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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 14/04/2020 TO 14/04/2020

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 14/04/2020 | \$ / R 2020/04/29 | | | Any day expiry | 15.00870 | 15.00870 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/04/29 | 13,69 | P | Any day expiry | 0.00047 | 0.00009 | | | -80.02974 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/04/29 | 13,69 | C | Any day expiry | 1.31917 | 1.31879 | | | -0.02856 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/02 | 13,74 | P | Any day expiry | 0.01621 | 0.01263 | | | -22.11860 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/02 | | | Any day expiry | 15.07600 | 15.07600 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/02 | 13,74 | C | Any day expiry | 1.35221 | 1.34863 | | | -0.26521 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 11,90 | C | Foreign Exchange Future | 3.19580 | 3.19580 | | | -0.00004 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 14,25 | C | Foreign Exchange Future | 0.93433 | 0.92496 | | | -1.00295 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 15,17 | P | Foreign Exchange Future | 0.44477 | 0.42862 | | | -3.63224 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | | | Foreign Exchange Future | 15.09580 | 15.09580 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 14,25 | P | Foreign Exchange Future | 0.08853 | 0.07916 | | | -10.58487 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 17,26 | P | Foreign Exchange Future | 2.18583 | 2.18158 | | | -0.19415 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 17,26 | C | Foreign Exchange Future | 0.02163 | 0.01738 | | | -19.62188 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 15,17 | C | Foreign Exchange Future | 0.37057 | 0.35442 | | | -4.35952 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 11,90 | P | Foreign Exchange Future | 0.00000 | 0.00000 | | | -56.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 15,18 | C | Foreign Exchange Future | 0.36631 | 0.35015 | | | -4.41145 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 15,16 | P | Foreign Exchange Future | 0.43907 | 0.42292 | | | -3.67804 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/06/12 | 15,18 | P | Foreign Exchange Future | 0.45051 | 0.43435 | | | -3.58696 | 0.00000 | 0.00000 | 0 |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 14/04/2020 | \$ / R 2020/06/12 | 15,16 | C | Foreign Exchange Future | 0.37487 | 0.35872 | | | -4.30794 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/07/28 | | | Any day expiry | 15.18680 | 15.18680 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/07/28 | 15,37 | P | Any day expiry | 0.64425 | 0.63178 | | | -1.93591 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/07/28 | 15,37 | C | Any day expiry | 0.46105 | 0.44858 | | | -2.70516 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,35 | P | Foreign Exchange Future | 0.69395 | 0.68346 | | | -1.51088 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,34 | C | Foreign Exchange Future | 0.62855 | 0.61807 | | | -1.66684 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,35 | C | Foreign Exchange Future | 0.62435 | 0.61386 | | | -1.67931 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,34 | P | Foreign Exchange Future | 0.68815 | 0.67767 | | | -1.52248 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,36 | C | Foreign Exchange Future | 0.62017 | 0.60968 | | | -1.69180 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | \$ / R 2020/09/14 | 15,36 | P | Foreign Exchange Future | 0.69977 | 0.68927 | | | -1.49936 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 20,01 | P | Foreign Exchange Future | 0.58801 | 0.56778 | | | -3.43950 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | | | Foreign Exchange Future | 19.86290 | 19.86290 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 20,00 | C | Foreign Exchange Future | 0.44516 | 0.42493 | | | -4.54454 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 20,00 | P | Foreign Exchange Future | 0.58226 | 0.56203 | | | -3.47448 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 20,01 | C | Foreign Exchange Future | 0.44091 | 0.42068 | | | -4.58703 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 19,99 | C | Foreign Exchange Future | 0.44945 | 0.42921 | | | -4.50227 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/06/12 | 19,99 | P | Foreign Exchange Future | 0.57655 | 0.55631 | | | -3.50974 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,30 | C | Foreign Exchange Future | 0.77735 | 0.76398 | | | -1.71987 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,29 | P | Foreign Exchange Future | 0.90126 | 0.88790 | | | -1.48304 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,31 | C | Foreign Exchange Future | 0.77305 | 0.75968 | | | -1.72983 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,31 | P | Foreign Exchange Future | 0.91265 | 0.89928 | | | -1.46523 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,30 | P | Foreign Exchange Future | 0.90695 | 0.89358 | | | -1.47411 | 0.00000 | 0.00000 | 0 |
| 14/04/2020 | £ / R 2020/09/14 | 20,29 | C | Foreign Exchange Future | 0.78166 | 0.76830 | | | -1.70996 | 0.00000 | 0.00000 | 0 |

Future Open Interest

0

Option Open Interest

0

Total

0