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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 04/08/2020 TO 04/08/2020

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
04/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.37560	0.37154			-1.07914	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.31036	0.30631			-1.30586	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.30600	0.30194			-1.32459	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.36996	0.36591			-1.09549	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.30167	0.29762			-1.34347	0.00000	0.00000	0
04/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.38127	0.37722			-1.06299	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.37180	0.36664			-1.38613	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.49571	0.49055			-1.04018	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.36752	0.36237			-1.40140	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.50712	0.50197			-1.01562	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.50140	0.49624			-1.02785	0.00000	0.00000	0
04/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.37611	0.37095			-1.37096	0.00000	0.00000	0

