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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 27/07/2020 TO 27/07/2020

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
27/07/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
27/07/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.22066	0.18801			-14.79413	0.00000	0.00000	0
27/07/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.03746	0.00481			-87.14844	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.41375	0.40272			-2.66580	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.34851	0.33748			-3.16406	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.34415	0.33312			-3.20493	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.40811	0.39708			-2.70198	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.33983	0.32880			-3.24605	0.00000	0.00000	0
27/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.41943	0.40840			-2.63001	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.42033	0.40630			-3.33872	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.54426	0.53022			-2.57935	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.41603	0.40200			-3.37188	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.55563	0.54160			-2.52470	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.54993	0.53590			-2.55189	0.00000	0.00000	0
27/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.42466	0.41062			-3.30579	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