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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 21/07/2020 TO 21/07/2020

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
21/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
21/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.25709	0.24871			-3.25723	0.00000	0.00000	0
21/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.07389	0.06551			-11.33351	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.42797	0.42447			-0.81954	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.36273	0.35922			-0.96665	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.35837	0.35487			-0.97870	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.42233	0.41882			-0.83023	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.35406	0.35055			-0.99083	0.00000	0.00000	0
21/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.43366	0.43015			-0.80896	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.43843	0.43397			-1.01815	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.56237	0.55790			-0.79398	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.43412	0.42966			-1.02794	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.57372	0.56926			-0.77781	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.56803	0.56357			-0.78585	0.00000	0.00000	0
21/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.44277	0.43830			-1.00845	0.00000	0.00000	0

