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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 09/03/2020 TO 09/03/2020

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
09/03/2020	\$ / R 2020/03/16	13.19	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.51	P	Foreign Exchange Future	0.02374	0.01254			-47.16298	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	16.81	C	Foreign Exchange Future	0.00000	0.00000			-97.61905	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.40	C	Foreign Exchange Future	0.53781	0.53102			-1.26221	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	16.60	P	Foreign Exchange Future	1.67412	1.67410			-0.00111	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.01	P	Foreign Exchange Future	0.00046	0.00007			-85.67410	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.73	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.63	C	Foreign Exchange Future	0.00809	0.00294			-63.72534	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.61	C	Foreign Exchange Future	0.00897	0.00337			-62.45779	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	13.06	C	Foreign Exchange Future	1.86590	1.86590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	13.06	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.51	C	Foreign Exchange Future	0.43964	0.42844			-2.54653	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	11.91	C	Foreign Exchange Future	3.01590	3.01590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	11.91	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.61	P	Foreign Exchange Future	0.69307	0.68747			-0.80870	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	13.19	C	Foreign Exchange Future	1.73590	1.73590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	16.81	P	Foreign Exchange Future	1.88410	1.88410			-0.00022	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
09/03/2020	\$ / R 2020/03/16	14.40	P	Foreign Exchange Future	0.01191	0.00512			-56.98994	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	16.60	C	Foreign Exchange Future	0.00002	0.00000			-96.35417	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.01	C	Foreign Exchange Future	0.91636	0.91597			-0.04320	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.73	P	Foreign Exchange Future	2.80410	2.80410			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.63	P	Foreign Exchange Future	0.71219	0.70704			-0.72402	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.66	C	Foreign Exchange Future	0.31856	0.30049			-5.67489	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	14.66	P	Foreign Exchange Future	0.05266	0.03459			-34.32711	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.04	P	Foreign Exchange Future	2.11410	2.11410			-0.00003	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.04	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	13.78	C	Foreign Exchange Future	1.14594	1.14590			-0.00291	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	13.78	P	Foreign Exchange Future	0.00004	0.00000			-94.60227	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.88	P	Foreign Exchange Future	2.95410	2.95410			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	17.88	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	12.96	C	Foreign Exchange Future	1.96590	1.96590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	12.96	P	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.62	C	Foreign Exchange Future	0.00852	0.00315			-63.09534	0.00000	0.00000	0
09/03/2020	\$ / R 2020/03/16	15.62	P	Foreign Exchange Future	0.70262	0.69725			-0.76532	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/02	13.64	C	Any day expiry	1.31888	1.31822			-0.04985	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/02			Any day expiry	14.95720	14.95720			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/02	13.64	P	Any day expiry	0.00168	0.00102			-39.08572	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/29			Any day expiry	15.00870	15.00870			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/29	13.69	P	Any day expiry	0.01605	0.01388			-13.50779	0.00000	0.00000	0
09/03/2020	\$ / R 2020/04/29	13.69	C	Any day expiry	1.33475	1.33258			-0.16239	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/02	13.74	P	Any day expiry	0.04672	0.04374			-6.37668	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/02			Any day expiry	15.07600	15.07600			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/02	13.74	C	Any day expiry	1.38272	1.37974			-0.21547	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	11.90	C	Foreign Exchange Future	3.19589	3.19587			-0.00057	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	14.25	C	Foreign Exchange Future	0.99602	0.99075			-0.52892	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.17	P	Foreign Exchange Future	0.54106	0.53332			-1.43093	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12			Foreign Exchange Future	15.09580	15.09580			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	14.25	P	Foreign Exchange Future	0.15022	0.14495			-3.50703	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	17.26	P	Foreign Exchange Future	2.22194	2.21838			-0.16028	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	17.26	C	Foreign Exchange Future	0.05774	0.05418			-6.16736	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.17	C	Foreign Exchange Future	0.46686	0.45912			-1.65836	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	11.90	P	Foreign Exchange Future	0.00009	0.00007			-19.71678	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.18	C	Foreign Exchange Future	0.46264	0.45489			-1.67441	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.16	P	Foreign Exchange Future	0.53531	0.52757			-1.44541	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.18	P	Foreign Exchange Future	0.54684	0.53909			-1.41659	0.00000	0.00000	0
09/03/2020	\$ / R 2020/06/12	15.16	C	Foreign Exchange Future	0.47111	0.46337			-1.64239	0.00000	0.00000	0
09/03/2020	\$ / R 2020/07/28			Any day expiry	15.18680	15.18680			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R 2020/07/28	15.37	P	Any day expiry	0.72254	0.71603			-0.90123	0.00000	0.00000	0
09/03/2020	\$ / R 2020/07/28	15.37	C	Any day expiry	0.53934	0.53283			-1.20735	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14	15.35	P	Foreign Exchange Future	0.76123	0.75554			-0.74649	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14	15.34	C	Foreign Exchange Future	0.69577	0.69010			-0.81610	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14			Foreign Exchange Future	15.28040	15.28040			0.00000	0.00000	0.00000	0

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09/03/2020	\$ / R 2020/09/14	15.35	C	Foreign Exchange Future	0.69163	0.68594			-0.82161	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14	15.34	P	Foreign Exchange Future	0.75537	0.74970			-0.75171	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14	15.36	C	Foreign Exchange Future	0.68749	0.68181			-0.82718	0.00000	0.00000	0
09/03/2020	\$ / R 2020/09/14	15.36	P	Foreign Exchange Future	0.76709	0.76141			-0.74134	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.68	C	Foreign Exchange Future	0.30381	0.28486			-6.23791	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.69	P	Foreign Exchange Future	0.06067	0.04129			-31.93863	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16			Foreign Exchange Future	14.92590	14.92590			0.00000	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.68	P	Foreign Exchange Future	0.05791	0.03896			-32.72628	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.69	C	Foreign Exchange Future	0.29657	0.27719			-6.53342	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.67	C	Foreign Exchange Future	0.31114	0.29262			-5.95174	0.00000	0.00000	0
09/03/2020	\$ / R MAXI 2020/03/16	14.67	P	Foreign Exchange Future	0.05524	0.03672			-33.52262	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.31	C	Foreign Exchange Future	0.01614	0.00689			-57.30536	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	19.00	P	Foreign Exchange Future	0.02402	0.01188			-50.52879	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16			Foreign Exchange Future	19.57520	19.57520			0.00000	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.29	C	Foreign Exchange Future	0.01754	0.00769			-56.15875	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.29	P	Foreign Exchange Future	0.73234	0.72249			-1.34516	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.31	P	Foreign Exchange Future	0.75094	0.74169			-1.23168	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	19.00	C	Foreign Exchange Future	0.59922	0.58708			-2.02524	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.30	C	Foreign Exchange Future	0.01683	0.00728			-56.73334	0.00000	0.00000	0
09/03/2020	£ / R 2020/03/16	20.30	P	Foreign Exchange Future	0.74163	0.73208			-1.28733	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	20.01	P	Foreign Exchange Future	0.70866	0.69895			-1.36979	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12			Foreign Exchange Future	19.86290	19.86290			0.00000	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	20.00	C	Foreign Exchange Future	0.56582	0.55612			-1.71551	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	20.00	P	Foreign Exchange Future	0.70292	0.69322			-1.38092	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	20.01	C	Foreign Exchange Future	0.56156	0.55185			-1.72861	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	19.99	C	Foreign Exchange Future	0.57012	0.56041			-1.70249	0.00000	0.00000	0
09/03/2020	£ / R 2020/06/12	19.99	P	Foreign Exchange Future	0.69722	0.68751			-1.39213	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.29	P	Foreign Exchange Future	0.98704	0.97979			-0.73405	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.30	C	Foreign Exchange Future	0.86315	0.85590			-0.83967	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14			Foreign Exchange Future	20.17040	20.17040			0.00000	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.31	C	Foreign Exchange Future	0.85887	0.85162			-0.84409	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.31	P	Foreign Exchange Future	0.99847	0.99122			-0.72607	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.29	C	Foreign Exchange Future	0.86744	0.86019			-0.83526	0.00000	0.00000	0
09/03/2020	£ / R 2020/09/14	20.30	P	Foreign Exchange Future	0.99275	0.98550			-0.73005	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.15	P	Foreign Exchange Future	0.01280	0.01280			-0.02003	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16			Foreign Exchange Future	0.13720	0.13720			0.00000	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.14	C	Foreign Exchange Future	0.00060	0.00040			-33.63408	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.14	P	Foreign Exchange Future	0.00340	0.00320			-5.91238	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.15	C	Foreign Exchange Future	0.00000	0.00000			-89.00069	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.13	C	Foreign Exchange Future	0.00723	0.00721			-0.30160	0.00000	0.00000	0
09/03/2020	¥ / R 2020/03/16	0.13	P	Foreign Exchange Future	0.00003	0.00001			-72.54400	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16	18.46	C	Foreign Exchange Future	0.00032	0.00004			-88.88539	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16	18.45	P	Foreign Exchange Future	1.35404	1.35374			-0.02208	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16			Foreign Exchange Future	17.09630	17.09630			0.00000	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16	18.47	C	Foreign Exchange Future	0.00030	0.00003			-89.13407	0.00000	0.00000	0

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09/03/2020	€ / R 2020/03/16	18.47	P	Foreign Exchange Future	1.37400	1.37373			-0.01940	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16	18.46	P	Foreign Exchange Future	1.36402	1.36374			-0.02070	0.00000	0.00000	0
09/03/2020	€ / R 2020/03/16	18.45	C	Foreign Exchange Future	0.00034	0.00004			-88.64512	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.06	C	Foreign Exchange Future	0.00175	0.00047			-73.21980	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.05	P	Foreign Exchange Future	0.44875	0.44734			-0.31374	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16			Foreign Exchange Future	10.60320	10.60320			0.00000	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.07	C	Foreign Exchange Future	0.00157	0.00040			-74.22214	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.07	P	Foreign Exchange Future	0.46837	0.46720			-0.24854	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.06	P	Foreign Exchange Future	0.45855	0.45727			-0.27940	0.00000	0.00000	0
09/03/2020	AU\$ / R 2020/03/16	11.05	C	Foreign Exchange Future	0.00195	0.00054			-72.19260	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.70	C	Foreign Exchange Future	0.00198	0.00052			-73.55318	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16			Foreign Exchange Future	11.16030	11.16030			0.00000	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.68	C	Foreign Exchange Future	0.00238	0.00067			-71.80284	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.68	P	Foreign Exchange Future	0.52208	0.52037			-0.32757	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.70	P	Foreign Exchange Future	0.54168	0.54022			-0.26889	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.69	C	Foreign Exchange Future	0.00217	0.00059			-72.68585	0.00000	0.00000	0
09/03/2020	CAD/ R 2020/03/16	11.69	P	Foreign Exchange Future	0.53187	0.53029			-0.29689	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.64	P	Foreign Exchange Future	1.56264	1.56260			-0.00255	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16			Foreign Exchange Future	15.07740	15.07740			0.00000	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.63	C	Foreign Exchange Future	0.00005	0.00000			-94.45676	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.63	P	Foreign Exchange Future	1.55265	1.55260			-0.00274	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.64	C	Foreign Exchange Future	0.00004	0.00000			-94.77435	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.62	C	Foreign Exchange Future	0.00005	0.00000			-94.42149	0.00000	0.00000	0
09/03/2020	CHF / R 2020/03/16	16.62	P	Foreign Exchange Future	1.54265	1.54260			-0.00296	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.61	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.60	P	Foreign Exchange Future	0.30500	0.30500			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16			Foreign Exchange Future	2.29500	2.29500			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.62	C	Foreign Exchange Future	0.00000	0.00000			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.62	P	Foreign Exchange Future	0.32500	0.32500			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.61	P	Foreign Exchange Future	0.31500	0.31500			0.00000	0.00000	0.00000	0
09/03/2020	DKK / R 2020/03/16	2.60	C	Foreign Exchange Future	0.00000	0.00000			-100.00000	0.00000	0.00000	0
09/03/2020	KES / R 2020/03/16			Foreign Exchange Future	0.13910	0.13910			0.00000	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.52	C	Foreign Exchange Future	0.00120	0.00028			-76.76869	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.53	P	Foreign Exchange Future	0.51697	0.51614			-0.16101	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16			Foreign Exchange Future	10.01410	10.01410			0.00000	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.52	P	Foreign Exchange Future	0.50710	0.50618			-0.18103	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.53	C	Foreign Exchange Future	0.00107	0.00024			-77.64925	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.51	C	Foreign Exchange Future	0.00133	0.00032			-75.86103	0.00000	0.00000	0
09/03/2020	NZ\$ / R 2020/03/16	10.51	P	Foreign Exchange Future	0.49723	0.49622			-0.20333	0.00000	0.00000	0
09/03/2020	QUANTO £ / \$ 2020/03/16			Foreign Exchange Future	1.31150	1.31150			0.00000	0.00000	0.00000	0
09/03/2020	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