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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 20/08/2020 TO 20/08/2020

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
20/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.30350	0.29834			-1.70041	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.23825	0.23309			-2.16710	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.23390	0.22874			-2.20639	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.29785	0.29269			-1.73347	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.22960	0.22444			-2.24609	0.00000	0.00000	0
20/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.30920	0.30404			-1.66786	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.28022	0.27367			-2.33605	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.40406	0.39750			-1.62200	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.27602	0.26948			-2.36841	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.41562	0.40908			-1.57290	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.40982	0.40327			-1.59730	0.00000	0.00000	0
20/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.28446	0.27790			-2.30398	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