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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 07/08/2020 TO: 07/08/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 07/08/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.29385 | 0.29805 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.35345 | 0.35765 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.28948 | 0.29369 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.35908 | 0.36329 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.28516 | 0.28936 | | | 0 |
| 07/08/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.36476 | 0.36896 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.35510 | 0.36045 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.47470 | 0.48005 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.35080 | 0.35615 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.48040 | 0.48575 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.34653 | 0.35188 | | | 0 |
| 07/08/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.48613 | 0.49148 | | | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|-----------------------|------------------|--------|--------------|---------|-----------|---------------------------------|--------------|----------------------------|------------------|
| Futures Open Interest | | | | | | | | | 0.00 |
| Options Open Interest | | | | | | | | | 0.00 |
| Total | | | | | | | | | 0.00 |