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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 06/03/2020 TO 06/03/2020

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
06/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.02763	0.02374			-14.08961	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00001	0.00000			-56.25000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.54041	0.53781			-0.48008	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67414	1.67412			-0.00119	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00071	0.00046			-35.22568	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.01023	0.00809			-20.87848	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.01126	0.00897			-20.28444	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.44353	0.43964			-0.87775	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.69536	0.69307			-0.32839	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88411	1.88410			-0.00029	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
06/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.01451	0.01191			-17.88526	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00004	0.00002			-51.02041	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91661	0.91636			-0.02742	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.71433	0.71219			-0.29891	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.32430	0.31856			-1.76946	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.05840	0.05266			-9.82554	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			-0.00006	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			-65.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14597	1.14594			-0.00274	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00007	0.00004			-47.14715	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.01073	0.00852			-20.58056	0.00000	0.00000	0
06/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.70483	0.70262			-0.31334	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31914	1.31888			-0.01984	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00194	0.00168			-13.46263	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01679	0.01605			-4.44820	0.00000	0.00000	0
06/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33549	1.33475			-0.05593	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04772	0.04672			-2.09774	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.38372	1.38272			-0.07235	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19590	3.19589			-0.00021	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.99776	0.99602			-0.17520	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.54361	0.54106			-0.46989	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.15196	0.15022			-1.15034	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.22314	2.22194			-0.05392	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05894	0.05774			-2.03383	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.46941	0.46686			-0.54417	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00010	0.00009			-6.89655	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.46520	0.46264			-0.54940	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.53786	0.53531			-0.47462	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.54940	0.54684			-0.46520	0.00000	0.00000	0
06/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.47366	0.47111			-0.53895	0.00000	0.00000	0
06/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.72469	0.72254			-0.29745	0.00000	0.00000	0
06/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.54149	0.53934			-0.39808	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.76311	0.76123			-0.24692	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.69766	0.69577			-0.26987	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

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06/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.69351	0.69163			-0.27170	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.75726	0.75537			-0.24863	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.68938	0.68749			-0.27355	0.00000	0.00000	0
06/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.76898	0.76709			-0.24523	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.30977	0.30381			-1.92466	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.06674	0.06067			-9.09565	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.06387	0.05791			-9.33453	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.30264	0.29657			-2.00574	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.31699	0.31114			-1.84590	0.00000	0.00000	0
06/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.06109	0.05524			-9.57786	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.01969	0.01614			-18.01762	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.02836	0.02402			-15.32685	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.02127	0.01754			-17.54124	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.73607	0.73234			-0.50696	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.75449	0.75094			-0.47015	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.60356	0.59922			-0.72029	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.02047	0.01683			-17.77886	0.00000	0.00000	0
06/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.74527	0.74163			-0.48825	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.71186	0.70866			-0.44992	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.56903	0.56582			-0.56284	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.70613	0.70292			-0.45356	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.56476	0.56156			-0.56711	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.57332	0.57012			-0.55859	0.00000	0.00000	0
06/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.70042	0.69722			-0.45723	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.98944	0.98704			-0.24281	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.86555	0.86315			-0.27766	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.86127	0.85887			-0.27912	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	1.00087	0.99847			-0.24019	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.86984	0.86744			-0.27620	0.00000	0.00000	0
06/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.99515	0.99275			-0.24150	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.01428	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00066	0.00060			-9.61208	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00346	0.00340			-1.83504	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-38.81104	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00724	0.00723			-0.14219	0.00000	0.00000	0
06/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00004	0.00003			-25.51172	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00052	0.00032			-38.67542	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35425	1.35404			-0.01550	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00049	0.00030			-38.95918	0.00000	0.00000	0

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06/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37419	1.37400			-0.01389	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36422	1.36402			-0.01468	0.00000	0.00000	0
06/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00055	0.00034			-38.35892	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00236	0.00175			-25.91244	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44941	0.44875			-0.14704	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00213	0.00157			-26.51799	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46893	0.46837			-0.12070	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45916	0.45855			-0.13329	0.00000	0.00000	0
06/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00261	0.00195			-25.30831	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00268	0.00198			-26.10918	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00318	0.00238			-25.08178	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52288	0.52208			-0.15250	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54238	0.54168			-0.12901	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00292	0.00217			-25.59422	0.00000	0.00000	0
06/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53262	0.53187			-0.14031	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56268	1.56264			-0.00245	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00009	0.00005			-47.43590	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55269	1.55265			-0.00262	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00008	0.00004			-47.63682	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00009	0.00005			-47.10383	0.00000	0.00000	0
06/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54269	1.54265			-0.00279	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
06/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			-50.00000	0.00000	0.00000	0
06/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00166	0.00120			-28.14566	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51740	0.51697			-0.08357	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50756	0.50710			-0.09228	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00150	0.00107			-28.74236	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00184	0.00133			-27.55490	0.00000	0.00000	0
06/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49774	0.49723			-0.10184	0.00000	0.00000	0
06/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
06/03/2020	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
<b>Future Open Interest</b>												<b>0</b>
<b>Option Open Interest</b>												<b>0</b>
<b>Total</b>												<b>0</b>