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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 28/08/2020 TO 28/08/2020

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
28/08/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.19363	0.18741			-3.21329	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.25891	0.25269			-2.40035	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.25323	0.24701			-2.45701	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.18931	0.18309			-3.28285	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.26465	0.25845			-2.34476	0.00000	0.00000	0
28/08/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.18505	0.17885			-3.35334	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.22372	0.21586			-3.51355	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.34747	0.33960			-2.26667	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.21962	0.21177			-3.57134	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.35922	0.35137			-2.18344	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.35332	0.34546			-2.22475	0.00000	0.00000	0
28/08/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.22787	0.22000			-3.45633	0.00000	0.00000	0

