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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 01/07/2020 TO 01/07/2020

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
01/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
01/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.37764	0.37284			-1.27271	0.00000	0.00000	0
01/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.19444	0.18964			-2.47181	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.49250	0.48950			-0.61090	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.42723	0.42423			-0.70388	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.42290	0.41990			-0.71144	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.48683	0.48383			-0.61771	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.41861	0.41560			-0.71903	0.00000	0.00000	0
01/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.49821	0.49520			-0.60415	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.52060	0.51676			-0.73610	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.64455	0.64071			-0.59457	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.51627	0.51244			-0.74219	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.65587	0.65204			-0.58422	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.65020	0.64636			-0.58938	0.00000	0.00000	0
01/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.52495	0.52111			-0.73004	0.00000	0.00000	0

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<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>