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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 23/06/2020 TO 23/06/2020

Deal Date	Contract Details	Strike	Call/ Put	Product	Previous Close Price	Today Close Price	Spot Rate	ZAR Converted Amount	% Movement In MTM	Today's High	Today's Low	Open Interest
23/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
23/06/2020	\$ / R 2020/07/28	15,37	P	Any day expiry	0.41353	0.40926			-1.03111	0.00000	0.00000	0
23/06/2020	\$ / R 2020/07/28	15,37	C	Any day expiry	0.23033	0.22606			-1.85124	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,35	P	Foreign Exchange Future	0.51589	0.51303			-0.55459	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,34	C	Foreign Exchange Future	0.45061	0.44775			-0.63463	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,35	C	Foreign Exchange Future	0.44629	0.44343			-0.64108	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,34	P	Foreign Exchange Future	0.51021	0.50735			-0.56049	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,36	C	Foreign Exchange Future	0.44201	0.43915			-0.64761	0.00000	0.00000	0
23/06/2020	\$ / R 2020/09/14	15,36	P	Foreign Exchange Future	0.52161	0.51875			-0.54878	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,30	C	Foreign Exchange Future	0.55039	0.54675			-0.66227	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,29	P	Foreign Exchange Future	0.67434	0.67070			-0.54053	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,31	C	Foreign Exchange Future	0.54607	0.54242			-0.66748	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,31	P	Foreign Exchange Future	0.68567	0.68202			-0.53159	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,30	P	Foreign Exchange Future	0.67999	0.67635			-0.53605	0.00000	0.00000	0
23/06/2020	£ / R 2020/09/14	20,29	C	Foreign Exchange Future	0.55474	0.55110			-0.65706	0.00000	0.00000	0

