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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 30/06/2020 TO 30/06/2020

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
30/06/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
30/06/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.38237	0.37764			-1.23626	0.00000	0.00000	0
30/06/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.19917	0.19444			-2.37338	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.49549	0.49250			-0.60322	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.43022	0.42723			-0.69439	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.42589	0.42290			-0.70180	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.48982	0.48683			-0.60990	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.42160	0.41861			-0.70923	0.00000	0.00000	0
30/06/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.50120	0.49821			-0.59659	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.52440	0.52060			-0.72601	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.64835	0.64455			-0.58723	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.52008	0.51627			-0.73197	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.65968	0.65587			-0.57707	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.65400	0.65020			-0.58214	0.00000	0.00000	0
30/06/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.52875	0.52495			-0.72005	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