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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 29/07/2020 TO 29/07/2020

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
29/07/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.39897	0.39518			-0.94995	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.33373	0.32994			-1.13541	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.32937	0.32558			-1.15069	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.39333	0.38954			-0.96336	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.32505	0.32126			-1.16605	0.00000	0.00000	0
29/07/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.40465	0.40086			-0.93667	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.40152	0.39670			-1.20073	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.52545	0.52063			-0.91790	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.39723	0.39241			-1.21315	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.53683	0.53201			-0.89768	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.53112	0.52630			-0.90774	0.00000	0.00000	0
29/07/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.40585	0.40103			-1.18840	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