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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 01/09/2020 TO: 01/09/2020

| Date | Contract Details | Strike | Call/ Put | Product | MTM Price | Previous Day's Closing Price | Spot Rate | ZAR Converted Amount | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 01/09/2020 | \$ / R On 14-September-20 | | | Foreign Exchange Future | 15.28040 | 15.28040 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.34 | C | Foreign Exchange Future | 0.16050 | 0.16757 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.34 | P | Foreign Exchange Future | 0.22010 | 0.22717 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.35 | C | Foreign Exchange Future | 0.15622 | 0.16328 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.35 | P | Foreign Exchange Future | 0.22582 | 0.23288 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.36 | C | Foreign Exchange Future | 0.15203 | 0.15907 | | | |
| 01/09/2020 | \$ / R On 14-September-20 | 15.36 | P | Foreign Exchange Future | 0.23163 | 0.23867 | | | |
| 01/09/2020 | £ / R On 14-September-20 | | | Foreign Exchange Future | 20.17040 | 20.17040 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.29 | C | Foreign Exchange Future | 0.18598 | 0.19491 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.29 | P | Foreign Exchange Future | 0.30558 | 0.31451 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.30 | C | Foreign Exchange Future | 0.18193 | 0.19083 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.30 | P | Foreign Exchange Future | 0.31153 | 0.32043 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.31 | C | Foreign Exchange Future | 0.17793 | 0.18681 | | | |
| 01/09/2020 | £ / R On 14-September-20 | 20.31 | P | Foreign Exchange Future | 0.31753 | 0.32641 | | | |

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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 |