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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 27/07/2020 TO: 27/07/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|-----------|-------------------------|-----------|-----------|----------------------|------------------------------|---------------|
| 27/07/2020 | \$ / R On 28 July 2020 | | | Any day expiry | 15.18680 | | | 15.18680 | 0 |
| 27/07/2020 | \$ / R On 28 July 2020 | 15.37 | C | Any day expiry | 0.00481 | | | 0.03746 | 0 |
| 27/07/2020 | \$ / R On 28 July 2020 | 15.37 | P | Any day expiry | 0.18801 | | | 0.22066 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.33748 | | | 0.34851 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.33312 | | | 0.34415 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.32880 | | | 0.33983 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.40840 | | | 0.41943 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.39708 | | | 0.40811 | 0 |
| 27/07/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.40272 | | | 0.41375 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.40200 | | | 0.41603 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.40630 | | | 0.42033 | 0 |

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|------------|----------------------------|--------|-----------|-------------------------|-----------|-----------|----------------------|------------------------------|---------------|
| 27/07/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.41062 | | | 0.42466 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.53590 | | | 0.54993 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.53022 | | | 0.54426 | 0 |
| 27/07/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.54160 | | | 0.55563 | 0 |

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00