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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 03/08/2020 TO: 03/08/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 03/08/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.31036 | 0.32224 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.36996 | 0.38184 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.30600 | 0.31788 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.37560 | 0.38748 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.30167 | 0.31355 | | | |
| 03/08/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.38127 | 0.39315 | | | |
| 03/08/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.37611 | 0.39122 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.49571 | 0.51082 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.37180 | 0.38691 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.50140 | 0.51651 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.36752 | 0.38262 | | | |
| 03/08/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.50712 | 0.52222 | | | |

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| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|-----------------------|------------------|--------|--------------|---------|-----------|---------------------------------|--------------|----------------------------|------------------|
| Futures Open Interest | | | | | | | | | 0.0 |
| Options Open Interest | | | | | | | | | 0.0 |
| Total | | | | | | | | | 0.0 |