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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS HIGH/LOW

HIGH/LOW FROM: 22/07/2020 TO 22/07/2020

| 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 |
|------------|-------------------|--------|--------------|-------------------------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| 22/07/2020 | \$ / R 2020/07/28 | | | Any day expiry | 15.18680 | 15.18680 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/07/28 | 15.37 | C | Any day expiry | 0.06551 | 0.05670 | | | -13.45808 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/07/28 | 15.37 | P | Any day expiry | 0.24871 | 0.23990 | | | -3.54494 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.34 | C | Foreign Exchange Future | 0.35922 | 0.35568 | | | -0.98499 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.35 | P | Foreign Exchange Future | 0.42447 | 0.42093 | | | -0.83382 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.34 | P | Foreign Exchange Future | 0.41882 | 0.41528 | | | -0.84482 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.35 | C | Foreign Exchange Future | 0.35487 | 0.35133 | | | -0.99736 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.36 | P | Foreign Exchange Future | 0.43015 | 0.42661 | | | -0.82297 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | \$ / R 2020/09/14 | 15.36 | C | Foreign Exchange Future | 0.35055 | 0.34701 | | | -1.00985 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.30 | C | Foreign Exchange Future | 0.43397 | 0.42946 | | | -1.03793 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.29 | P | Foreign Exchange Future | 0.55790 | 0.55340 | | | -0.80759 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0.00000 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.31 | C | Foreign Exchange Future | 0.42966 | 0.42516 | | | -1.04799 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.31 | P | Foreign Exchange Future | 0.56926 | 0.56476 | | | -0.79099 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.30 | P | Foreign Exchange Future | 0.56357 | 0.55906 | | | -0.79925 | 0.00000 | 0.00000 | 0 |
| 22/07/2020 | £ / R 2020/09/14 | 20.29 | C | Foreign Exchange Future | 0.43830 | 0.43380 | | | -1.02796 | 0.00000 | 0.00000 | 0 |

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|-----------------------------|------------------|--------|--------------|---------|-------------------------|----------------------|-----------|-------------------------|----------------------|-----------------|----------------|------------------|
| Future Open Interest | | | | | | | | | | | | 0 |
| Option Open Interest | | | | | | | | | | | | 0 |
| Total | | | | | | | | | | | | 0 |