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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 17/06/2020 TO 17/06/2020

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
17/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
17/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.44192	0.43405			-1.78166	0.00000	0.00000	0
17/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.25872	0.25085			-3.04323	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.53546	0.52995			-1.02942	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.47017	0.46466			-1.17174	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.46586	0.46035			-1.18322	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.52977	0.52426			-1.03992	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.46159	0.45607			-1.19479	0.00000	0.00000	0
17/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.54119	0.53567			-1.01906	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.57533	0.56830			-1.22075	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.69927	0.69225			-1.00433	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.57100	0.56398			-1.23000	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.71060	0.70358			-0.98836	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.70493	0.69790			-0.99632	0.00000	0.00000	0
17/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.57967	0.57265			-1.21154	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
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>