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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 22/06/2020 TO: 22/06/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 22/06/2020 | \$ / R On 28 July 2020 | | | Any day expiry | 15.18680 | | | 15.18680 | 0 |
| 22/06/2020 | \$ / R On 28 July 2020 | 15.37 | C | Any day expiry | 0.23033 | | | 0.24279 | 0 |
| 22/06/2020 | \$ / R On 28 July 2020 | 15.37 | P | Any day expiry | 0.41353 | | | 0.42599 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.45061 | | | 0.45909 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.44629 | | | 0.45478 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.44201 | | | 0.45049 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.52161 | | | 0.53009 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.51021 | | | 0.51869 | 0 |
| 22/06/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.51589 | | | 0.52438 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.54607 | | | 0.55687 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.55039 | | | 0.56120 | 0 |

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|-----------------------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 22/06/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.55474 | | | 0.56555 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.67999 | | | 0.69080 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.67434 | | | 0.68515 | 0 |
| 22/06/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.68567 | | | 0.69647 | 0 |
| Future Open Interest | | | | | | | | | 0.00 |
| Option Open Interest | | | | | | | | | 0.00 |
| Grand Total | | | | | | | | | 0.00 |