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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 14/07/2020 TO: 14/07/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 14/07/2020 | \$ / R On 28 July 2020 | | | Any day expiry | 15.18680 | | | 15.18680 | 0 |
| 14/07/2020 | \$ / R On 28 July 2020 | 15.37 | C | Any day expiry | 0.11739 | | | 0.12380 | 0 |
| 14/07/2020 | \$ / R On 28 July 2020 | 15.37 | P | Any day expiry | 0.30059 | | | 0.30700 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.38314 | | | 0.38645 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.37879 | | | 0.38210 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.37448 | | | 0.37779 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.45408 | | | 0.45739 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.44274 | | | 0.44605 | 0 |
| 14/07/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.44839 | | | 0.45170 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.46011 | | | 0.46432 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.46442 | | | 0.46863 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 14/07/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.46877 | | | 0.47298 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.59402 | | | 0.59823 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.58837 | | | 0.59258 | 0 |
| 14/07/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.59971 | | | 0.60392 | 0 |

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00