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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

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

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|-----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 08/07/2020 | \$ / R On 28 July 2020 | | | Any day expiry | 15.18680 | | | 15.18680 | 0 |
| 08/07/2020 | \$ / R On 28 July 2020 | 15.37 | C | Any day expiry | 0.15338 | | | 0.15888 | 0 |
| 08/07/2020 | \$ / R On 28 July 2020 | 15.37 | P | Any day expiry | 0.33658 | | | 0.34208 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | | | Foreign Exchange Future | 15.28040 | | | 15.28040 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.34 | C | Foreign Exchange Future | 0.40259 | | | 0.40575 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.35 | C | Foreign Exchange Future | 0.39825 | | | 0.40141 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.36 | C | Foreign Exchange Future | 0.39394 | | | 0.39710 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.36 | P | Foreign Exchange Future | 0.47354 | | | 0.47670 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.34 | P | Foreign Exchange Future | 0.46219 | | | 0.46535 | 0 |
| 08/07/2020 | \$ / R On 14 September 2020 | 15.35 | P | Foreign Exchange Future | 0.46785 | | | 0.47101 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | | | Foreign Exchange Future | 20.17040 | | | 20.17040 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | 20.31 | C | Foreign Exchange Future | 0.48488 | | | 0.48890 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | 20.30 | C | Foreign Exchange Future | 0.48920 | | | 0.49322 | 0 |

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|------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 08/07/2020 | £ / R On 14 September 2020 | 20.29 | C | Foreign Exchange Future | 0.49354 | | | 0.49757 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | 20.30 | P | Foreign Exchange Future | 0.61880 | | | 0.62282 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | 20.29 | P | Foreign Exchange Future | 0.61314 | | | 0.61717 | 0 |
| 08/07/2020 | £ / R On 14 September 2020 | 20.31 | P | Foreign Exchange Future | 0.62448 | | | 0.62850 | 0 |

Future Open Interest

0.00

Option Open Interest

0.00

Grand Total

0.00