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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 26/03/2020 TO: 26/03/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 26/03/2020 | \$ / R On 02 April 2020 | | | Any day expiry | 14.95720 | | | 14.95720 | 0 |
| 26/03/2020 | \$ / R On 02 April 2020 | 13.64 | C | Any day expiry | 1.31720 | | | 1.31720 | 0 |
| 26/03/2020 | \$ / R On 02 April 2020 | 13.64 | P | Any day expiry | 0.00000 | | | 0.00000 | 0 |
| 26/03/2020 | \$ / R On 29 April 2020 | | | Any day expiry | 15.00870 | | | 15.00870 | 0 |
| 26/03/2020 | \$ / R On 29 April 2020 | 13.69 | C | Any day expiry | 1.32288 | | | 1.32331 | 0 |
| 26/03/2020 | \$ / R On 29 April 2020 | 13.69 | P | Any day expiry | 0.00418 | | | 0.00461 | 0 |
| 26/03/2020 | \$ / R On 02 June 2020 | | | Any day expiry | 15.07600 | | | 15.07600 | 0 |
| 26/03/2020 | \$ / R On 02 June 2020 | 13.74 | C | Any day expiry | 1.36374 | | | 1.36463 | 0 |
| 26/03/2020 | \$ / R On 02 June 2020 | 13.74 | P | Any day expiry | 0.02774 | | | 0.02863 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | | | Foreign Exchange Future | 15.09580 | | | 15.09580 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 17.26 | C | Foreign Exchange Future | 0.03520 | | | 0.03625 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 15.17 | C | Foreign Exchange Future | 0.41273 | | | 0.41559 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 11.90 | C | Foreign Exchange Future | 3.19582 | | | 3.19582 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 14.25 | C | Foreign Exchange Future | 0.96023 | | | 0.96205 | 0 |

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|------------|-----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 26/03/2020 | \$ / R On 12 June 2020 | 15.18 | C | Foreign Exchange Future | 0.40848 | | | 0.41134 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 15.16 | C | Foreign Exchange Future | 0.41701 | | | 0.41987 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 15.18 | P | Foreign Exchange Future | 0.49268 | | | 0.49554 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 15.16 | P | Foreign Exchange Future | 0.48121 | | | 0.48407 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 11.90 | P | Foreign Exchange Future | 0.00002 | | | 0.00002 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 15.17 | P | Foreign Exchange Future | 0.48693 | | | 0.48979 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 14.25 | P | Foreign Exchange Future | 0.11443 | | | 0.11625 | 0 |
| 26/03/2020 | \$ / R On 12 June 2020 | 17.26 | P | Foreign Exchange Future | 2.19940 | | | 2.20045 | 0 |
| 26/03/2020 | \$ / R On 28 July 2020 | | | Any day expiry | 15.18680 | | | 15.18680 | 0 |
| 26/03/2020 | \$ / R On 28 July 2020 | 15.37 | C | Any day expiry | 0.49456 | | | 0.49688 | 0 |
| 26/03/2020 | \$ / R On 28 July 2020 | 15.37 | P | Any day expiry | 0.67776 | | | 0.68008 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.65703 | | | 0.65902 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.65285 | | | 0.65484 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.64869 | | | 0.65068 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.72829 | | | 0.73028 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.71663 | | | 0.71862 | 0 |
| 26/03/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.72245 | | | 0.72444 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | | | Foreign Exchange Future | 19.86290 | | | 19.86290 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 20.00 | C | Foreign Exchange Future | 0.49797 | | | 0.50156 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 20.01 | C | Foreign Exchange Future | 0.49371 | | | 0.49729 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 19.99 | C | Foreign Exchange Future | 0.50227 | | | 0.50585 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 19.99 | P | Foreign Exchange Future | 0.62937 | | | 0.63295 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 20.00 | P | Foreign Exchange Future | 0.63507 | | | 0.63866 | 0 |
| 26/03/2020 | £ / R On 12 June 2020 | 20.01 | P | Foreign Exchange Future | 0.64081 | | | 0.64439 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.80941 | | | 0.81194 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.81370 | | | 0.81624 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.81800 | | | 0.82054 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.94330 | | | 0.94584 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.93760 | | | 0.94014 | 0 |
| 26/03/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.94901 | | | 0.95154 | 0 |

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|------|-----------------------------|--------|--------------|---------|-----------|--------------|-------------------------|---------------------------------|---------------|
| | Future Open Interest | | | | | | | | 0.00 |
| | Option Open Interest | | | | | | | | 0.00 |
| | Grand Total | | | | | | | | 0.00 |