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## CURRENCY DERIVATIVES

## CURRENCY FUTURES AND OPTIONS MONTHLY STATISTICS

FROM: 12/03/2020 TO: 12/03/2020

| 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020 | \$ / R On 16 March 2020 |        |              | Foreign Exchange Future | 14.92590  |              |                         | 14.92590                        | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 13.06  | C            | Foreign Exchange Future | 1.86590   |              |                         | 1.86590                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.51  | C            | Foreign Exchange Future | 0.41932   |              |                         | 0.42196                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 11.91  | C            | Foreign Exchange Future | 3.01590   |              |                         | 3.01590                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 16.81  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.40  | C            | Foreign Exchange Future | 0.52676   |              |                         | 0.52780                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.73  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.63  | C            | Foreign Exchange Future | 0.00033   |              |                         | 0.00087                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.61  | C            | Foreign Exchange Future | 0.00041   |              |                         | 0.00105                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.62  | C            | Foreign Exchange Future | 0.00037   |              |                         | 0.00096                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.66  | C            | Foreign Exchange Future | 0.28146   |              |                         | 0.28782                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.88  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 12.96  | C            | Foreign Exchange Future | 1.96590   |              |                         | 1.96590                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.04  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 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 |
|------------|-------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020 | \$ / R On 16 March 2020 | 13.78  | C            | Foreign Exchange Future | 1.14590   |              |                         | 1.14590                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 13.19  | C            | Foreign Exchange Future | 1.73590   |              |                         | 1.73590                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 16.60  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.01  | C            | Foreign Exchange Future | 0.91590   |              |                         | 0.91591                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.73  | P            | Foreign Exchange Future | 2.80410   |              |                         | 2.80410                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.63  | P            | Foreign Exchange Future | 0.70443   |              |                         | 0.70497                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 16.81  | P            | Foreign Exchange Future | 1.88410   |              |                         | 1.88410                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.40  | P            | Foreign Exchange Future | 0.00086   |              |                         | 0.00190                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 13.78  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.88  | P            | Foreign Exchange Future | 2.95410   |              |                         | 2.95410                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 12.96  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.66  | P            | Foreign Exchange Future | 0.01556   |              |                         | 0.02192                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 17.04  | P            | Foreign Exchange Future | 2.11410   |              |                         | 2.11410                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.62  | P            | Foreign Exchange Future | 0.69447   |              |                         | 0.69506                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 16.60  | P            | Foreign Exchange Future | 1.67410   |              |                         | 1.67410                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.01  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00001                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 13.19  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 14.51  | P            | Foreign Exchange Future | 0.00342   |              |                         | 0.00606                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 11.91  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 15.61  | P            | Foreign Exchange Future | 0.68451   |              |                         | 0.68515                         | 0             |
| 12/03/2020 | \$ / R On 16 March 2020 | 13.06  | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | \$ / R On 02 April 2020 |        |              | Any day expiry          | 14.95720  |              |                         | 14.95720                        | 0             |
| 12/03/2020 | \$ / R On 02 April 2020 | 13.64  | C            | Any day expiry          | 1.31775   |              |                         | 1.31789                         | 0             |
| 12/03/2020 | \$ / R On 02 April 2020 | 13.64  | P            | Any day expiry          | 0.00055   |              |                         | 0.00069                         | 0             |
| 12/03/2020 | \$ / R On 29 April 2020 |        |              | Any day expiry          | 15.00870  |              |                         | 15.00870                        | 0             |
| 12/03/2020 | \$ / R On 29 April 2020 | 13.69  | C            | Any day expiry          | 1.33053   |              |                         | 1.33120                         | 0             |
| 12/03/2020 | \$ / R On 29 April 2020 | 13.69  | P            | Any day expiry          | 0.01183   |              |                         | 0.01250                         | 0             |
| 12/03/2020 | \$ / R On 02 June 2020  |        |              | Any day expiry          | 15.07600  |              |                         | 15.07600                        | 0             |
| 12/03/2020 | \$ / R On 02 June 2020  | 13.74  | C            | Any day expiry          | 1.37680   |              |                         | 1.37778                         | 0             |
| 12/03/2020 | \$ / R On 02 June 2020  | 13.74  | P            | Any day expiry          | 0.04080   |              |                         | 0.04178                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020  |        |              | Foreign Exchange Future | 15.09580  |              |                         | 15.09580                        | 0             |
| 12/03/2020 | \$ / R On 12 June 2020  | 17.26  | C            | Foreign Exchange Future | 0.05068   |              |                         | 0.05184                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020  | 15.17  | C            | Foreign Exchange Future | 0.45125   |              |                         | 0.45389                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020  | 11.90  | C            | Foreign Exchange Future | 3.19586   |              |                         | 3.19586                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020  | 14.25  | C            | Foreign Exchange Future | 0.98544   |              |                         | 0.98722                         | 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 |
|------------|------------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020 | \$ / R On 12 June 2020       | 15.16  | C            | Foreign Exchange Future | 0.45551   |              |                         | 0.45814                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 15.18  | C            | Foreign Exchange Future | 0.44702   |              |                         | 0.44966                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 15.16  | P            | Foreign Exchange Future | 0.51971   |              |                         | 0.52234                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 11.90  | P            | Foreign Exchange Future | 0.00006   |              |                         | 0.00006                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 15.18  | P            | Foreign Exchange Future | 0.53122   |              |                         | 0.53386                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 15.17  | P            | Foreign Exchange Future | 0.52545   |              |                         | 0.52809                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 14.25  | P            | Foreign Exchange Future | 0.13964   |              |                         | 0.14142                         | 0             |
| 12/03/2020 | \$ / R On 12 June 2020       | 17.26  | P            | Foreign Exchange Future | 2.21488   |              |                         | 2.21604                         | 0             |
| 12/03/2020 | \$ / R On 28 July 2020       |        |              | Any day expiry          | 15.18680  |              |                         | 15.18680                        | 0             |
| 12/03/2020 | \$ / R On 28 July 2020       | 15.37  | C            | Any day expiry          | 0.52625   |              |                         | 0.52845                         | 0             |
| 12/03/2020 | \$ / R On 28 July 2020       | 15.37  | P            | Any day expiry          | 0.70945   |              |                         | 0.71165                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  |        |              | Foreign Exchange Future | 15.28040  |              |                         | 15.28040                        | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.34  | C            | Foreign Exchange Future | 0.68437   |              |                         | 0.68629                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.36  | C            | Foreign Exchange Future | 0.67608   |              |                         | 0.67799                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.35  | C            | Foreign Exchange Future | 0.68022   |              |                         | 0.68213                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.34  | P            | Foreign Exchange Future | 0.74397   |              |                         | 0.74589                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.36  | P            | Foreign Exchange Future | 0.75567   |              |                         | 0.75759                         | 0             |
| 12/03/2020 | \$ / R On 14 September 2020  | 15.35  | P            | Foreign Exchange Future | 0.74982   |              |                         | 0.75173                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 |        |              | Foreign Exchange Future | 14.92590  |              |                         | 14.92590                        | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.69  | C            | Foreign Exchange Future | 0.25603   |              |                         | 0.26324                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.68  | C            | Foreign Exchange Future | 0.26440   |              |                         | 0.27134                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.67  | C            | Foreign Exchange Future | 0.27288   |              |                         | 0.27953                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.67  | P            | Foreign Exchange Future | 0.01698   |              |                         | 0.02363                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.69  | P            | Foreign Exchange Future | 0.02013   |              |                         | 0.02734                         | 0             |
| 12/03/2020 | \$ / R MAXI On 16 March 2020 | 14.68  | P            | Foreign Exchange Future | 0.01850   |              |                         | 0.02544                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       |        |              | Foreign Exchange Future | 19.57520  |              |                         | 19.57520                        | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 20.29  | C            | Foreign Exchange Future | 0.00135   |              |                         | 0.00293                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 20.31  | C            | Foreign Exchange Future | 0.00114   |              |                         | 0.00253                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 20.30  | C            | Foreign Exchange Future | 0.00124   |              |                         | 0.00272                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 19.00  | C            | Foreign Exchange Future | 0.57798   |              |                         | 0.58048                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 20.31  | P            | Foreign Exchange Future | 0.73594   |              |                         | 0.73733                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 20.30  | P            | Foreign Exchange Future | 0.72604   |              |                         | 0.72752                         | 0             |
| 12/03/2020 | £ / R On 16 March 2020       | 19.00  | P            | Foreign Exchange Future | 0.00278   |              |                         | 0.00528                         | 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 |
|------------|----------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020 | £ / R On 16 March 2020     | 20.29  | P            | Foreign Exchange Future | 0.71615   |              |                         | 0.71773                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      |        |              | Foreign Exchange Future | 19.86290  |              |                         | 19.86290                        | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 20.00  | C            | Foreign Exchange Future | 0.54626   |              |                         | 0.54956                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 19.99  | C            | Foreign Exchange Future | 0.55055   |              |                         | 0.55386                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 20.01  | C            | Foreign Exchange Future | 0.54199   |              |                         | 0.54529                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 19.99  | P            | Foreign Exchange Future | 0.67765   |              |                         | 0.68096                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 20.00  | P            | Foreign Exchange Future | 0.68336   |              |                         | 0.68666                         | 0             |
| 12/03/2020 | £ / R On 12 June 2020      | 20.01  | P            | Foreign Exchange Future | 0.68909   |              |                         | 0.69239                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 |        |              | Foreign Exchange Future | 20.17040  |              |                         | 20.17040                        | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.31  | C            | Foreign Exchange Future | 0.84431   |              |                         | 0.84675                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.30  | C            | Foreign Exchange Future | 0.84860   |              |                         | 0.85104                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.29  | C            | Foreign Exchange Future | 0.85289   |              |                         | 0.85533                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.30  | P            | Foreign Exchange Future | 0.97820   |              |                         | 0.98064                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.29  | P            | Foreign Exchange Future | 0.97249   |              |                         | 0.97493                         | 0             |
| 12/03/2020 | £ / R On 14 September 2020 | 20.31  | P            | Foreign Exchange Future | 0.98391   |              |                         | 0.98635                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     |        |              | Foreign Exchange Future | 0.13720   |              |                         | 0.13720                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.14   | C            | Foreign Exchange Future | 0.00018   |              |                         | 0.00025                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.15   | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.13   | C            | Foreign Exchange Future | 0.00720   |              |                         | 0.00720                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.13   | P            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.14   | P            | Foreign Exchange Future | 0.00298   |              |                         | 0.00305                         | 0             |
| 12/03/2020 | ¥ / R On 16 March 2020     | 0.15   | P            | Foreign Exchange Future | 0.01280   |              |                         | 0.01280                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     |        |              | Foreign Exchange Future | 17.09630  |              |                         | 17.09630                        | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.47  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.46  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.45  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.46  | P            | Foreign Exchange Future | 1.36370   |              |                         | 1.36370                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.45  | P            | Foreign Exchange Future | 1.35370   |              |                         | 1.35370                         | 0             |
| 12/03/2020 | € / R On 16 March 2020     | 18.47  | P            | Foreign Exchange Future | 1.37370   |              |                         | 1.37370                         | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020  |        |              | Foreign Exchange Future | 10.60320  |              |                         | 10.60320                        | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020  | 11.07  | C            | Foreign Exchange Future | 0.00002   |              |                         | 0.00008                         | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020  | 11.06  | C            | Foreign Exchange Future | 0.00003   |              |                         | 0.00009                         | 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 |
|------------|---------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020 | AU\$ / R On 16 March 2020 | 11.05  | C            | Foreign Exchange Future | 0.00003   |              |                         | 0.00011                         | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020 | 11.06  | P            | Foreign Exchange Future | 0.45683   |              |                         | 0.45689                         | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020 | 11.05  | P            | Foreign Exchange Future | 0.44683   |              |                         | 0.44691                         | 0             |
| 12/03/2020 | AU\$ / R On 16 March 2020 | 11.07  | P            | Foreign Exchange Future | 0.46682   |              |                         | 0.46688                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   |        |              | Foreign Exchange Future | 11.16030  |              |                         | 11.16030                        | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.68  | C            | Foreign Exchange Future | 0.00004   |              |                         | 0.00014                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.70  | C            | Foreign Exchange Future | 0.00003   |              |                         | 0.00010                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.69  | C            | Foreign Exchange Future | 0.00003   |              |                         | 0.00012                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.69  | P            | Foreign Exchange Future | 0.52973   |              |                         | 0.52982                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.70  | P            | Foreign Exchange Future | 0.53973   |              |                         | 0.53980                         | 0             |
| 12/03/2020 | CAD/ R On 16 March 2020   | 11.68  | P            | Foreign Exchange Future | 0.51974   |              |                         | 0.51984                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  |        |              | Foreign Exchange Future | 15.07740  |              |                         | 15.07740                        | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.63  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.64  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.62  | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.62  | P            | Foreign Exchange Future | 1.54260   |              |                         | 1.54260                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.63  | P            | Foreign Exchange Future | 1.55260   |              |                         | 1.55260                         | 0             |
| 12/03/2020 | CHF / R On 16 March 2020  | 16.64  | P            | Foreign Exchange Future | 1.56260   |              |                         | 1.56260                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  |        |              | Foreign Exchange Future | 2.29500   |              |                         | 2.29500                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.62   | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.61   | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.60   | C            | Foreign Exchange Future | 0.00000   |              |                         | 0.00000                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.61   | P            | Foreign Exchange Future | 0.31500   |              |                         | 0.31500                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.60   | P            | Foreign Exchange Future | 0.30500   |              |                         | 0.30500                         | 0             |
| 12/03/2020 | DKK / R On 16 March 2020  | 2.62   | P            | Foreign Exchange Future | 0.32500   |              |                         | 0.32500                         | 0             |
| 12/03/2020 | KES / R On 16 March 2020  |        |              | Foreign Exchange Future | 0.13910   |              |                         | 0.13910                         | 0             |
| 12/03/2020 | NZ\$ / R On 16 March 2020 |        |              | Foreign Exchange Future | 10.01410  |              |                         | 10.01410                        | 0             |
| 12/03/2020 | NZ\$ / R On 16 March 2020 | 10.53  | C            | Foreign Exchange Future | 0.00001   |              |                         | 0.00004                         | 0             |
| 12/03/2020 | NZ\$ / R On 16 March 2020 | 10.52  | C            | Foreign Exchange Future | 0.00001   |              |                         | 0.00005                         | 0             |
| 12/03/2020 | NZ\$ / R On 16 March 2020 | 10.51  | C            | Foreign Exchange Future | 0.00001   |              |                         | 0.00006                         | 0             |
| 12/03/2020 | NZ\$ / R On 16 March 2020 | 10.51  | P            | Foreign Exchange Future | 0.49591   |              |                         | 0.49596                         | 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 |
|-----------------------------|--------------------------------|--------|--------------|-------------------------|-----------|--------------|-------------------------|---------------------------------|---------------|
| 12/03/2020                  | NZ\$ / R On 16 March 2020      | 10.53  | P            | Foreign Exchange Future | 0.51591   |              |                         | 0.51594                         | 0             |
| 12/03/2020                  | NZ\$ / R On 16 March 2020      | 10.52  | P            | Foreign Exchange Future | 0.50591   |              |                         | 0.50595                         | 0             |
| 12/03/2020                  | QUANTO £ / \$ On 16 March 2020 |        |              | Foreign Exchange Future | 1.31150   |              |                         | 1.31150                         | 0             |
| 12/03/2020                  | 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>   |