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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 30/04/2020 TO: 30/04/2020

| Date       | Contract Details       | Strike | Call/ Put | Product                 | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|-----------|-------------------------|-----------|-----------|----------------------|------------------------------|---------------|
| 30/04/2020 | \$ / R On 02 June 2020 |        |           | Any day expiry          | 15.07600  |           |                      | 15.07600                     | 0             |
| 30/04/2020 | \$ / R On 02 June 2020 | 13.74  | C         | Any day expiry          | 1.33981   |           |                      | 1.34022                      | 0             |
| 30/04/2020 | \$ / R On 02 June 2020 | 13.74  | P         | Any day expiry          | 0.00381   |           |                      | 0.00422                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 |        |           | Foreign Exchange Future | 15.09580  |           |                      | 15.09580                     | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 17.26  | C         | Foreign Exchange Future | 0.00659   |           |                      | 0.00712                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.17  | C         | Foreign Exchange Future | 0.29751   |           |                      | 0.30135                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 11.90  | C         | Foreign Exchange Future | 3.19580   |           |                      | 3.19580                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 14.25  | C         | Foreign Exchange Future | 0.89496   |           |                      | 0.89682                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.18  | C         | Foreign Exchange Future | 0.29324   |           |                      | 0.29708                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.16  | C         | Foreign Exchange Future | 0.30183   |           |                      | 0.30567                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.18  | P         | Foreign Exchange Future | 0.37744   |           |                      | 0.38128                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.16  | P         | Foreign Exchange Future | 0.36603   |           |                      | 0.36987                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 11.90  | P         | Foreign Exchange Future | 0.00000   |           |                      | 0.00000                      | 0             |
| 30/04/2020 | \$ / R On 12 June 2020 | 15.17  | P         | Foreign Exchange Future | 0.37171   |           |                      | 0.37555                      | 0             |

| Date                        | Contract Details            | Strike | Call/ Put | Product                 | MTM Price | Spot Rate | ZAR Converted Amount | Previous Day's Closing Price | Open Interest |
|-----------------------------|-----------------------------|--------|-----------|-------------------------|-----------|-----------|----------------------|------------------------------|---------------|
| 30/04/2020                  | \$ / R On 12 June 2020      | 14.25  | P         | Foreign Exchange Future | 0.04916   |           |                      | 0.05102                      | 0             |
| 30/04/2020                  | \$ / R On 12 June 2020      | 17.26  | P         | Foreign Exchange Future | 2.17079   |           |                      | 2.17132                      | 0             |
| 30/04/2020                  | \$ / R On 28 July 2020      |        |           | Any day expiry          | 15.18680  |           |                      | 15.18680                     | 0             |
| 30/04/2020                  | \$ / R On 28 July 2020      | 15.37  | C         | Any day expiry          | 0.40657   |           |                      | 0.40930                      | 0             |
| 30/04/2020                  | \$ / R On 28 July 2020      | 15.37  | P         | Any day expiry          | 0.58977   |           |                      | 0.59250                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 |        |           | Foreign Exchange Future | 15.28040  |           |                      | 15.28040                     | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.34  | C         | Foreign Exchange Future | 0.58334   |           |                      | 0.58557                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.35  | C         | Foreign Exchange Future | 0.57911   |           |                      | 0.58134                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.36  | C         | Foreign Exchange Future | 0.57489   |           |                      | 0.57713                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.36  | P         | Foreign Exchange Future | 0.65449   |           |                      | 0.65673                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.34  | P         | Foreign Exchange Future | 0.64294   |           |                      | 0.64517                      | 0             |
| 30/04/2020                  | \$ / R On 14 September 2020 | 15.35  | P         | Foreign Exchange Future | 0.64871   |           |                      | 0.65094                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       |        |           | Foreign Exchange Future | 19.86290  |           |                      | 19.86290                     | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 20.00  | C         | Foreign Exchange Future | 0.35372   |           |                      | 0.35852                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 20.01  | C         | Foreign Exchange Future | 0.34951   |           |                      | 0.35430                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 19.99  | C         | Foreign Exchange Future | 0.35797   |           |                      | 0.36278                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 19.99  | P         | Foreign Exchange Future | 0.48507   |           |                      | 0.48988                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 20.00  | P         | Foreign Exchange Future | 0.49082   |           |                      | 0.49562                      | 0             |
| 30/04/2020                  | £ / R On 12 June 2020       | 20.01  | P         | Foreign Exchange Future | 0.49661   |           |                      | 0.50140                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  |        |           | Foreign Exchange Future | 20.17040  |           |                      | 20.17040                     | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.31  | C         | Foreign Exchange Future | 0.71535   |           |                      | 0.71819                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.30  | C         | Foreign Exchange Future | 0.71966   |           |                      | 0.72251                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.29  | C         | Foreign Exchange Future | 0.72399   |           |                      | 0.72683                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.30  | P         | Foreign Exchange Future | 0.84926   |           |                      | 0.85210                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.29  | P         | Foreign Exchange Future | 0.84359   |           |                      | 0.84643                      | 0             |
| 30/04/2020                  | £ / R On 14 September 2020  | 20.31  | P         | Foreign Exchange Future | 0.85495   |           |                      | 0.85779                      | 0             |
| <b>Future Open Interest</b> |                             |        |           |                         |           |           |                      |                              | <b>0.00</b>   |
| <b>Option Open Interest</b> |                             |        |           |                         |           |           |                      |                              | <b>0.00</b>   |
| <b>Grand Total</b>          |                             |        |           |                         |           |           |                      |                              | <b>0.00</b>   |