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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 11/09/2020 TO 11/09/2020

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
11/09/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.14329	0.12980			-9.41261	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.07762	0.06400			-17.54691	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.07369	0.06020			-18.30283	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.13722	0.12360			-9.92553	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.06990	0.05657			-19.07540	0.00000	0.00000	0
11/09/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.14950	0.13617			-8.91918	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.07887	0.06242			-20.85170	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.20195	0.18531			-8.24289	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.07549	0.05926			-21.49906	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.21509	0.19886			-7.54568	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.20847	0.19202			-7.88868	0.00000	0.00000	0
11/09/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.08235	0.06571			-20.21401	0.00000	0.00000	0

