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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

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

| Date       | Contract Details     | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Spot<br>Rate | ZAR<br>Converted<br>Amount | Ope<br>Intere |
|------------|----------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|---------------|
| 30/04/2020 | \$ / R On 02-June-20 |        |              | Any day expiry          | 15.07600  | 15.07600                        |              |                            |               |
| 30/04/2020 | \$ / R On 02-June-20 | 13.74  | C            | Any day expiry          | 1.33981   | 1.34022                         |              |                            |               |
| 30/04/2020 | \$ / R On 02-June-20 | 13.74  | P            | Any day expiry          | 0.00381   | 0.00422                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 |        |              | Foreign Exchange Future | 15.09580  | 15.09580                        |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 11.90  | C            | Foreign Exchange Future | 3.19580   | 3.19580                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 11.90  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 14.25  | C            | Foreign Exchange Future | 0.89496   | 0.89682                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 14.25  | P            | Foreign Exchange Future | 0.04916   | 0.05102                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.16  | C            | Foreign Exchange Future | 0.30183   | 0.30567                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.16  | P            | Foreign Exchange Future | 0.36603   | 0.36987                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.17  | C            | Foreign Exchange Future | 0.29751   | 0.30135                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.17  | P            | Foreign Exchange Future | 0.37171   | 0.37555                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.18  | C            | Foreign Exchange Future | 0.29324   | 0.29708                         |              |                            |               |
| 30/04/2020 | \$ / R On 12-June-20 | 15.18  | P            | Foreign Exchange Future | 0.37744   | 0.38128                         |              |                            |               |

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| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Spot<br>Rate | ZAR<br>Converted<br>Amount | Open<br>Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 30/04/2020 | \$ / R On 12-June-20      | 17.26  | C            | Foreign Exchange Future | 0.00659   | 0.00712                         |              |                            |                  |
| 30/04/2020 | \$ / R On 12-June-20      | 17.26  | P            | Foreign Exchange Future | 2.17079   | 2.17132                         |              |                            |                  |
| 30/04/2020 | \$ / R On 28-July-20      |        |              | Any day expiry          | 15.18680  | 15.18680                        |              |                            |                  |
| 30/04/2020 | \$ / R On 28-July-20      | 15.37  | C            | Any day expiry          | 0.40657   | 0.40930                         |              |                            |                  |
| 30/04/2020 | \$ / R On 28-July-20      | 15.37  | P            | Any day expiry          | 0.58977   | 0.59250                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 |        |              | Foreign Exchange Future | 15.28040  | 15.28040                        |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.34  | C            | Foreign Exchange Future | 0.58334   | 0.58557                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.34  | P            | Foreign Exchange Future | 0.64294   | 0.64517                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.35  | C            | Foreign Exchange Future | 0.57911   | 0.58134                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.35  | P            | Foreign Exchange Future | 0.64871   | 0.65094                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.36  | C            | Foreign Exchange Future | 0.57489   | 0.57713                         |              |                            |                  |
| 30/04/2020 | \$ / R On 14-September-20 | 15.36  | P            | Foreign Exchange Future | 0.65449   | 0.65673                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       |        |              | Foreign Exchange Future | 19.86290  | 19.86290                        |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 19.99  | C            | Foreign Exchange Future | 0.35797   | 0.36278                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 19.99  | P            | Foreign Exchange Future | 0.48507   | 0.48988                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 20.00  | C            | Foreign Exchange Future | 0.35372   | 0.35852                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 20.00  | P            | Foreign Exchange Future | 0.49082   | 0.49562                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 20.01  | C            | Foreign Exchange Future | 0.34951   | 0.35430                         |              |                            |                  |
| 30/04/2020 | £ / R On 12-June-20       | 20.01  | P            | Foreign Exchange Future | 0.49661   | 0.50140                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  |        |              | Foreign Exchange Future | 20.17040  | 20.17040                        |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.29  | C            | Foreign Exchange Future | 0.72399   | 0.72683                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.29  | P            | Foreign Exchange Future | 0.84359   | 0.84643                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.30  | C            | Foreign Exchange Future | 0.71966   | 0.72251                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.30  | P            | Foreign Exchange Future | 0.84926   | 0.85210                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.31  | C            | Foreign Exchange Future | 0.71535   | 0.71819                         |              |                            |                  |
| 30/04/2020 | £ / R On 14-September-20  | 20.31  | P            | Foreign Exchange Future | 0.85495   | 0.85779                         |              |                            |                  |

**Futures Open Interest**

**Options Open Interest**

**Total**

**0.0**

**0.0**

**0.0**