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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 30/07/2020 TO 30/07/2020

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
30/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.32994	0.32611			-1.16072	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.39518	0.39135			-0.96926	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.38954	0.38571			-0.98313	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.32558	0.32175			-1.17646	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.40086	0.39703			-0.95558	0.00000	0.00000	0
30/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.32126	0.31743			-1.19235	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.39670	0.39183			-1.22815	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.52063	0.51575			-0.93622	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.39241	0.38754			-1.24097	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.53201	0.52714			-0.91534	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.52630	0.52143			-0.92572	0.00000	0.00000	0
30/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.40103	0.39615			-1.21543	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