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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 15/07/2020 TO 15/07/2020

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
15/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
15/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.30059	0.29397			-2.19997	0.00000	0.00000	0
15/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.11739	0.11077			-5.63337	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.44839	0.44506			-0.74321	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.38314	0.37981			-0.86947	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.37879	0.37546			-0.87977	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.44274	0.43941			-0.75243	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.37448	0.37115			-0.89017	0.00000	0.00000	0
15/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.45408	0.45075			-0.73412	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.46442	0.46018			-0.91352	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.58837	0.58412			-0.72122	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.46011	0.45587			-0.92187	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.59971	0.59547			-0.70728	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.59402	0.58978			-0.71421	0.00000	0.00000	0
15/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.46877	0.46452			-0.90523	0.00000	0.00000	0

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
Future Open Interest												0
Option Open Interest												0
Total												0