

**Currency Derivatives**  
**MTM ALL**

Date: 21 Jan 2022

Contract Code	Instrument Type	Strike	Call/Put	Future Expiry	Option Expiry Date	MTM Price	MTM Yield	MTM Volatility	Previous MTM Price	Previous MTM Yield	Previous MTM Volatility	Delta	First Price	Last Price	High Price	Low Price	Spot	ISIN	InstrumentID
01FEB22 EURZAR ANYDAY	Forex AnyDay Future		Future	2022/02/01		17.207600			17.199700								17.180800	ZAF000021215	700013260
01FEB22 GBPZAR ANYDAY	Forex AnyDay Future		Future	2022/02/01		20.564900			20.686800								20.536100	ZAF000021207	700013259
01FEB22 USDZAR ANYDAY	Forex AnyDay Future		Future	2022/02/01		15.160700			15.160000								15.139500	ZAF000021199	700013258
04FEB22 AUDZAR ANYDAY	Forex AnyDay Future		Future	2022/02/04		10.920800			11.019500								10.897600	ZAF000021256	1074973
04FEB22 USDZAR ANYDAY	Forex AnyDay Future		Future	2022/02/04		15.171300		0.151114	15.169300		0.151280						15.139500	ZAF000021272	700013320
04FEB22 USDZAR ANYDAY 15.55C	Forex AnyDay Option	15.550	Call	2022/02/04	2022/02/04	57.631600		0.158203	62.506900		0.158657	0.217620					15.171300	ZAF000022787	700013324
11AUG22 USDZAR ANYDAY	Forex AnyDay Future		Future	2022/08/11		15.588200			15.577900		0.155490						15.139500	ZAF000019037	700012139
11AUG22 USDZAR ANYDAY 14.73P	Forex AnyDay Option	14.730	Put	2022/08/11	2022/08/11	330.015500		0.149925	330.458300		0.148920	-0.286550					15.588200	ZAF000025393	700012140
11AUG22 USDZAR ANYDAY 16.6C	Forex AnyDay Option	16.600	Call	2022/08/11	2022/08/11	391.172200		0.167019	387.605200		0.166561	0.328514					15.588200	ZAF000025401	700012141
13JUN22 AUDZAR	Forex Future		Future	2022/06/13		11.498100			11.498100				11.125000	11.125000	11.125000	11.125000	10.897600	ZAF000018187	1068123
13JUN22 BWPZAR	Forex Future		Future	2022/06/13		1.325700			1.324700								1.317900	ZAF000018164	1068020
13JUN22 CADZAR	Forex Future		Future	2022/06/13		12.318600			12.370000				12.384000	12.384000	12.384000	12.384000	12.077000	ZAF000015746	1062580
13JUN22 CHFZAR	Forex Future		Future	2022/06/13		17.039900			16.958600								16.611300	ZAF000018039	1067691
13JUN22 CNYZAR	Forex Future		Future	2022/06/13		2.419900			2.416800								2.389100	ZAF000020415	1073099
13JUN22 DKKZAR	Forex Future		Future	2022/06/13		2.365100			2.363400								2.307900	ZAF000015761	1062582
13JUN22 EURUSD QUANTO	Quanto Forex Future		Future	2022/06/13		1.139000			1.138500								1.134800	ZAF000018054	1067693
13JUN22 EURZAR	Forex Future		Future	2022/06/13		17.605900			17.589300				17.654000	17.654000	17.654000	17.654000	17.180800	ZAF000017577	1066446
13JUN22 GBPUSD QUANTO	Quanto Forex Future		Future	2022/06/13		1.355500			1.363600								1.356500	ZAF000018153	1067927
13JUN22 GBPZAR	Forex Future		Future	2022/06/13		20.952500		0.139312	21.066500		0.138612		21.076800	21.076800	21.076800	21.076800	20.536100	ZAF000017585	1066447
13JUN22 GBPZAR 18.82P	Forex Option	18.820	Put	2022/06/13	2022/06/13	97.034800		0.141843	107.607300		0.150720	-0.105033					20.952500	ZAF000024701	700011783
13JUN22 GBPZAR 19.32P	Forex Option	19.320	Put	2022/06/13	2022/06/13	373.961800		0.141576	370.698900		0.145824	-0.168066					20.952500	ZAF000024685	700011780
13JUN22 GBPZAR 20P	Forex Option	20.000	Put	2022/06/13	2022/06/13	346.267100		0.141900	313.730900		0.141124	-0.284937					20.952500	ZAF000024677	700011780
13JUN22 GBPZAR 22.68C	Forex Option	22.680	Call	2022/06/13	2022/06/13	194.403500		0.141132	207.569400		0.137962	0.196519					20.952500	ZAF000026631	700012766
13JUN22 GBPZAR 22.88C	Forex Option	22.880	Call	2022/06/13	2022/06/13	164.922300		0.141947	174.954500		0.138487	0.172051					20.952500	ZAF000024693	700011782
13JUN22 GBPZAR 23.76C	Forex Option	23.760	Call	2022/06/13	2022/06/13	80.102200		0.146624	83.448500		0.142759	0.092709					20.952500	ZAF000024719	700011784
13JUN22 HKDZAR	Forex Future		Future	2022/06/13		1.986000			1.985100								1.944400	ZAF000018047	1067692
13JUN22 JPYZAR	Inverted Currency Future		Future	2022/06/13		0.136231			0.135640								0.133165	ZAF000018088	1067696
13JUN22 KESZAR	Forex Future		Future	2022/06/13		0.132100			0.132700								0.133300	ZAF000018120	1067895
13JUN22 NOKZAR	Forex Future		Future	2022/06/13		1.735900			1.759000								1.704200	ZAF000018146	1067912
13JUN22 NZDZAR	Forex Future		Future	2022/06/13		10.367600			10.471000								10.183600	ZAF000018112	1067815
13JUN22 SGDZAR	Forex Future		Future	2022/06/13		11.498100			11.492300								11.262000	ZAF000018179	1068027
13JUN22 TRYZAR	Forex Future		Future	2022/06/13		1.055000			1.049300								1.127300	ZAF000015753	1062579
13JUN22 USDZAR	Forex Future		Future	2022/06/13		15.457400		0.154560	15.449700		0.153645		15.473000	15.451600	15.473000	15.451600	15.139500	ZAF000015738	1062579
13JUN22 USDZAR 12.23P	Forex Option	12.230	Put	2022/06/13	2022/06/13	8.794000		0.175115	8.332700		0.172858	-0.014209					15.457400	ZAF000024545	700011750
13JUN22 USDZAR 12.95P	Forex Option	12.950	Put	2022/06/13	2022/06/13	23.887300		0.162577	23.153100		0.160701	-0.036713					15.457400	ZAF000022994	700010311
13JUN22 USDZAR 13.54P	Forex Option	13.540	Put	2022/06/13	2022/06/13	51.735500		0.152303	50.891300		0.150739	-0.075368					15.457400	ZAF000024404	700011657
13JUN22 USDZAR 13.56P	Forex Option	13.560	Put	2022/06/13	2022/06/13	53.070000		0.151955	52.227600		0.150402	-0.077152					15.457400	ZAF000024651	700011778
13JUN22 USDZAR 13.71P	Forex Option	13.710	Put	2022/06/13	2022/06/13	64.134500		0.149343	63.315700		0.147869	-0.091748					15.457400	ZAF000024552	700011751
13JUN22 USDZAR 13.7P	Forex Option	13.700	Put	2022/06/13	2022/06/13	63.335200		0.149517	62.514400		0.148038	-0.090705					15.457400	ZAF000023781	700012973
13JUN22 USDZAR 13.92P	Forex Option	13.920	Put	2022/06/13	2022/06/13	83.527800		0.145856	83.052600		0.144627	-0.116405					15.457400	ZAF000024636	700011776
13JUN22 USDZAR 13.9P	Forex Option	13.900	Put	2022/06/13	2022/06/13	81.187700		0.146034	80.447000		0.144661	-0.113612					15.457400	ZAF000026557	700012721
13JUN22 USDZAR 14.23P	Forex Option	14.230	Put	2022/06/13	2022/06/13	370.611600		0.146045	371.594000		0.149229	-0.150996					15.457400	ZAF000024680	700012332
13JUN22 USDZAR 14.59P	Forex Option	14.590	Put	2022/06/13	2022/06/13	225.288900		0.147863	225.045800		0.146644	-0.251342					15.457400	ZAF000023000	700010312
13JUN22 USDZAR 14.5P	Forex Option	14.500	Put	2022/06/13	2022/06/13	200.141100		0.147593	199.830800		0.146373	-0.203163					15.457400	ZAF000026953	700012881
13JUN22 USDZAR 14.75P	Forex Option	14.750	Put	2022/06/13	2022/06/13	275.875000		0.148542	275.997400		0.147388	-0.291048					15.457400	ZAF000026425	700012692
13JUN22 USDZAR 14.97C	Forex Option	14.970	Call	2022/06/13	2022/06/13	845.711800		0.149875	838.883000		0.148847	0.651155					15.457400	ZAF000023612	700011322
13JUN22 USDZAR 14.9P	Forex Option	14.900	Put	2022/06/13	2022/06/13	95.397200		0.146096	94.920200		0.144868	-0.129518					15.457400	ZAF000025748	700013036
13JUN22 USDZAR 15.16P	Forex Option	15.160	Put	2022/06/13	2022/06/13	442.038900		0.151425	443.675400		0.150511	-0.400380					15.457400	ZAF000026714	700012800
13JUN22 USDZAR 15.17C	Forex Option	15.170	Call	2022/06/13	2022/06/13	734.219800		0.151530	728.187500		0.150619	0.596889					15.457400	ZAF000024412	700011658
13JUN22 USDZAR 15.36C	Forex Option	15.360	Call	2022/06/13	2022/06/13	640.492900		0.153533	635.051200		0.152674	0.545312					15.457400	ZAF000025955	700012333
13JUN22 USDZAR 15.44P	Forex Option	15.440	Put	2022/06/13	2022/06/13	586.642300		0.154377	589.156300		0.153540	-0.476990					15.457400	ZAF000026565	700012722
13JUN22 USDZAR 15.54P	Forex Option	15.540	Put	2022/06/13	2022/06/13	643.759000		0.155497	646.655600		0.154703	-0.502431					15.457400	ZAF000026920	700012874
13JUN22 USDZAR 15.59P	Forex Option	15.590	Put	2022/06/13	2022/06/13	573.336200		0.156085	572.303000		0.155289	-0.134518					15.457400	ZAF000027217	700012910
13JUN22 USDZAR 15.5C	Forex Option	15.500	Call	2022/06/13	2022/06/13	577.969800		0.155043	573.021700		0.154234	0.508043					15.457400	ZAF000027746	700013307
13JUN22 USDZAR 15.5P	Forex Option	15.500	Put	2022/06/13	2022/06/13	620.569800		0.155043	623.321700		0.154234	-0.491957					15.457400		

14MAR22 USDZAR 15.75P	Forex Option	15.750	Put	2022/03/14	673.582300	0.160638	680.829300	0.161169	-0.690368	15.254500	ZAF000027605	700013110
14MAR22 USDZAR 15.7P	Forex Option	15.700	Put	2022/03/14	636.254900	0.159576	643.481200	0.160097	-0.672855	15.254500	ZAF000027019	700012889
14MAR22 USDZAR 15.94C	Forex Option	15.940	Call	2022/03/14	136.761200	0.164674	139.596000	0.165243	0.249478	15.254500	ZAF000024800	700011896
14MAR22 USDZAR 15.15C	Forex Option	15.000	Put	2022/03/14	224.333000	0.147695	229.084900	0.147711	-0.370824	15.254500	ZAF000027076	700012896
14MAR22 USDZAR 16.08P	Forex Option	16.080	Put	2022/03/14	937.630900	0.167515	944.774800	0.168109	-0.788696	15.254500	ZAF000027167	700012905
14MAR22 USDZAR 16.1P	Forex Option	16.100	Put	2022/03/14	954.441500	0.167897	961.571900	0.168497	-0.793764	15.254500	ZAF000027084	700012897
14MAR22 USDZAR 16.23P	Forex Option	16.230	Put	2022/03/14	1065.741900	0.170384	1072.762000	0.171022	-0.824256	15.254500	ZAF000027621	700013112
14MAR22 USDZAR 16.25C	Forex Option	16.250	Call	2022/03/14	87.656200	0.170767	90.256700	0.171411	0.171417	15.254500	ZAF000027712	700013254
14MAR22 USDZAR 16.26C	Forex Option	16.260	Call	2022/03/14	86.389700	0.170958	88.980200	0.171605	0.169288	15.254500	ZAF000028100	700011420
14MAR22 USDZAR 16.35C	Forex Option	16.350	Call	2022/03/14	75.732000	0.172680	78.262700	0.173353	0.151158	15.254500	ZAF000026037	700012378
14MAR22 USDZAR 16.40C	Forex Option	16.400	Call	2022/03/14	70.434300	0.173636	72.868800	0.174324	0.141853	15.254500	ZAF000027704	700013242
14MAR22 USDZAR 16.52C	Forex Option	16.520	Call	2022/03/14	59.096800	0.175931	61.382200	0.176654	0.121610	15.254500	ZAF000026847	700012830
14MAR22 USDZAR 16.58C	Forex Option	16.580	Call	2022/03/14	54.129400	0.177079	56.337800	0.177820	0.112523	15.254500	ZAF000025096	700012043
14MAR22 USDZAR 16.5C	Forex Option	16.500	Call	2022/03/14	60.852500	0.175549	63.163200	0.176266	0.124789	15.254500	ZAF000022762	700010129
14MAR22 USDZAR 16.80C	Forex Option	16.800	Call	2022/03/14	39.151300	0.181183	41.005900	0.181922	0.084262	15.254500	ZAF000025732	700012127
14MAR22 USDZAR 16.90C	Forex Option	16.900	Call	2022/03/14	33.423500	0.182576	35.003900	0.183180	0.073244	15.254500	ZAF000025682	700012217
14MAR22 USDZAR 16C	Forex Option	16.000	Call	2022/03/14	125.730100	0.165948	128.537700	0.166530	0.232559	15.254500	ZAF000026748	700012804
14MAR22 USDZAR 16P	Forex Option	16.000	Put	2022/03/14	871.230100	0.165948	878.437700	0.166530	-0.767441	15.254500	ZAF000027050	700012894
14MAR22 USDZAR 17.25C	Forex Option	17.250	Call	2022/03/14	19.132700	0.187450	19.987200	0.187583	0.044359	15.254500	ZAF000027324	700012935
14MAR22 USDZAR 17.29C	Forex Option	17.290	Call	2022/03/14	17.946600	0.188007	18.738300	0.188086	0.041852	15.254500	ZAF000026987	700012886
14MAR22 USDZAR 17.37C	Forex Option	17.370	Call	2022/03/14	15.789600	0.189211	16.466600	0.189992	0.037240	15.254500	ZAF000027175	700012905
14MAR22 USDZAR 17.3C	Forex Option	17.300	Call	2022/03/14	17.662100	0.188147	18.438400	0.188212	0.041248	15.254500	ZAF000027464	700013026
14MAR22 USDZAR 17.42C	Forex Option	17.420	Call	2022/03/14	14.575200	0.189818	15.187200	0.189721	0.034612	15.254500	ZAF000027092	700012898
14MAR22 USDZAR 17.46C	Forex Option	17.460	Call	2022/03/14	13.671200	0.190375	14.234900	0.190224	0.032639	15.254500	ZAF000027068	700012895
14MAR22 USDZAR 17.5C	Forex Option	17.500	Call	2022/03/14	12.823400	0.190932	13.341800	0.190727	0.030776	15.254500	ZAF000026862	700012836
14MAR22 USDZAR 18.09C	Forex Option	18.090	Call	2022/03/14	5.015700	0.199149	5.130900	0.198149	0.012858	15.254500	ZAF000027176	700008934
14MAR22 USDZAR MAXI	Forex Future	15.254500		2022/03/14	15.254500		15.254500			15.139500	ZAF000010242	1047467
18DEC23 CADZAR	Forex Future	2023/12/18		13.153600	13.222400					12.077000	ZAF000020290	1072975
18DEC23 DKZAR	Forex Future	2023/12/18		2.608200	2.610200					2.307900	ZAF000020332	1072985
18DEC23 TRYZAR	Forex Future	2023/12/18		0.763000	0.759400					1.127300	ZAF000020308	1072976
18DEC23 USZAR	Forex Future	2023/12/18		16.617900	16.628600					15.139500	ZAF000017536	1066442
18DEC23 USZAR MAXI	Forex Future	2023/12/18		16.617900	16.628600					15.139500	ZAF000017510	1066440
18MAR24 USZAR	Forex Future	2024/03/18		16.832300	16.843100					15.139500	ZAF000019961	1072624
18MAR24 USZAR MAXI	Forex Future	2024/03/18		16.832300	16.843100					15.139500	ZAF000019953	1072623
18SEP23 CADZAR	Forex Future	2023/09/18		13.014900	13.077400					12.077000	ZAF000020019	1072670
18SEP23 DKZAR	Forex Future	2023/09/18		2.566000	2.566900					2.307900	ZAF000020076	1072682
18SEP23 TRYZAR	Forex Future	2023/09/18		0.799200	0.797200					1.127300	ZAF000020027	1072671
18SEP23 USZAR	Forex Future	2023/09/18		16.424900	16.430300					15.139500	ZAF000019193	1071166
18SEP23 USZAR MAXI	Forex Future	2023/09/18		16.424900	16.430300					15.139500	ZAF000019177	1071164
19DEC21 AUDZAR	Forex Future	2022/12/19		11.421300	11.520000					10.897600	ZAF000020381	1073015
19DEC22 BWPZAR	Forex Future	2022/12/19		1.324900	1.325900					1.317900	ZAF000020365	1073004
19DEC22 CADZAR	Forex Future	2022/12/19		15.693600	15.603400					15.077000	ZAF000018095	1066123
19DEC22 CHFZAR	Forex Future	2022/12/19		17.612700	17.535000					16.611300	ZAF000020258	1072930
19DEC22 CNYZAR	Forex Future	2022/12/19		2.461300	2.457900					2.389100	ZAF000020431	1073101
19DEC22 DKZAR	Forex Future	2022/12/19		2.443700	2.442200					2.307900	ZAF000018138	1067896
19DEC22 EURUSD QUANTO	Quanto Forex Future	2022/12/19		1.147000	1.147000					1.134800	ZAF000020274	1072932
19DEC22 EURZAR	Forex Future	2022/12/19		18.185700	18.171200					17.180800	ZAF000017478	1066428
19DEC22 GBPUSD QUANTO	Quanto Forex Future	2022/12/19		1.354000	1.361900					1.356500	ZAF000020357	1072990
19DEC22 GBPZAR	Forex Future	2022/12/19		21.459800	21.575800					20.536100	ZAF000017452	1066426
19DEC22 HKDZAR	Forex Future	2022/12/19		2.039100	2.038400					1.944400	ZAF000020266	1072931
19DEC22 JPYZAR	Inverted Currency Future	2022/12/19		0.140475	0.139887					0.133165	ZAF000020282	1072933
19DEC22 KESZAR	Forex Future	2022/12/19		0.129500	0.130900					0.133300	ZAF000020324	1072984
19DEC22 NOKZAR	Forex Future	2022/12/19		1.759300	1.798800					1.704200	ZAF000020340	1072988
19DEC22 NZDZAR	Forex Future	2022/12/19		10.561600	10.668200					10.183600	ZAF000020316	1072977
19DEC22 SGDZAR	Forex Future	2022/12/19		11.811400	11.803800					11.260200	ZAF000020373	1073005
19DEC22 TRYZAR	Forex Future	2022/12/19		0.940100	0.935100					1.127300	ZAF000018104	1067802
19DEC22 USZAR	Forex Future	2022/12/19		15.849400	15.843000	0.155565	15.843000	0.154955		15.139500	ZAF000017437	1066424
19DEC22 USZAR 13.39P	Forex Option	13.390	Put	2022/12/19	44.173000	0.157283	42.404200	0.155287	-0.043029	15.849400	ZAF000025501	700012344
19DEC22 USZAR 13.23P	Forex Option	13.230	Put	2022/12/19	110.097900	0.153271	107.486200	0.151780	-0.095289	15.849400	ZAF000025500	700012190
19DEC22 USZAR 13.66P	Forex Option	13.660	Put	2022/12/19	166.396400	0.151217	163.962200	0.149985	-0.135035	15.849400	ZAF000026797	700012821
19DEC22 USZAR 13.73P	Forex Option	13.730	Put	2022/12/19	177.394800	0.150883	175.026500	0.149693	-0.142422	15.849400	ZAF000025989	700012345
19DEC22 USZAR 14.82P	Forex Option	14.820	Put	2022/12/19	451.909300	0.149571	451.052400	0.148821	-0.293879	15.849400	ZAF000025518	700012191
19DEC22 USZAR 15.23P	Forex Option	15.230	Put	2022/12/19	607.159900	0.151164	607.159900	0.150537	-0.363896	15.849400	ZAF000026805	700012822
19DEC22 USZAR 15.3P	Forex Option	15.200	Put	2022/12/19	603.621600	0.150980	603.621600	0.150342	-0.358474	15.849400	ZAF000027514	700013031
19DEC22 USZAR 16.12P	Forex Option	16.120	Put	2022/12/19	1098.523200	0.157528	1100.131800	0.157011	-0.514982	15.849400	ZAF000027332	700012936
19DEC22 USZAR 18.19C	Forex Option	18.190	Call	2022/12/19	322.017000	0.174334	320.322300	0.174020	0.228046	15.849400	ZAF000025997	700012346
19DEC22 USZAR 18.23C	Forex Option	18.230	Call	2022/12/19	316.213100	0.174636	314.549400	0.174323	0.224552	15.849400	ZAF000027340	700012937
19DEC22 USZAR 19.55C	Forex Option	19.550	Call	2022/12/19	176.290400	0.184593	175.440300	0.184319	0.134813	15.849400	ZAF000027522	700013032
19DEC22 USZAR 19.58C	Forex Option	19.580	Call	2022/12/19	174.039600	0.184819	173.203500	0.184546	0.133272	15.849400	ZAF000025526	700012192
19DEC22 USZAR 19.6C	Forex Option	19.600	Call	2022/12/19	172.558200	0.184970	171.729300	0.184697	0.132255	15.849400	ZAF000026813	700012823
19DEC22 USZAR MAXI	Forex Future	2022/12/19		15.849400	15.843000					15.139500	ZAF000017494	1066438
19JUN23 CADZAR	Forex Future	2023/06/19		12.884000	12.937500					12.077000	ZAF000019078	1070558
19JUN23 DKZAR	Forex Future	2023/06/19		2.525800	2.524800					2.307900	ZAF000019094	1070560
19JUN23 TRYZAR	Forex Future	2023/06/19		0.873600	0.873600					1.127300	ZAF000019086	1070562
19JUN23 USZAR	Forex Future	2023/06/19		16.240400	16.235300					15.139500	ZAF000017528	1066441
19JUN23 USZAR MAXI	Forex Future	2023/06/19		16.240400	16.235300					15.139500	ZAF000017502	1066439
19SEP22 AUDZAR	Forex Future	2022/09/19		11.288700	11.383700					10.897600	ZAF000019599	1071321
19SEP22 BWPZAR	Forex Future	2022/09/19		1.326700	1.326100					1.317900	ZAF000020134	1072704
19SEP22 CADZAR	Forex Future	2022/09/19		12.470300	12.519700					12.077000	ZAF000017544	1066443
19SEP22 CHFZAR	Forex Future	2022/09/19		17.334200	17.252100					16.611300	ZAF000019839	1072611
19SEP22 CNYZAR	Forex Future	2022/09/19		2.441600	2.437800					2.389100	ZAF000020423	1073100
19SEP22 DKZAR												