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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 05/02/2020 TO: 05/02/2020

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020 | \$ / R On 28 February 2020 |        |              | Any day expiry          | 14.89510  |              |                         | 14.89510                        | 0             |
| 05/02/2020 | \$ / R On 28 February 2020 | 14.78  | C            | Any day expiry          | 0.29206   |              |                         | 0.29691                         | 0             |
| 05/02/2020 | \$ / R On 28 February 2020 | 14.78  | P            | Any day expiry          | 0.17696   |              |                         | 0.18181                         | 0             |
| 05/02/2020 | \$ / R On 02 March 2020    |        |              | Any day expiry          | 14.90060  |              |                         | 14.90060                        | 0             |
| 05/02/2020 | \$ / R On 02 March 2020    | 13.59  | C            | Any day expiry          | 1.31196   |              |                         | 1.31218                         | 0             |
| 05/02/2020 | \$ / R On 02 March 2020    | 13.59  | P            | Any day expiry          | 0.00136   |              |                         | 0.00158                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    |        |              | Foreign Exchange Future | 14.92590  |              |                         | 14.92590                        | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 13.06  | C            | Foreign Exchange Future | 1.86619   |              |                         | 1.86623                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 14.51  | C            | Foreign Exchange Future | 0.54708   |              |                         | 0.55019                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 11.91  | C            | Foreign Exchange Future | 3.01590   |              |                         | 3.01590                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 17.73  | C            | Foreign Exchange Future | 0.00112   |              |                         | 0.00126                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 15.63  | C            | Foreign Exchange Future | 0.09409   |              |                         | 0.09702                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 15.61  | C            | Foreign Exchange Future | 0.09763   |              |                         | 0.10062                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020    | 16.81  | C            | Foreign Exchange Future | 0.00860   |              |                         | 0.00928                         | 0             |

| Date       | Contract Details        | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020 | \$ / R On 16 March 2020 | 14.40  | C            | Foreign Exchange Future | 0.62525   |              |                         | 0.62803                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 15.62  | C            | Foreign Exchange Future | 0.09585   |              |                         | 0.09881                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.66  | C            | Foreign Exchange Future | 0.45051   |              |                         | 0.45400                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 17.88  | C            | Foreign Exchange Future | 0.00080   |              |                         | 0.00091                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 12.96  | C            | Foreign Exchange Future | 1.96604   |              |                         | 1.96607                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 17.04  | C            | Foreign Exchange Future | 0.00519   |              |                         | 0.00566                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 13.78  | C            | Foreign Exchange Future | 1.15909   |              |                         | 1.15993                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 16.60  | C            | Foreign Exchange Future | 0.01354   |              |                         | 0.01448                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.01  | C            | Foreign Exchange Future | 0.94658   |              |                         | 0.94804                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 13.19  | C            | Foreign Exchange Future | 1.73659   |              |                         | 1.73667                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 16.81  | P            | Foreign Exchange Future | 1.89270   |              |                         | 1.89338                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.40  | P            | Foreign Exchange Future | 0.09935   |              |                         | 0.10213                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 17.73  | P            | Foreign Exchange Future | 2.80522   |              |                         | 2.80536                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 15.63  | P            | Foreign Exchange Future | 0.79819   |              |                         | 0.80112                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 13.78  | P            | Foreign Exchange Future | 0.01319   |              |                         | 0.01403                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 17.88  | P            | Foreign Exchange Future | 2.95490   |              |                         | 2.95501                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 12.96  | P            | Foreign Exchange Future | 0.00014   |              |                         | 0.00017                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.66  | P            | Foreign Exchange Future | 0.18461   |              |                         | 0.18810                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 17.04  | P            | Foreign Exchange Future | 2.11929   |              |                         | 2.11976                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 15.62  | P            | Foreign Exchange Future | 0.78995   |              |                         | 0.79291                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 16.60  | P            | Foreign Exchange Future | 1.68764   |              |                         | 1.68858                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.01  | P            | Foreign Exchange Future | 0.03068   |              |                         | 0.03214                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 13.19  | P            | Foreign Exchange Future | 0.00069   |              |                         | 0.00078                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 14.51  | P            | Foreign Exchange Future | 0.13118   |              |                         | 0.13429                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 11.91  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 15.61  | P            | Foreign Exchange Future | 0.78173   |              |                         | 0.78472                         | 0             |
| 05/02/2020 | \$ / R On 16 March 2020 | 13.06  | P            | Foreign Exchange Future | 0.00029   |              |                         | 0.00033                         | 0             |
| 05/02/2020 | \$ / R On 02 April 2020 |        |              | Any day expiry          | 14.95720  |              |                         | 14.95720                        | 0             |
| 05/02/2020 | \$ / R On 02 April 2020 | 13.64  | C            | Any day expiry          | 1.33480   |              |                         | 1.33556                         | 0             |
| 05/02/2020 | \$ / R On 02 April 2020 | 13.64  | P            | Any day expiry          | 0.01760   |              |                         | 0.01836                         | 0             |
| 05/02/2020 | \$ / R On 29 April 2020 |        |              | Any day expiry          | 15.00870  |              |                         | 15.00870                        | 0             |
| 05/02/2020 | \$ / R On 29 April 2020 | 13.69  | C            | Any day expiry          | 1.36099   |              |                         | 1.36196                         | 0             |
| 05/02/2020 | \$ / R On 29 April 2020 | 13.69  | P            | Any day expiry          | 0.04229   |              |                         | 0.04326                         | 0             |
| 05/02/2020 | \$ / R On 02 June 2020  |        |              | Any day expiry          | 15.07600  |              |                         | 15.07600                        | 0             |
| 05/02/2020 | \$ / R On 02 June 2020  | 13.74  | C            | Any day expiry          | 1.41395   |              |                         | 1.41502                         | 0             |

| Date       | Contract Details             | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|------------|------------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020 | \$ / R On 02 June 2020       | 13.74  | P            | Any day expiry          | 0.07795   |              |                         | 0.07902                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       |        |              | Foreign Exchange Future | 15.09580  |              |                         | 15.09580                        | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 17.26  | C            | Foreign Exchange Future | 0.09562   |              |                         | 0.09694                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.17  | C            | Foreign Exchange Future | 0.53857   |              |                         | 0.54081                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 11.90  | C            | Foreign Exchange Future | 3.19629   |              |                         | 3.19632                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 14.25  | C            | Foreign Exchange Future | 1.04675   |              |                         | 1.04838                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.16  | C            | Foreign Exchange Future | 0.54277   |              |                         | 0.54500                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.18  | C            | Foreign Exchange Future | 0.53440   |              |                         | 0.53663                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.16  | P            | Foreign Exchange Future | 0.60697   |              |                         | 0.60920                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 11.90  | P            | Foreign Exchange Future | 0.00049   |              |                         | 0.00052                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.18  | P            | Foreign Exchange Future | 0.61860   |              |                         | 0.62083                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 15.17  | P            | Foreign Exchange Future | 0.61277   |              |                         | 0.61501                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 14.25  | P            | Foreign Exchange Future | 0.20095   |              |                         | 0.20258                         | 0             |
| 05/02/2020 | \$ / R On 12 June 2020       | 17.26  | P            | Foreign Exchange Future | 2.25982   |              |                         | 2.26114                         | 0             |
| 05/02/2020 | \$ / R On 28 July 2020       |        |              | Any day expiry          | 15.18680  |              |                         | 15.18680                        | 0             |
| 05/02/2020 | \$ / R On 28 July 2020       | 15.37  | C            | Any day expiry          | 0.60108   |              |                         | 0.60305                         | 0             |
| 05/02/2020 | \$ / R On 28 July 2020       | 15.37  | P            | Any day expiry          | 0.78428   |              |                         | 0.78625                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  |        |              | Foreign Exchange Future | 15.28040  |              |                         | 15.28040                        | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.34  | C            | Foreign Exchange Future | 0.75028   |              |                         | 0.75203                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.36  | C            | Foreign Exchange Future | 0.74208   |              |                         | 0.74383                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.35  | C            | Foreign Exchange Future | 0.74617   |              |                         | 0.74792                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.34  | P            | Foreign Exchange Future | 0.80988   |              |                         | 0.81163                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.36  | P            | Foreign Exchange Future | 0.82168   |              |                         | 0.82343                         | 0             |
| 05/02/2020 | \$ / R On 14 September 2020  | 15.35  | P            | Foreign Exchange Future | 0.81577   |              |                         | 0.81752                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 |        |              | Foreign Exchange Future | 14.92590  |              |                         | 14.92590                        | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.69  | C            | Foreign Exchange Future | 0.43263   |              |                         | 0.43618                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.68  | C            | Foreign Exchange Future | 0.43853   |              |                         | 0.44206                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.67  | C            | Foreign Exchange Future | 0.44449   |              |                         | 0.44800                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.67  | P            | Foreign Exchange Future | 0.18859   |              |                         | 0.19210                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.69  | P            | Foreign Exchange Future | 0.19673   |              |                         | 0.20028                         | 0             |
| 05/02/2020 | \$ / R MAXI On 16 March 2020 | 14.68  | P            | Foreign Exchange Future | 0.19263   |              |                         | 0.19616                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020       |        |              | Foreign Exchange Future | 19.57520  |              |                         | 19.57520                        | 0             |
| 05/02/2020 | £ / R On 16 March 2020       | 20.29  | C            | Foreign Exchange Future | 0.14090   |              |                         | 0.14477                         | 0             |

| Date       | Contract Details           | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020 | £ / R On 16 March 2020     | 20.31  | C            | Foreign Exchange Future | 0.13659   |              |                         | 0.14043                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 20.30  | C            | Foreign Exchange Future | 0.13873   |              |                         | 0.14259                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 19.00  | C            | Foreign Exchange Future | 0.72684   |              |                         | 0.73064                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 20.31  | P            | Foreign Exchange Future | 0.87139   |              |                         | 0.87523                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 20.30  | P            | Foreign Exchange Future | 0.86353   |              |                         | 0.86739                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 19.00  | P            | Foreign Exchange Future | 0.15164   |              |                         | 0.15544                         | 0             |
| 05/02/2020 | £ / R On 16 March 2020     | 20.29  | P            | Foreign Exchange Future | 0.85570   |              |                         | 0.85957                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      |        |              | Foreign Exchange Future | 19.86290  |              |                         | 19.86290                        | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 20.00  | C            | Foreign Exchange Future | 0.65576   |              |                         | 0.65856                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 19.99  | C            | Foreign Exchange Future | 0.66004   |              |                         | 0.66284                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 20.01  | C            | Foreign Exchange Future | 0.65150   |              |                         | 0.65431                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 19.99  | P            | Foreign Exchange Future | 0.78714   |              |                         | 0.78994                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 20.00  | P            | Foreign Exchange Future | 0.79286   |              |                         | 0.79566                         | 0             |
| 05/02/2020 | £ / R On 12 June 2020      | 20.01  | P            | Foreign Exchange Future | 0.79860   |              |                         | 0.80141                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 |        |              | Foreign Exchange Future | 20.17040  |              |                         | 20.17040                        | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.31  | C            | Foreign Exchange Future | 0.92846   |              |                         | 0.93070                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.30  | C            | Foreign Exchange Future | 0.93272   |              |                         | 0.93495                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.29  | C            | Foreign Exchange Future | 0.93699   |              |                         | 0.93922                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.30  | P            | Foreign Exchange Future | 1.06232   |              |                         | 1.06455                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.29  | P            | Foreign Exchange Future | 1.05659   |              |                         | 1.05882                         | 0             |
| 05/02/2020 | £ / R On 14 September 2020 | 20.31  | P            | Foreign Exchange Future | 1.06806   |              |                         | 1.07030                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     |        |              | Foreign Exchange Future | 0.13720   |              |                         | 0.13720                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.14   | C            | Foreign Exchange Future | 0.00205   |              |                         | 0.00208                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.15   | C            | Foreign Exchange Future | 0.00031   |              |                         | 0.00033                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.13   | C            | Foreign Exchange Future | 0.00780   |              |                         | 0.00782                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.13   | P            | Foreign Exchange Future | 0.00060   |              |                         | 0.00062                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.14   | P            | Foreign Exchange Future | 0.00485   |              |                         | 0.00488                         | 0             |
| 05/02/2020 | ¥ / R On 16 March 2020     | 0.15   | P            | Foreign Exchange Future | 0.01311   |              |                         | 0.01313                         | 0             |
| 05/02/2020 | € / R On 10 February 2020  |        |              | Any day expiry          | 16.97740  |              |                         | 16.97740                        | 0             |
| 05/02/2020 | € / R On 10 February 2020  | 17.07  | C            | Any day expiry          | 0.07661   |              |                         | 0.08729                         | 0             |
| 05/02/2020 | € / R On 10 February 2020  | 16.65  | C            | Any day expiry          | 0.34413   |              |                         | 0.34984                         | 0             |
| 05/02/2020 | € / R On 10 February 2020  | 17.00  | C            | Any day expiry          | 0.10526   |              |                         | 0.11632                         | 0             |
| 05/02/2020 | € / R On 10 February 2020  | 16.91  | C            | Any day expiry          | 0.15188   |              |                         | 0.16259                         | 0             |

| Date       | Contract Details          | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|------------|---------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020 | € / R On 10 February 2020 | 16.65  | P            | Any day expiry          | 0.01673   |              |                         | 0.02244                         | 0             |
| 05/02/2020 | € / R On 10 February 2020 | 16.91  | P            | Any day expiry          | 0.08448   |              |                         | 0.09519                         | 0             |
| 05/02/2020 | € / R On 10 February 2020 | 17.00  | P            | Any day expiry          | 0.12786   |              |                         | 0.13892                         | 0             |
| 05/02/2020 | € / R On 10 February 2020 | 17.07  | P            | Any day expiry          | 0.16921   |              |                         | 0.17989                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    |        |              | Foreign Exchange Future | 17.09630  |              |                         | 17.09630                        | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.47  | C            | Foreign Exchange Future | 0.03298   |              |                         | 0.03472                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.46  | C            | Foreign Exchange Future | 0.03362   |              |                         | 0.03537                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.45  | C            | Foreign Exchange Future | 0.03426   |              |                         | 0.03603                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.46  | P            | Foreign Exchange Future | 1.39732   |              |                         | 1.39907                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.45  | P            | Foreign Exchange Future | 1.38796   |              |                         | 1.38973                         | 0             |
| 05/02/2020 | € / R On 16 March 2020    | 18.47  | P            | Foreign Exchange Future | 1.40668   |              |                         | 1.40842                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 |        |              | Foreign Exchange Future | 10.60320  |              |                         | 10.60320                        | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.07  | C            | Foreign Exchange Future | 0.03498   |              |                         | 0.03629                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.06  | C            | Foreign Exchange Future | 0.03631   |              |                         | 0.03765                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.05  | C            | Foreign Exchange Future | 0.03769   |              |                         | 0.03906                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.06  | P            | Foreign Exchange Future | 0.49311   |              |                         | 0.49445                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.05  | P            | Foreign Exchange Future | 0.48449   |              |                         | 0.48586                         | 0             |
| 05/02/2020 | AU\$ / R On 16 March 2020 | 11.07  | P            | Foreign Exchange Future | 0.50178   |              |                         | 0.50309                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   |        |              | Foreign Exchange Future | 11.16030  |              |                         | 11.16030                        | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.68  | C            | Foreign Exchange Future | 0.04483   |              |                         | 0.04644                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.70  | C            | Foreign Exchange Future | 0.04207   |              |                         | 0.04363                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.69  | C            | Foreign Exchange Future | 0.04343   |              |                         | 0.04502                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.69  | P            | Foreign Exchange Future | 0.57313   |              |                         | 0.57472                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.70  | P            | Foreign Exchange Future | 0.58177   |              |                         | 0.58333                         | 0             |
| 05/02/2020 | CAD/ R On 16 March 2020   | 11.68  | P            | Foreign Exchange Future | 0.56453   |              |                         | 0.56614                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  |        |              | Foreign Exchange Future | 15.07740  |              |                         | 15.07740                        | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.63  | C            | Foreign Exchange Future | 0.01752   |              |                         | 0.01864                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.64  | C            | Foreign Exchange Future | 0.01714   |              |                         | 0.01825                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.62  | C            | Foreign Exchange Future | 0.01790   |              |                         | 0.01904                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.62  | P            | Foreign Exchange Future | 1.56050   |              |                         | 1.56164                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.63  | P            | Foreign Exchange Future | 1.57012   |              |                         | 1.57124                         | 0             |
| 05/02/2020 | CHF / R On 16 March 2020  | 16.64  | P            | Foreign Exchange Future | 1.57974   |              |                         | 1.58085                         | 0             |

| Date                        | Contract Details               | Strike | Call/<br>Put | Product                 | MTM Price | Spot<br>Rate | ZAR Converted<br>Amount | Previous Day's<br>Closing Price | Open Interest |
|-----------------------------|--------------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 05/02/2020                  | DKK / R On 16 March 2020       |        |              | Foreign Exchange Future | 2.29500   |              |                         | 2.29500                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.62   | C            | Foreign Exchange Future | 0.00021   |              |                         | 0.00024                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.61   | C            | Foreign Exchange Future | 0.00026   |              |                         | 0.00029                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.60   | C            | Foreign Exchange Future | 0.00032   |              |                         | 0.00035                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.61   | P            | Foreign Exchange Future | 0.31526   |              |                         | 0.31529                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.60   | P            | Foreign Exchange Future | 0.30532   |              |                         | 0.30535                         | 0             |
| 05/02/2020                  | DKK / R On 16 March 2020       | 2.62   | P            | Foreign Exchange Future | 0.32521   |              |                         | 0.32524                         | 0             |
| 05/02/2020                  | KES / R On 16 March 2020       |        |              | Foreign Exchange Future | 0.13910   |              |                         | 0.13910                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      |        |              | Foreign Exchange Future | 10.01410  |              |                         | 10.01410                        | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.53  | C            | Foreign Exchange Future | 0.03125   |              |                         | 0.03250                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.52  | C            | Foreign Exchange Future | 0.03242   |              |                         | 0.03370                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.51  | C            | Foreign Exchange Future | 0.03363   |              |                         | 0.03493                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.51  | P            | Foreign Exchange Future | 0.52953   |              |                         | 0.53083                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.53  | P            | Foreign Exchange Future | 0.54715   |              |                         | 0.54840                         | 0             |
| 05/02/2020                  | NZ\$ / R On 16 March 2020      | 10.52  | P            | Foreign Exchange Future | 0.53832   |              |                         | 0.53960                         | 0             |
| 05/02/2020                  | QUANTO £ / \$ On 16 March 2020 |        |              | Foreign Exchange Future | 1.31150   |              |                         | 1.31150                         | 0             |
| 05/02/2020                  | QUANTO € / \$ On 16 March 2020 |        |              | Foreign Exchange Future | 1.14540   |              |                         | 1.14540                         | 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>   |