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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 16/04/2020 TO 16/04/2020

| Deal Date  | Contract Details  | Strike | Call/<br>Put | Product                 | Previous Close<br>Price | Today Close<br>Price | Spot Rate | ZAR Converted<br>Amount | % Movement<br>In MTM | Today's<br>High | Today's<br>Low | Open<br>Interest |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 16/04/2020 | \$ / R 2020/04/29 |        |              | Any day expiry          | 15.00870                | 15.00870             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/04/29 | 13.69  | P            | Any day expiry          | 0.00006                 | 0.00004              |           |                         | -39.80100            | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/04/29 | 13.69  | C            | Any day expiry          | 1.31876                 | 1.31874              |           |                         | -0.00182             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/02 | 13.74  | P            | Any day expiry          | 0.01195                 | 0.01129              |           |                         | -5.53682             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/02 |        |              | Any day expiry          | 15.07600                | 15.07600             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/02 | 13.74  | C            | Any day expiry          | 1.34795                 | 1.34729              |           |                         | -0.04909             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 11.90  | C            | Foreign Exchange Future | 3.19580                 | 3.19580              |           |                         | -0.00001             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 14.25  | C            | Foreign Exchange Future | 0.92308                 | 0.92120              |           |                         | -0.20364             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 15.17  | P            | Foreign Exchange Future | 0.42531                 | 0.42197              |           |                         | -0.78541             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 |        |              | Foreign Exchange Future | 15.09580                | 15.09580             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 14.25  | P            | Foreign Exchange Future | 0.07728                 | 0.07540              |           |                         | -2.43241             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 17.26  | P            | Foreign Exchange Future | 2.18078                 | 2.17999              |           |                         | -0.03616             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 17.26  | C            | Foreign Exchange Future | 0.01658                 | 0.01579              |           |                         | -4.75639             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 15.17  | C            | Foreign Exchange Future | 0.35111                 | 0.34777              |           |                         | -0.95139             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 11.90  | P            | Foreign Exchange Future | 0.00000                 | 0.00000              |           |                         | -22.22222            | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 15.18  | C            | Foreign Exchange Future | 0.34684                 | 0.34350              |           |                         | -0.96330             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 15.16  | P            | Foreign Exchange Future | 0.41961                 | 0.41627              |           |                         | -0.79580             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/06/12 | 15.18  | P            | Foreign Exchange Future | 0.43104                 | 0.42770              |           |                         | -0.77512             | 0.00000         | 0.00000        | 0                |

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|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 16/04/2020 | \$ / R 2020/06/12 | 15.16  | C            | Foreign Exchange Future | 0.35541                 | 0.35207              |           |                         | -0.93955             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/07/28 |        |              | Any day expiry          | 15.18680                | 15.18680             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/07/28 | 15.37  | P            | Any day expiry          | 0.62925                 | 0.62671              |           |                         | -0.40385             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/07/28 | 15.37  | C            | Any day expiry          | 0.44605                 | 0.44351              |           |                         | -0.56971             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.35  | P            | Foreign Exchange Future | 0.68135                 | 0.67922              |           |                         | -0.31179             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.34  | C            | Foreign Exchange Future | 0.61596                 | 0.61383              |           |                         | -0.34464             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 |        |              | Foreign Exchange Future | 15.28040                | 15.28040             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.35  | C            | Foreign Exchange Future | 0.61175                 | 0.60962              |           |                         | -0.34727             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.34  | P            | Foreign Exchange Future | 0.67556                 | 0.67343              |           |                         | -0.31423             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.36  | C            | Foreign Exchange Future | 0.60756                 | 0.60543              |           |                         | -0.34989             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | \$ / R 2020/09/14 | 15.36  | P            | Foreign Exchange Future | 0.68716                 | 0.68503              |           |                         | -0.30936             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 20.01  | P            | Foreign Exchange Future | 0.56364                 | 0.55946              |           |                         | -0.74172             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  |        |              | Foreign Exchange Future | 19.86290                | 19.86290             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 20.00  | C            | Foreign Exchange Future | 0.42079                 | 0.41660              |           |                         | -0.99388             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 20.00  | P            | Foreign Exchange Future | 0.55789                 | 0.55370              |           |                         | -0.74963             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 20.01  | C            | Foreign Exchange Future | 0.41654                 | 0.41236              |           |                         | -1.00366             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 19.99  | C            | Foreign Exchange Future | 0.42507                 | 0.42088              |           |                         | -0.98415             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/06/12  | 19.99  | P            | Foreign Exchange Future | 0.55217                 | 0.54798              |           |                         | -0.75762             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.30  | C            | Foreign Exchange Future | 0.76128                 | 0.75857              |           |                         | -0.35582             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.29  | P            | Foreign Exchange Future | 0.88520                 | 0.88249              |           |                         | -0.30594             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  |        |              | Foreign Exchange Future | 20.17040                | 20.17040             |           |                         | 0.00000              | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.31  | C            | Foreign Exchange Future | 0.75697                 | 0.75427              |           |                         | -0.35792             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.31  | P            | Foreign Exchange Future | 0.89657                 | 0.89387              |           |                         | -0.30219             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.30  | P            | Foreign Exchange Future | 0.89088                 | 0.88817              |           |                         | -0.30406             | 0.00000         | 0.00000        | 0                |
| 16/04/2020 | £ / R 2020/09/14  | 20.29  | C            | Foreign Exchange Future | 0.76560                 | 0.76289              |           |                         | -0.35374             | 0.00000         | 0.00000        | 0                |

**Future Open Interest**

**0**

**Option Open Interest**

**0**

**Total**

**0**