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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 28/07/2020 TO 28/07/2020

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
28/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
28/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.18801	0.18320			-2.56045	0.00000	0.00000	0
28/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.00481	0.00000			-100.00000	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.40272	0.39897			-0.93139	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.33748	0.33373			-1.11120	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.33312	0.32937			-1.12600	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.39708	0.39333			-0.94442	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.32880	0.32505			-1.14089	0.00000	0.00000	0
28/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.40840	0.40465			-0.91852	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.40630	0.40152			-1.17449	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.53022	0.52545			-0.90030	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.40200	0.39723			-1.18650	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.54160	0.53683			-0.88067	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.53590	0.53112			-0.89045	0.00000	0.00000	0
28/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.41062	0.40585			-1.16253	0.00000	0.00000	0

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												<b>0</b>
												<b>0</b>
												<b>0</b>

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