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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 04/03/2020 TO 04/03/2020

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
04/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.03549	0.03155			-11.08459	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00004	0.00002			-45.55556	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.54590	0.54311			-0.51130	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67422	1.67417			-0.00290	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00142	0.00103			-27.40496	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.01495	0.01252			-16.23007	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.01626	0.01369			-15.77769	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.45139	0.44745			-0.87145	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.70036	0.69779			-0.36631	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			-0.00001	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88414	1.88412			-0.00087	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
04/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.02000	0.01721			-13.95481	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00012	0.00007			-40.43261	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91732	0.91693			-0.04252	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.71905	0.71662			-0.33734	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.33537	0.32990			-1.62959	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.06947	0.06400			-7.86721	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11411	2.11410			-0.00022	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00001	0.00000			-51.08696	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14608	1.14601			-0.00590	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00018	0.00011			-37.16328	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.01559	0.01310			-16.00354	0.00000	0.00000	0
04/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.70969	0.70720			-0.35156	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31973	1.31943			-0.02306	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00253	0.00223			-12.02197	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01832	0.01755			-4.20260	0.00000	0.00000	0
04/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33702	1.33625			-0.05759	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04974	0.04873			-2.02789	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.38574	1.38473			-0.07278	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19591	3.19591			-0.00023	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	1.00125	0.99951			-0.17379	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.54868	0.54616			-0.46090	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.15545	0.15371			-1.11941	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.22556	2.22435			-0.05435	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.06136	0.06015			-1.97157	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.47448	0.47196			-0.53298	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00011	0.00011			-6.62544	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.47027	0.46774			-0.53805	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.54293	0.54040			-0.46550	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.55447	0.55194			-0.45635	0.00000	0.00000	0
04/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.47873	0.47620			-0.52792	0.00000	0.00000	0
04/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.72898	0.72684			-0.29370	0.00000	0.00000	0
04/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.54578	0.54364			-0.39228	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.76686	0.76499			-0.24445	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.70141	0.69954			-0.26705	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

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04/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.69726	0.69539			-0.26885	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.76101	0.75914			-0.24613	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.69314	0.69126			-0.27064	0.00000	0.00000	0
04/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.77274	0.77086			-0.24276	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.32121	0.31557			-1.75757	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.07836	0.07263			-7.31522	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.07531	0.06967			-7.49594	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.31426	0.30853			-1.82410	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.32825	0.32269			-1.69272	0.00000	0.00000	0
04/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.07235	0.06679			-7.67993	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.02722	0.02339			-14.05501	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.03727	0.03279			-12.01887	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.02914	0.02515			-13.69392	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.74394	0.73995			-0.53641	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.76202	0.75819			-0.50197	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.61247	0.60799			-0.73140	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.02816	0.02426			-13.87405	0.00000	0.00000	0
04/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.75296	0.74906			-0.51895	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.71822	0.71505			-0.44151	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.57538	0.57221			-0.55109	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.71248	0.70931			-0.44505	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.57112	0.56795			-0.55523	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.57968	0.57651			-0.54696	0.00000	0.00000	0
04/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.70678	0.70361			-0.44860	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.99423	0.99184			-0.24041	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.87034	0.86795			-0.27471	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.86606	0.86367			-0.27615	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.00566	1.00327			-0.23781	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.87463	0.87224			-0.27328	0.00000	0.00000	0
04/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.99994	0.99755			-0.23910	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01281	0.01281			-0.02426	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00078	0.00072			-7.70577	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00358	0.00352			-1.68376	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00001	0.00001			-30.28649	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00726	0.00725			-0.17645	0.00000	0.00000	0
04/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00006	0.00005			-19.78485	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00112	0.00079			-30.16636	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35488	1.35453			-0.02605	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00107	0.00075			-30.40314	0.00000	0.00000	0

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04/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37477	1.37445			-0.02370	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36482	1.36448			-0.02485	0.00000	0.00000	0
04/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00118	0.00083			-29.93215	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00382	0.00306			-20.09205	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.45097	0.45016			-0.18165	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00350	0.00278			-20.56168	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.47030	0.46958			-0.15303	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.46062	0.45986			-0.16680	0.00000	0.00000	0
04/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00417	0.00336			-19.62532	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00436	0.00348			-20.24465	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00506	0.00407			-19.45125	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52476	0.52377			-0.18751	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54406	0.54318			-0.16213	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00470	0.00376			-19.84838	0.00000	0.00000	0
04/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53440	0.53346			-0.17442	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56282	1.56274			-0.00537	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00024	0.00015			-37.34633	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55284	1.55275			-0.00567	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00022	0.00014			-37.60645	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00025	0.00016			-37.08901	0.00000	0.00000	0
04/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54285	1.54276			-0.00600	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			-55.55556	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			-0.00003	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			-60.00000	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			-0.00001	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			-0.00002	0.00000	0.00000	0
04/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			-56.25000	0.00000	0.00000	0
04/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00283	0.00221			-21.82867	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51849	0.51791			-0.11127	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50873	0.50811			-0.12126	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00259	0.00201			-22.29048	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00308	0.00243			-21.36442	0.00000	0.00000	0
04/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49898	0.49833			-0.13205	0.00000	0.00000	0
04/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
04/03/2020	QUANTO € / \$ 2020/03/16			Foreign Exchange Future	1.14540	1.14540			0.00000	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