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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS WEEKLY STATISTICS

FROM: 10/01/2020 TO: 10/01/2020

| Date       | Contract Details         | Strike | Call/<br>Put | Product                 | MTM Price | Previous Day's<br>Closing Price | Spot<br>Rate | ZAR<br>Converted<br>Amount | Open<br>Interest |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020 | \$ / R On 31-January-20  |        |              | Any day expiry          | 14.84240  | 14.84240                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 31-January-20  | 13.54  | C            | Any day expiry          | 1.30289   | 1.30301                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 31-January-20  | 13.54  | P            | Any day expiry          | 0.00049   | 0.00061                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-February-20 |        |              | Any day expiry          | 14.89510  | 14.89510                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-February-20 | 14.78  | C            | Any day expiry          | 0.39628   | 0.39966                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-February-20 | 14.78  | P            | Any day expiry          | 0.28118   | 0.28456                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-March-20    |        |              | Any day expiry          | 14.90060  | 14.90060                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-March-20    | 13.59  | C            | Any day expiry          | 1.32403   | 1.32471                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-March-20    | 13.59  | P            | Any day expiry          | 0.01343   | 0.01411                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20    |        |              | Foreign Exchange Future | 14.92590  | 14.92590                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20    | 11.91  | C            | Foreign Exchange Future | 3.01590   | 3.01590                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20    | 11.91  | P            | Foreign Exchange Future | 0.00000   | 0.00000                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20    | 12.96  | C            | Foreign Exchange Future | 1.96779   | 1.96792                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20    | 12.96  | P            | Foreign Exchange Future | 0.00189   | 0.00202                         |              |                            | 0                |

| 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 |
|------------|-----------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020 | \$ / R On 16-March-20 | 13.06  | C            | Foreign Exchange Future | 1.86893   | 1.86911                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 13.06  | P            | Foreign Exchange Future | 0.00303   | 0.00321                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 13.19  | C            | Foreign Exchange Future | 1.74124   | 1.74152                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 13.19  | P            | Foreign Exchange Future | 0.00534   | 0.00562                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 13.78  | C            | Foreign Exchange Future | 1.18533   | 1.18646                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 13.78  | P            | Foreign Exchange Future | 0.03943   | 0.04056                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.01  | C            | Foreign Exchange Future | 0.98706   | 0.98865                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.01  | P            | Foreign Exchange Future | 0.07115   | 0.07275                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.40  | C            | Foreign Exchange Future | 0.69238   | 0.69477                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.40  | P            | Foreign Exchange Future | 0.16648   | 0.16887                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.51  | C            | Foreign Exchange Future | 0.62079   | 0.62337                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.51  | P            | Foreign Exchange Future | 0.20489   | 0.20747                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.66  | C            | Foreign Exchange Future | 0.53147   | 0.53426                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 14.66  | P            | Foreign Exchange Future | 0.26557   | 0.26836                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.61  | C            | Foreign Exchange Future | 0.17094   | 0.17358                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.61  | P            | Foreign Exchange Future | 0.85504   | 0.85768                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.62  | C            | Foreign Exchange Future | 0.16872   | 0.17135                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.62  | P            | Foreign Exchange Future | 0.86282   | 0.86545                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.63  | C            | Foreign Exchange Future | 0.16652   | 0.16915                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 15.63  | P            | Foreign Exchange Future | 0.87062   | 0.87325                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 16.60  | C            | Foreign Exchange Future | 0.04430   | 0.04567                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 16.60  | P            | Foreign Exchange Future | 1.71840   | 1.71977                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 16.81  | C            | Foreign Exchange Future | 0.03276   | 0.03390                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 16.81  | P            | Foreign Exchange Future | 1.91686   | 1.91800                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.04  | C            | Foreign Exchange Future | 0.02350   | 0.02442                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.04  | P            | Foreign Exchange Future | 2.13760   | 2.13852                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.73  | C            | Foreign Exchange Future | 0.00867   | 0.00912                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.73  | P            | Foreign Exchange Future | 2.81277   | 2.81322                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.88  | C            | Foreign Exchange Future | 0.00700   | 0.00738                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 16-March-20 | 17.88  | P            | Foreign Exchange Future | 2.96110   | 2.96148                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-April-20 |        |              | Any day expiry          | 14.95720  | 14.95720                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-April-20 | 13.64  | C            | Any day expiry          | 1.35721   | 1.35815                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-April-20 | 13.64  | P            | Any day expiry          | 0.04001   | 0.04095                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 29-April-20 |        |              | Any day expiry          | 15.00870  | 15.00870                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 29-April-20 | 13.69  | C            | Any day expiry          | 1.38737   | 1.38841                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 29-April-20 | 13.69  | P            | Any day expiry          | 0.06867   | 0.06971                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-June-20  |        |              | Any day expiry          | 15.07600  | 15.07600                        |              |                            | 0                |

| 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020 | \$ / R On 02-June-20       | 13.74  | C            | Any day expiry          | 1.44202   | 1.44310                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 02-June-20       | 13.74  | P            | Any day expiry          | 0.10602   | 0.10710                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       |        |              | Foreign Exchange Future | 15.09580  | 15.09580                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 11.90  | C            | Foreign Exchange Future | 3.19710   | 3.19715                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 11.90  | P            | Foreign Exchange Future | 0.00130   | 0.00135                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 14.25  | C            | Foreign Exchange Future | 1.08803   | 1.08957                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 14.25  | P            | Foreign Exchange Future | 0.24223   | 0.24377                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.16  | C            | Foreign Exchange Future | 0.59830   | 0.60034                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.16  | P            | Foreign Exchange Future | 0.66250   | 0.66454                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.17  | C            | Foreign Exchange Future | 0.59415   | 0.59619                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.17  | P            | Foreign Exchange Future | 0.66835   | 0.67039                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.18  | C            | Foreign Exchange Future | 0.59001   | 0.59205                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 15.18  | P            | Foreign Exchange Future | 0.67421   | 0.67625                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 17.26  | C            | Foreign Exchange Future | 0.13041   | 0.13177                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 12-June-20       | 17.26  | P            | Foreign Exchange Future | 2.29462   | 2.29597                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-July-20       |        |              | Any day expiry          | 15.18680  | 15.18680                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-July-20       | 15.37  | C            | Any day expiry          | 0.65044   | 0.65227                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 28-July-20       | 15.37  | P            | Any day expiry          | 0.83364   | 0.83547                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  |        |              | Foreign Exchange Future | 15.28040  | 15.28040                        |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.34  | C            | Foreign Exchange Future | 0.79459   | 0.79624                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.34  | P            | Foreign Exchange Future | 0.85419   | 0.85584                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.35  | C            | Foreign Exchange Future | 0.79052   | 0.79217                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.35  | P            | Foreign Exchange Future | 0.86012   | 0.86177                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.36  | C            | Foreign Exchange Future | 0.78646   | 0.78812                         |              |                            | 0                |
| 10/01/2020 | \$ / R On 14-September-20  | 15.36  | P            | Foreign Exchange Future | 0.86606   | 0.86772                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 |        |              | Foreign Exchange Future | 14.92590  | 14.92590                        |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.67  | C            | Foreign Exchange Future | 0.52586   | 0.52866                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.67  | P            | Foreign Exchange Future | 0.26996   | 0.27276                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.68  | C            | Foreign Exchange Future | 0.52029   | 0.52310                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.68  | P            | Foreign Exchange Future | 0.27439   | 0.27720                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.69  | C            | Foreign Exchange Future | 0.51476   | 0.51758                         |              |                            | 0                |
| 10/01/2020 | \$ / R MAXI On 16-March-20 | 14.69  | P            | Foreign Exchange Future | 0.27886   | 0.28168                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20       |        |              | Foreign Exchange Future | 19.57520  | 19.57520                        |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20       | 19.00  | C            | Foreign Exchange Future | 0.81758   | 0.82077                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20       | 19.00  | P            | Foreign Exchange Future | 0.24238   | 0.24557                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20       | 20.29  | C            | Foreign Exchange Future | 0.23460   | 0.23793                         |              |                            | 0                |

| 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 |
|------------|--------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020 | £ / R On 16-March-20     | 20.29  | P            | Foreign Exchange Future | 0.94940   | 0.95273                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20     | 20.30  | C            | Foreign Exchange Future | 0.23200   | 0.23533                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20     | 20.30  | P            | Foreign Exchange Future | 0.95680   | 0.96013                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20     | 20.31  | C            | Foreign Exchange Future | 0.22943   | 0.23275                         |              |                            | 0                |
| 10/01/2020 | £ / R On 16-March-20     | 20.31  | P            | Foreign Exchange Future | 0.96423   | 0.96755                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      |        |              | Foreign Exchange Future | 19.86290  | 19.86290                        |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 19.99  | C            | Foreign Exchange Future | 0.72975   | 0.73231                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 19.99  | P            | Foreign Exchange Future | 0.85685   | 0.85941                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 20.00  | C            | Foreign Exchange Future | 0.72548   | 0.72804                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 20.00  | P            | Foreign Exchange Future | 0.86258   | 0.86514                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 20.01  | C            | Foreign Exchange Future | 0.72124   | 0.72380                         |              |                            | 0                |
| 10/01/2020 | £ / R On 12-June-20      | 20.01  | P            | Foreign Exchange Future | 0.86834   | 0.87090                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 |        |              | Foreign Exchange Future | 20.17040  | 20.17040                        |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.29  | C            | Foreign Exchange Future | 0.99354   | 0.99565                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.29  | P            | Foreign Exchange Future | 1.11314   | 1.11525                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.30  | C            | Foreign Exchange Future | 0.98929   | 0.99140                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.30  | P            | Foreign Exchange Future | 1.11889   | 1.12100                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.31  | C            | Foreign Exchange Future | 0.98505   | 0.98717                         |              |                            | 0                |
| 10/01/2020 | £ / R On 14-September-20 | 20.31  | P            | Foreign Exchange Future | 1.12465   | 1.12677                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     |        |              | Foreign Exchange Future | 0.13720   | 0.13720                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.13   | C            | Foreign Exchange Future | 0.00835   | 0.00837                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.13   | P            | Foreign Exchange Future | 0.00115   | 0.00117                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.14   | C            | Foreign Exchange Future | 0.00293   | 0.00296                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.14   | P            | Foreign Exchange Future | 0.00573   | 0.00576                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.15   | C            | Foreign Exchange Future | 0.00078   | 0.00080                         |              |                            | 0                |
| 10/01/2020 | ¥ / R On 16-March-20     | 0.15   | P            | Foreign Exchange Future | 0.01358   | 0.01360                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  |        |              | Any day expiry          | 16.97740  | 16.97740                        |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 16.65  | C            | Any day expiry          | 0.47195   | 0.47594                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 16.65  | P            | Any day expiry          | 0.14455   | 0.14854                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 16.91  | C            | Any day expiry          | 0.32141   | 0.32597                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 16.91  | P            | Any day expiry          | 0.25401   | 0.25857                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 17.00  | C            | Any day expiry          | 0.27819   | 0.28282                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 17.00  | P            | Any day expiry          | 0.30079   | 0.30542                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 17.07  | C            | Any day expiry          | 0.24767   | 0.25230                         |              |                            | 0                |
| 10/01/2020 | € / R On 10-February-20  | 17.07  | P            | Any day expiry          | 0.34027   | 0.34490                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20     |        |              | Foreign Exchange Future | 17.09630  | 17.09630                        |              |                            | 0                |

| 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020 | € / R On 16-March-20    | 18.45  | C            | Foreign Exchange Future | 0.08465   | 0.08669                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20    | 18.45  | P            | Foreign Exchange Future | 1.43835   | 1.44039                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20    | 18.46  | C            | Foreign Exchange Future | 0.08357   | 0.08559                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20    | 18.46  | P            | Foreign Exchange Future | 1.44727   | 1.44929                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20    | 18.47  | C            | Foreign Exchange Future | 0.08250   | 0.08451                         |              |                            | 0                |
| 10/01/2020 | € / R On 16-March-20    | 18.47  | P            | Foreign Exchange Future | 1.45620   | 1.45821                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 |        |              | Foreign Exchange Future | 10.60320  | 10.60320                        |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.05  | C            | Foreign Exchange Future | 0.07237   | 0.07366                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.05  | P            | Foreign Exchange Future | 0.51917   | 0.52046                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.06  | C            | Foreign Exchange Future | 0.07050   | 0.07177                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.06  | P            | Foreign Exchange Future | 0.52730   | 0.52857                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.07  | C            | Foreign Exchange Future | 0.06867   | 0.06993                         |              |                            | 0                |
| 10/01/2020 | AU\$ / R On 16-March-20 | 11.07  | P            | Foreign Exchange Future | 0.53547   | 0.53673                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   |        |              | Foreign Exchange Future | 11.16030  | 11.16030                        |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.68  | C            | Foreign Exchange Future | 0.08572   | 0.08723                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.68  | P            | Foreign Exchange Future | 0.60542   | 0.60693                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.69  | C            | Foreign Exchange Future | 0.08383   | 0.08533                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.69  | P            | Foreign Exchange Future | 0.61353   | 0.61503                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.70  | C            | Foreign Exchange Future | 0.08198   | 0.08347                         |              |                            | 0                |
| 10/01/2020 | CAD/ R On 16-March-20   | 11.70  | P            | Foreign Exchange Future | 0.62168   | 0.62317                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  |        |              | Foreign Exchange Future | 15.07740  | 15.07740                        |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.62  | C            | Foreign Exchange Future | 0.05339   | 0.05492                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.62  | P            | Foreign Exchange Future | 1.59599   | 1.59752                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.63  | C            | Foreign Exchange Future | 0.05262   | 0.05414                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.63  | P            | Foreign Exchange Future | 1.60522   | 1.60674                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.64  | C            | Foreign Exchange Future | 0.05187   | 0.05337                         |              |                            | 0                |
| 10/01/2020 | CHF / R On 16-March-20  | 16.64  | P            | Foreign Exchange Future | 1.61447   | 1.61597                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  |        |              | Foreign Exchange Future | 2.29500   | 2.29500                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.60   | C            | Foreign Exchange Future | 0.00184   | 0.00192                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.60   | P            | Foreign Exchange Future | 0.30684   | 0.30692                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.61   | C            | Foreign Exchange Future | 0.00162   | 0.00169                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.61   | P            | Foreign Exchange Future | 0.31662   | 0.31669                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.62   | C            | Foreign Exchange Future | 0.00142   | 0.00149                         |              |                            | 0                |
| 10/01/2020 | DKK / R On 16-March-20  | 2.62   | P            | Foreign Exchange Future | 0.32642   | 0.32649                         |              |                            | 0                |
| 10/01/2020 | KES / R On 16-March-20  |        |              | Foreign Exchange Future | 0.13910   | 0.13910                         |              |                            | 0                |

| 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 |
|------------------------------|------------------------------|--------|--------------|-------------------------|-----------|---------------------------------|--------------|----------------------------|------------------|
| 10/01/2020                   | NZ\$ / R On 16-March-20      |        |              | Foreign Exchange Future | 10.01410  | 10.01410                        |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.51  | C            | Foreign Exchange Future | 0.06732   | 0.06859                         |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.51  | P            | Foreign Exchange Future | 0.56322   | 0.56449                         |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.52  | C            | Foreign Exchange Future | 0.06563   | 0.06688                         |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.52  | P            | Foreign Exchange Future | 0.57153   | 0.57278                         |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.53  | C            | Foreign Exchange Future | 0.06397   | 0.06521                         |              |                            | 0                |
| 10/01/2020                   | NZ\$ / R On 16-March-20      | 10.53  | P            | Foreign Exchange Future | 0.57987   | 0.58111                         |              |                            | 0                |
| 10/01/2020                   | QUANTO £ / \$ On 16-March-20 |        |              | Foreign Exchange Future | 1.31150   | 1.31150                         |              |                            | 0                |
| 10/01/2020                   | QUANTO € / \$ On 16-March-20 |        |              | Foreign Exchange Future | 1.14540   | 1.14540                         |              |                            | 0                |
| <b>Futures Open Interest</b> |                              |        |              |                         |           |                                 |              |                            | <b>0.00</b>      |
| <b>Options Open Interest</b> |                              |        |              |                         |           |                                 |              |                            | <b>0.00</b>      |
| <b>Total</b>                 |                              |        |              |                         |           |                                 |              |                            | <b>0.00</b>      |