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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 19/03/2020 TO 19/03/2020

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 19/03/2020 | \$ / R 2020/04/02 | 13.64 | C | Any day expiry | 1.31728 | 1.31725 | | | -0.00234 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/04/02 | | | Any day expiry | 14.95720 | 14.95720 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/04/02 | 13.64 | P | Any day expiry | 0.00008 | 0.00005 | | | -36.27797 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/04/29 | | | Any day expiry | 15.00870 | 15.00870 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/04/29 | 13.69 | P | Any day expiry | 0.00813 | 0.00758 | | | -6.86688 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/04/29 | 13.69 | C | Any day expiry | 1.32683 | 1.32628 | | | -0.04210 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/02 | 13.74 | P | Any day expiry | 0.03506 | 0.03412 | | | -2.67563 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/02 | | | Any day expiry | 15.07600 | 15.07600 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/02 | 13.74 | C | Any day expiry | 1.37106 | 1.37012 | | | -0.06841 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 11.90 | C | Foreign Exchange Future | 3.19583 | 3.19583 | | | -0.00010 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 14.25 | C | Foreign Exchange Future | 0.97473 | 0.97293 | | | -0.18461 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 15.17 | P | Foreign Exchange Future | 0.50933 | 0.50659 | | | -0.53822 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | | | Foreign Exchange Future | 15.09580 | 15.09580 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 14.25 | P | Foreign Exchange Future | 0.12893 | 0.12713 | | | -1.39565 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 17.26 | P | Foreign Exchange Future | 2.20805 | 2.20694 | | | -0.05032 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 17.26 | C | Foreign Exchange Future | 0.04385 | 0.04274 | | | -2.53395 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 15.17 | C | Foreign Exchange Future | 0.43513 | 0.43239 | | | -0.63000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 11.90 | P | Foreign Exchange Future | 0.00003 | 0.00003 | | | -8.88252 | 0.00000 | 0.00000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 19/03/2020 | \$ / R 2020/06/12 | 15.18 | C | Foreign Exchange Future | 0.43089 | 0.42815 | | | -0.63649 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 15.16 | P | Foreign Exchange Future | 0.50359 | 0.50085 | | | -0.54405 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 15.18 | P | Foreign Exchange Future | 0.51509 | 0.51235 | | | -0.53245 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/06/12 | 15.16 | C | Foreign Exchange Future | 0.43939 | 0.43665 | | | -0.62354 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/07/28 | | | Any day expiry | 15.18680 | 15.18680 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/07/28 | 15.37 | P | Any day expiry | 0.69607 | 0.69381 | | | -0.32446 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/07/28 | 15.37 | C | Any day expiry | 0.51287 | 0.51061 | | | -0.44037 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.35 | P | Foreign Exchange Future | 0.73822 | 0.73627 | | | -0.26435 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.34 | C | Foreign Exchange Future | 0.67279 | 0.67084 | | | -0.28984 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.35 | C | Foreign Exchange Future | 0.66862 | 0.66667 | | | -0.29187 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.34 | P | Foreign Exchange Future | 0.73239 | 0.73044 | | | -0.26625 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.36 | C | Foreign Exchange Future | 0.66447 | 0.66252 | | | -0.29390 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | \$ / R 2020/09/14 | 15.36 | P | Foreign Exchange Future | 0.74407 | 0.74212 | | | -0.26246 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 20.01 | P | Foreign Exchange Future | 0.66888 | 0.66544 | | | -0.51367 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | | | Foreign Exchange Future | 19.86290 | 19.86290 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 20.00 | C | Foreign Exchange Future | 0.52605 | 0.52261 | | | -0.65318 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 20.00 | P | Foreign Exchange Future | 0.66315 | 0.65971 | | | -0.51814 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 20.01 | C | Foreign Exchange Future | 0.52178 | 0.51834 | | | -0.65848 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 19.99 | C | Foreign Exchange Future | 0.53034 | 0.52690 | | | -0.64789 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/06/12 | 19.99 | P | Foreign Exchange Future | 0.65744 | 0.65400 | | | -0.52263 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.30 | C | Foreign Exchange Future | 0.83381 | 0.83132 | | | -0.29847 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.29 | P | Foreign Exchange Future | 0.95770 | 0.95522 | | | -0.25980 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.31 | C | Foreign Exchange Future | 0.82952 | 0.82703 | | | -0.30010 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.31 | P | Foreign Exchange Future | 0.96912 | 0.96663 | | | -0.25687 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.30 | P | Foreign Exchange Future | 0.96341 | 0.96092 | | | -0.25832 | 0.00000 | 0.00000 | 0 |
| 19/03/2020 | £ / R 2020/09/14 | 20.29 | C | Foreign Exchange Future | 0.83810 | 0.83562 | | | -0.29687 | 0.00000 | 0.00000 | 0 |

Future Open Interest

0

Option Open Interest

0

Total

0