Risk Parameter Report

Member Name	JSE Clearing House
Member Address	
Member ID	JSE
Report for COB	23 September 2020

Business date	Pricing tag	Contract ID	Contract Name	Alpha Code	Expiry date	Instrument Class	Call/Put	Strike	Contract size	Contract Size Type	JSE Instrument Type
9/23/2020	END_OF_DAY_SETTLEMENT	1015905	14DEC20 USDZAR MAXI	USDZAR	12/14/2020	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1015906	14DEC20 USDZAR	USDZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1016698	14DEC20 CADZAR	CADZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1016699	14DEC20 TRYZAR	TRYZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1026785	15MAR21 USDZAR MAXI	USDZAR	3/15/2021	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1026786	14JUN21 USDZAR MAXI	USDZAR	6/14/2021	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1026787	15MAR21 USDZAR	USDZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1026788	14JUN21 USDZAR	USDZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1027030	13SEP21 USDZAR MAXI	USDZAR	9/13/2021	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1027031	13SEP21 USDZAR	USDZAR	9/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1027275	14DEC20 DKKZAR	DKKZAR	12/14/2020	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1045280	13DEC21 USDZAR MAXI	USDZAR	12/13/2021	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1045281	13DEC21 USDZAR	USDZAR	12/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1046845	14MAR22 EURZAR	EURZAR	3/14/2022	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1046846	14MAR22 USDZAR	USDZAR	3/14/2022	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1046950	15MAR21 CADZAR	CADZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1046951	15MAR21 TRYZAR	TRYZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1047467	14MAR22 USDZAR MAXI	USDZAR	3/14/2022	FUTURE			100000	MAXI	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1047519	14JUN21 CADZAR	CADZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1047520	14JUN21 TRYZAR	TRYZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1048953	14DEC20 EURZAR	EURZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049112	14DEC20 CHFZAR	CHFZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049113	14DEC20 HKDZAR	HKDZAR	12/14/2020	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049156	14DEC20 AUDZAR	AUDZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049157	14DEC20 GBPZAR	GBPZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049158	13SEP21 CADZAR	CADZAR	9/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049159	13SEP21 TRYZAR	TRYZAR	9/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1049176	14DEC20 GBPUSD QUANTO	GBPUSD	12/14/2020	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1050357	15MAR21 EURZAR	EURZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1050430	14DEC20 EURUSD QUANTO	EURUSD	12/14/2020	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1050862	13DEC21 CADZAR	CADZAR	12/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1050863	13DEC21 TRYZAR	TRYZAR	12/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1050972	14DEC20 JPYZAR	JPYZAR	12/14/2020	FUTURE			100000	BASE	INVERTED
9/23/2020	END_OF_DAY_SETTLEMENT	1052356	14DEC20 NZDZAR	NZDZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052712	14DEC20 KESZAR	KESZAR	12/14/2020	FUTURE			100000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052716	15MAR21 DKKZAR	DKKZAR	3/15/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052717	14JUN21 DKKZAR	DKKZAR	6/14/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052718	13SEP21 DKKZAR	DKKZAR	9/13/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052719	13DEC21 DKKZAR	DKKZAR	12/13/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1052776	14DEC20 NOKZAR	NOKZAR	12/14/2020	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1053208	14DEC20 BWPZAR	BWPZAR	12/14/2020	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1053329	14DEC20 SGDZAR	SGDZAR	12/14/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1054064	15MAR21 GBPZAR	GBPZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1055805	15MAR21 CHFZAR	CHFZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1055809	15MAR21 HKDZAR	HKDZAR	3/15/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1055813	15MAR21 EURUSD QUANTO	EURUSD	3/15/2021	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1055817	15MAR21 JPYZAR	JPYZAR	3/15/2021	FUTURE			100000	BASE	INVERTED
9/23/2020	END_OF_DAY_SETTLEMENT	1055932	14MAR22 CADZAR	CADZAR	3/14/2022	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1055933	14MAR22 TRYZAR	TRYZAR	3/14/2022	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1055946	15MAR21 NZDZAR	NZDZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056031	15MAR21 KESZAR	KESZAR	3/15/2021	FUTURE			100000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056032	14MAR22 DKKZAR	DKKZAR	3/14/2022	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056050	15MAR21 NOKZAR	NOKZAR	3/15/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056068	15MAR21 GBPUSD QUANTO	GBPUSD	3/15/2021	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1056160	15MAR21 BWPZAR	BWPZAR	3/15/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056170	15MAR21 SGDZAR	SGDZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056271	15MAR21 AUDZAR	AUDZAR	3/15/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056936	14JUN21 EURZAR	EURZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1056937	14JUN21 GBPZAR	GBPZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1057006	14JUN21 KESZAR	KESZAR	6/14/2021	FUTURE			100000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058495	14JUN21 CHFZAR	CHFZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058499	14JUN21 HKDZAR	HKDZAR	6/14/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058503	14JUN21 EURUSD QUANTO	EURUSD	6/14/2021	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1058507	14JUN21 JPYZAR	JPYZAR	6/14/2021	FUTURE			100000	BASE	INVERTED
9/23/2020	END_OF_DAY_SETTLEMENT	1058632	14JUN21 NZDZAR	NZDZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058732	14JUN21 NOKZAR	NOKZAR	6/14/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058750	14JUN21 GBPUSD QUANTO	GBPUSD	6/14/2021	FUTURE			10000	BASE	QUANTO
9/23/2020	END_OF_DAY_SETTLEMENT	1058843	14JUN21 BWPZAR	BWPZAR	6/14/2021	FUTURE			10000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058851	14JUN21 SGDZAR	SGDZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1058950	14JUN21 AUDZAR	AUDZAR	6/14/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1059703	13SEP21 EURZAR	EURZAR	9/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	1059704	13SEP21 GBPZAR	GBPZAR	9/13/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002031	14DEC20 USDZAR 15C	USDZAR	12/14/2020	OPTION	CALL	15	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002032	14DEC20 USDZAR 12.36P	USDZAR	12/14/2020	OPTION	PUT	12.36	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002033	14DEC20 USDZAR 14.5P	USDZAR	12/14/2020	OPTION	PUT	14.5	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002034	14DEC20 USDZAR 17.78C	USDZAR	12/14/2020	OPTION	CALL	17.78	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002958	29OCT20 USDZAR ANYDAY	USDZAR	10/29/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002959	29OCT20 USDZAR ANYDAY 14.98P	USDZAR	10/29/2020	OPTION	PUT	14.98	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002960	29OCT20 USDZAR ANYDAY 16.87C	USDZAR	10/29/2020	OPTION	CALL	16.87	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002967	14DEC20 USDZAR 14.95P	USDZAR	12/14/2020	OPTION	PUT	14.95	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700002968	14DEC20 USDZAR 17.28C	USDZAR	12/14/2020	OPTION	CALL	17.28	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003113	14DEC20 USDZAR 14.84P	USDZAR	12/14/2020	OPTION	PUT	14.84	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003114	14DEC20 USDZAR 16.91C	USDZAR	12/14/2020	OPTION	CALL	16.91	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003365	01DEC20 EURZAR ANYDAY	EURZAR	12/1/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003412	14DEC20 USDZAR 14.73P	USDZAR	12/14/2020	OPTION	PUT	14.73	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003413	14DEC20 USDZAR 16.6C	USDZAR	12/14/2020	OPTION	CALL	16.6	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003418	15MAR21 USDZAR 13P	USDZAR	3/15/2021	OPTION	PUT	13	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003419	15MAR21 USDZAR 11.94P	USDZAR	3/15/2021	OPTION	PUT	11.94	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003420	15MAR21 USDZAR 14.43P	USDZAR	3/15/2021	OPTION	PUT	14.43	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003421	15MAR21 USDZAR 17.68C	USDZAR	3/15/2021	OPTION	CALL	17.68	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003509	31DEC20 EURZAR ANYDAY	EURZAR	12/31/2020	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003520	14DEC20 USDZAR 14P	USDZAR	12/14/2020	OPTION	PUT	14	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003521	14DEC20 USDZAR 16.5C	USDZAR	12/14/2020	OPTION	CALL	16.5	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003711	02FEB21 EURZAR ANYDAY	EURZAR	2/2/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003712	02FEB21 EURZAR ANYDAY 16.35P	EURZAR	2/2/2021	OPTION	PUT	16.35	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003713	02FEB21 EURZAR ANYDAY 19.35C	EURZAR	2/2/2021	OPTION	CALL	19.35	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003714	02FEB21 USDZAR ANYDAY	USDZAR	2/2/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003715	02FEB21 USDZAR ANYDAY 14.88P	USDZAR	2/2/2021	OPTION	PUT	14.88	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003716	02FEB21 USDZAR ANYDAY 16.7C	USDZAR	2/2/2021	OPTION	CALL	16.7	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003730	14DEC20 USDZAR 15P	USDZAR	12/14/2020	OPTION	PUT	15	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003744	14JUN21 USDZAR 14.75P	USDZAR	6/14/2021	OPTION	PUT	14.75	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003745	14JUN21 USDZAR 12.34P	USDZAR	6/14/2021	OPTION	PUT	12.34	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003746	14JUN21 USDZAR 14.55P	USDZAR	6/14/2021	OPTION	PUT	14.55	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003747	14JUN21 USDZAR 18.15C	USDZAR	6/14/2021	OPTION	CALL	18.15	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003805	02FEB21 EURZAR ANYDAY 16.21P	EURZAR	2/2/2021	OPTION	PUT	16.21	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003806	02FEB21 EURZAR ANYDAY 19.14C	EURZAR	2/2/2021	OPTION	CALL	19.14	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003807	01FEB21 EURZAR ANYDAY	EURZAR	2/1/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003819	14DEC20 USDZAR 14.72P	USDZAR	12/14/2020	OPTION	PUT	14.72	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003820	14DEC20 USDZAR 17.08C	USDZAR	12/14/2020	OPTION	CALL	17.08	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003896	01MAR21 EURZAR ANYDAY	EURZAR	3/1/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003929	24FEB21 EURZAR ANYDAY	EURZAR	2/24/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003930	24FEB21 EURZAR ANYDAY 16.4P	EURZAR	2/24/2021	OPTION	PUT	16.4	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003931	24FEB22 EURZAR ANYDAY	EURZAR	2/24/2022	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003932	24FEB22 EURZAR ANYDAY 19.26C	EURZAR	2/24/2022	OPTION	CALL	19.26	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003933	24FEB21 EURZAR ANYDAY 19.26C	EURZAR	2/24/2021	OPTION	CALL	19.26	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003936	24FEB21 USDZAR ANYDAY	USDZAR	2/24/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003937	24FEB21 USDZAR ANYDAY 15.2P	USDZAR	2/24/2021	OPTION	PUT	15.2	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003938	24FEB21 USDZAR ANYDAY 16.97C	USDZAR	2/24/2021	OPTION	CALL	16.97	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003955	14DEC20 USDZAR 15.31P	USDZAR	12/14/2020	OPTION	PUT	15.31	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003956	14DEC20 USDZAR 16.74C	USDZAR	12/14/2020	OPTION	CALL	16.74	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003959	26FEB21 USDZAR ANYDAY	USDZAR	2/26/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003963	24FEB21 USDZAR ANYDAY 15.11P	USDZAR	2/24/2021	OPTION	PUT	15.11	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003964	24FEB21 USDZAR ANYDAY 16.91C	USDZAR	2/24/2021	OPTION	CALL	16.91	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003965	24FEB21 EURZAR ANYDAY 16.44P	EURZAR	2/24/2021	OPTION	PUT	16.44	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003966	24FEB21 EURZAR ANYDAY 19.27C	EURZAR	2/24/2021	OPTION	CALL	19.27	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003967	15MAR21 USDZAR 14.79P	USDZAR	3/15/2021	OPTION	PUT	14.79	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700003968	15MAR21 USDZAR 18.01C	USDZAR	3/15/2021	OPTION	CALL	18.01	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004056	15MAR21 USDZAR 15.54P	USDZAR	3/15/2021	OPTION	PUT	15.54	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004057	15MAR21 USDZAR 17.64C	USDZAR	3/15/2021	OPTION	CALL	17.64	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004089	24FEB21 EURZAR ANYDAY 17.34P	EURZAR	2/24/2021	OPTION	PUT	17.34	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004090	24FEB21 EURZAR ANYDAY 20.26C	EURZAR	2/24/2021	OPTION	CALL	20.26	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004091	24FEB21 USDZAR ANYDAY 15.58P	USDZAR	2/24/2021	OPTION	PUT	15.58	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004092	24FEB21 USDZAR ANYDAY 17.5C	USDZAR	2/24/2021	OPTION	CALL	17.5	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004102	14DEC20 USDZAR 15.15P	USDZAR	12/14/2020	OPTION	PUT	15.15	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004103	14DEC20 USDZAR 17.76C	USDZAR	12/14/2020	OPTION	CALL	17.76	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004105	24FEB21 EURZAR ANYDAY 18.23P	EURZAR	2/24/2021	OPTION	PUT	18.23	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004125	14DEC20 EURZAR 18.71C	EURZAR	12/14/2020	OPTION	CALL	18.71	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004147	15MAR21 USDZAR 15.93P	USDZAR	3/15/2021	OPTION	PUT	15.93	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004148	15MAR21 USDZAR 18.27C	USDZAR	3/15/2021	OPTION	CALL	18.27	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004149	15MAR21 USDZAR 14.36P	USDZAR	3/15/2021	OPTION	PUT	14.36	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004150	15MAR21 USDZAR 15.95P	USDZAR	3/15/2021	OPTION	PUT	15.95	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004151	15MAR21 USDZAR 19.16C	USDZAR	3/15/2021	OPTION	CALL	19.16	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004174	15MAR21 USDZAR 12.88P	USDZAR	3/15/2021	OPTION	PUT	12.88	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004175	15MAR21 USDZAR 15.66P	USDZAR	3/15/2021	OPTION	PUT	15.66	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004176	15MAR21 USDZAR 18.75C	USDZAR	3/15/2021	OPTION	CALL	18.75	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004177	14JUN21 USDZAR 12.88P	USDZAR	6/14/2021	OPTION	PUT	12.88	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004178	14JUN21 USDZAR 15.66P	USDZAR	6/14/2021	OPTION	PUT	15.66	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004179	14JUN21 USDZAR 19.67C	USDZAR	6/14/2021	OPTION	CALL	19.67	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004184	14DEC20 USDZAR 14.2P	USDZAR	12/14/2020	OPTION	PUT	14.2	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004185	14DEC20 USDZAR 15.74P	USDZAR	12/14/2020	OPTION	PUT	15.74	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004186	14DEC20 USDZAR 17.5C	USDZAR	12/14/2020	OPTION	CALL	17.5	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004191	15MAR21 USDZAR 19.2P	USDZAR	3/15/2021	OPTION	PUT	19.2	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004192	15MAR21 USDZAR 15.41C	USDZAR	3/15/2021	OPTION	CALL	15.41	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004220	15MAR21 USDZAR 16.38P	USDZAR	3/15/2021	OPTION	PUT	16.38	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004221	15MAR21 USDZAR 18.67C	USDZAR	3/15/2021	OPTION	CALL	18.67	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004225	12MAR21 USDZAR ANYDAY	USDZAR	3/12/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004226	12MAR21 USDZAR ANYDAY 16.43P	USDZAR	3/12/2021	OPTION	PUT	16.43	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004227	12MAR21 USDZAR ANYDAY 18.89C	USDZAR	3/12/2021	OPTION	CALL	18.89	1	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004228	12MAR21 EURZAR ANYDAY	EURZAR	3/12/2021	FUTURE			1000	BASE	FOREX
9/23/2020	END_OF_DAY_SETTLEMENT	700004229	12MAR21 EURZAR ANYDAY 18.44P	EURZAR	3/12/2021	OPTION	PUT	18.44	1	BASE	FOREX

Contract ID	Delta	MtM Price	ATM volatility	MtM volatility	IMR	CSG	CSMR	SSG	SSMR	VSR	SMR Official	DayVar	Liquidation Period	Average Daily ValueTraded
1015905		17.209000	19.062500		111300.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1015906		17.209000	19.062500		1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1016698		12.884100			636.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1016699		2.157300			112.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1026785		17.371400	17.946900		112200.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1026786		17.531700	17.595500		113200.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1026787		17.371400	17.946900		1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1026788		17.531700	17.595500		1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1027030		17.686500	17.487500		114200.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1027031		17.686500	17.487500		1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1027275		2.702000			1485.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1045280		17.844000	17.632900		115200.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1045281		17.844000	17.632900		1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1046845		21.283500			1142.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
1046846		18.013800			1162.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1046950		13.010400			642.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1046951		2.084300			108.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1047467		18.013800			116200.00	USDZAR_C	8635.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
1047519		13.130000			648.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1047520		2.011300			105.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1048953		20.116200	17.952900		1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
1049112		18.668300			1155.00	CHFZAR_C	61.00	Currency Offset Group	1820.00	2.000000	1.11	4.490000	2	90000000000
1049113		2.219300			1444.00	ZARHKD_C	77.00			2.000000	0.15	4.810000	2	90000000000
1049156		12.231700			653.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000
1049157		21.974000	17.914900		1260.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000
1049158		13.244300			653.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1049159		1.945800			102.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1049176		1.276900			629.00	GBPUSD_Q	33.00			3.000000	0.08	3.420000	2	90000000000
1050357		20.351600	17.097900		1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
1050430		1.168900			431.00	USDEUR_Q	23.00			3.000000	0.05	2.570000	2	90000000000
1050862		13.359500			658.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1050863		1.887300			99.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1050972		0.163582	19.471400		1367.00	JPYZAR_I	72.00	Currency Offset Group	880.00	3.000000	0.02	6.150000	2	90000000000
1052356		11.309900			673.00	NZDZAR_C	36.00	Currency Offset Group	340.00	2.000000	0.72	4.280000	2	90000000000
1052712		0.156700			642.00	KESZAR_C	35.00	Currency Offset Group	730.00	2.000000	0.01	3.050000	2	10000000
1052716		2.733700			1502.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1052717		2.765000			1518.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1052718		2.795800			1535.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1052719		2.826900			1551.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1052776		1.824700			1023.00	NOKZAR_C	55.00	Currency Offset Group	560.00	2.000000	0.11	3.970000	2	90000000000
1053208		1.467300			769.00	BWPZAR_C_1	41.00	Currency Offset Group	240.00	2.000000	0.07	3.780000	2	90000000000
1053329		12.555400			770.00	SGD_C_1	41.00	Currency Offset Group	390.00	2.000000	0.81	4.490000	2	90000000000
1054064		22.195600			1272.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000
1055805		18.901700			1168.00	CHFZAR_C	61.00	Currency Offset Group	1820.00	2.000000	1.11	4.490000	2	90000000000
1055809		2.239300			1456.00	ZARHKD_C	77.00			2.000000	0.15	4.810000	2	90000000000
1055813		1.171600			432.00	USDEUR_Q	23.00			3.000000	0.05	2.570000	2	90000000000
1055817		0.165403			1381.00	JPYZAR_I	72.00	Currency Offset Group	880.00	3.000000	0.02	6.150000	2	90000000000
1055932		13.483700			664.00	CADZAR_C	34.00	Currency Offset Group	260.00	2.000000	0.72	3.600000	2	90000000000
1055933		1.834900			96.00	TRYZAR_C	6.00	Currency Offset Group	95.00	2.000000	0.17	3.710000	2	10000000
1055946		11.415300			678.00	NZDZAR_C	36.00	Currency Offset Group	340.00	2.000000	0.72	4.280000	2	90000000000
1056031		0.156400			635.00	KESZAR_C	35.00	Currency Offset Group	730.00	2.000000	0.01	3.050000	2	10000000
1056032		2.861000			1569.00	DKKZAR_C	79.00	Currency Offset Group	690.00	2.000000	0.15	4.010000	2	90000000000
1056050		1.842500			1033.00	NOKZAR_C	55.00	Currency Offset Group	560.00	2.000000	0.11	3.970000	2	90000000000
1056068		1.277700			629.00	GBPUSD_Q	33.00			3.000000	0.08	3.420000	2	90000000000
1056160		1.470000			771.00	BWPZAR_C_1	41.00	Currency Offset Group	240.00	2.000000	0.07	3.780000	2	90000000000
1056170		12.677100			777.00	SGD_C_1	41.00	Currency Offset Group	390.00	2.000000	0.81	4.490000	2	90000000000
1056271		12.350900			659.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000
1056936		20.580800			1105.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
1056937		22.409100			1284.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000
1057006		0.150500			637.00	KESZAR_C	35.00	Currency Offset Group	730.00	2.000000	0.01	3.050000	2	10000000
1058495		19.128100			1182.00	CHFZAR_C	61.00	Currency Offset Group	1820.00	2.000000	1.11	4.490000	2	90000000000
1058499		2.259100			1468.00	ZARHKD_C	77.00			2.000000	0.15	4.810000	2	90000000000
1058503		1.173900			433.00	USDEUR_Q	23.00			3.000000	0.05	2.570000	2	90000000000
1058507		0.167154			1395.00	JPYZAR_I	72.00	Currency Offset Group	880.00	3.000000	0.02	6.150000	2	90000000000
1058632		11.524300			685.00	NZDZAR_C	36.00	Currency Offset Group	340.00	2.000000	0.72	4.280000	2	90000000000
1058732		1.859500			1042.00	NOKZAR_C	55.00	Currency Offset Group	560.00	2.000000	0.11	3.970000	2	90000000000
1058750		1.278200			630.00	GBPUSD_Q	33.00			3.000000	0.08	3.420000	2	90000000000
1058843		1.470900			771.00	BWPZAR_C_1	41.00	Currency Offset Group	240.00	2.000000	0.07	3.780000	2	90000000000
1058851		12.797900			784.00	SGD_C_1	41.00	Currency Offset Group	390.00	2.000000	0.81	4.490000	2	90000000000
1058950		12.466900			664.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000
1059703		20.805200			1117.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
1059704		22.617000			1295.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000
700002031	0.945031	2245.707100		18.64840	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002032	-0.001937	1.172700		24.67620	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002033	-0.029702	19.035200		19.65470	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002034	0.383625	416.189500		20.04930	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002958		17.120200	19.062500		1107.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
700002959	-0.010073	3.466900		18.53220	1107.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002960	0.609951	537.163600		18.77270	1107.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002967	-0.051768	34.413800		18.74900	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700002968	0.500076	590.511700		19.18520	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003113	-0.045311	29.833500		18.97040	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003114	0.595578	764.839400		18.71800	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003365		20.078600			1079.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003412	-0.039593	25.830400		19.19180	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003413	0.676352	940.753800		18.36080	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003418	-0.01124	9.138600		18.99380	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003419	-0.004714	4.000600		21.59530	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003420	-0.044233	36.998800		16.35870	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003421	0.469595	736.646600		18.34380	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003509		20.168200	17.793200		1084.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003520	-0.015528	9.623900		20.66100	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003521	0.701851	1003.223100		18.24560	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003711		20.249700	17.483200		1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003712	-0.023492	20.522200		18.42050	1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003713	0.692792	1320.729800		16.65740	1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003714		17.299700	18.449500		1118.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
700003715	-0.070381	59.682400		17.64540	1118.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003716	0.649293	1063.736900		17.78060	1118.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003730	-0.054969	36.707100		18.64840	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003744	-0.087791	100.760500		15.77970	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003745	-0.011238	11.350500		18.74740	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003746	-0.071385	78.104100		15.66900	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003747	0.442137	822.327200		18.25920	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003805	-0.020266	17.508400		18.57050	1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003806	0.731165	1458.074800		16.54040	1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003807		20.247200			1088.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003819	-0.039107	25.492500		19.21190	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003820	0.551225	679.614800		18.91390	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003896		20.316600			1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003929		20.304100	17.276500		1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003930	-0.025112	22.509200		17.28540	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003931		21.239200	17.079500		1139.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700003932	0.729337	2717.037000		15.89670	1139.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003933	0.708978	1460.750300		16.34250	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003936		17.338000	18.179900		1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
700003937	-0.105829	101.551500		16.97030	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003938	0.596206	987.283000		17.77530	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003955	-0.079069	54.428200		18.02440	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003956	0.640066	857.992600		18.52210	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003959		17.345000			1121.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
700003963	-0.096525	90.933000		16.98860	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003964	0.608268	1017.852600		17.70940	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003965	-0.026257	23.645600		17.26130	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003966	0.707281	1454.129600		16.34440	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700003967	-0.06988	63.627600		16.45540	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700003968	0.414962	627.267600		18.76820	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004056	-0.151779	165.517600		16.65710	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004057	0.476527	751.123300		18.29230	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004089	-0.065854	66.330500		16.71920	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700004090	0.530052	927.641600		17.23620	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700004091	-0.151691	157.589100		16.89280	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004092	0.492806	751.702500		18.40310	1120.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004102	-0.065661	44.473000		18.34650	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004103	0.387904	422.110000		20.01470	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004105	-0.140597	160.457600		16.18310	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700004125	0.826153	1563.581100		17.01140	1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000
700004147	-0.209808	252.315300		16.79190	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004148	0.375373	552.937700		19.10630	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004149	-0.040179	33.062200		16.33980	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004150	-0.213035	257.499300		16.79930	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004151	0.264587	365.183300		20.35460	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004174	-0.010431	8.581600		19.36540	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004175	-0.168531	189.282400		16.69190	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004176	0.311159	441.250600		19.78470	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004177	-0.016704	16.621900		17.66800	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004178	-0.188213	268.108700		16.28350	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004179	0.276555	466.478500		19.95920	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004184	-0.020204	12.680400		20.25840	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004185	-0.135524	103.213900		17.78460	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004186	0.446523	506.779700		19.56540	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004191	-0.739649	2186.943100		20.40370	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004192	0.865239	2103.788700		16.62210	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004220	-0.28716	387.191100		16.95850	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004221	0.321106	457.996000		19.67160	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004225		17.369700	17.983700		1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000
700004226	-0.295603	400.453800		17.01260	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004227	0.292858	408.320800		20.04180	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000
700004228		20.349100	17.126100		1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000
700004229	-0.169315	211.331300		15.99850	1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000

Contract ID	Risk scenario 1	Risk scenario 2	Risk scenario 3	Risk scenario 4	Risk scenario 5	Risk scenario 6	Risk scenario 7	Risk scenario 8	Risk scenario 9
1015905	-111300.00	-83475.00	-55650.00	-27825.00	0.00	27825.00	55650.00	83475.00	111300.00
1015906	-1113.00	-834.75	-556.50	-278.25	0.00	278.25	556.50	834.75	1113.00
1016698	-636.00	-477.00	-318.00	-159.00	0.00	159.00	318.00	477.00	636.00
1016699	-112.00	-84.00	-56.00	-28.00	0.00	28.00	56.00	84.00	112.00
1026785	-112200.00	-84150.00	-56100.00	-28050.00	0.00	28050.00	56100.00	84150.00	112200.00
1026786	-113200.00	-84900.00	-56600.00	-28300.00	0.00	28300.00	56600.00	84900.00	113200.00
1026787	-1122.00	-841.50	-561.00	-280.50	0.00	280.50	561.00	841.50	1122.00
1026788	-1132.00	-849.00	-566.00	-283.00	0.00	283.00	566.00	849.00	1132.00
1027030	-114200.00	-85650.00	-57100.00	-28550.00	0.00	28550.00	57100.00	85650.00	114200.00
1027031	-1142.00	-856.50	-571.00	-285.50	0.00	285.50	571.00	856.50	1142.00
1027275	-1485.00	-1113.75	-742.50	-371.25	0.00	371.25	742.50	1113.75	1485.00
1045280	-115200.00	-86400.00	-57600.00	-28800.00	0.00	28800.00	57600.00	86400.00	115200.00
1045281	-1152.00	-864.00	-576.00	-288.00	0.00	288.00	576.00	864.00	1152.00
1046845	-1142.00	-856.50	-571.00	-285.50	0.00	285.50	571.00	856.50	1142.00
1046846	-1162.00	-871.50	-581.00	-290.50	0.00	290.50	581.00	871.50	1162.00
1046950	-642.00	-481.50	-321.00	-160.50	0.00	160.50	321.00	481.50	642.00
1046951	-108.00	-81.00	-54.00	-27.00	0.00	27.00	54.00	81.00	108.00
1047467	-116200.00	-87150.00	-58100.00	-29050.00	0.00	29050.00	58100.00	87150.00	116200.00
1047519	-648.00	-486.00	-324.00	-162.00	0.00	162.00	324.00	486.00	648.00
1047520	-105.00	-78.75	-52.50	-26.25	0.00	26.25	52.50	78.75	105.00
1048953	-1081.00	-810.75	-540.50	-270.25	0.00	270.25	540.50	810.75	1081.00
1049112	-1155.00	-866.25	-577.50	-288.75	0.00	288.75	577.50	866.25	1155.00
1049113	-1444.00	-1083.00	-722.00	-361.00	0.00	361.00	722.00	1083.00	1444.00
1049156	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00
1049157	-1260.00	-945.00	-630.00	-315.00	0.00	315.00	630.00	945.00	1260.00
1049158	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00
1049159	-102.00	-76.50	-51.00	-25.50	0.00	25.50	51.00	76.50	102.00
1049176	-629.00	-471.75	-314.50	-157.25	0.00	157.25	314.50	471.75	629.00
1050357	-1093.00	-819.75	-546.50	-273.25	0.00	273.25	546.50	819.75	1093.00
1050430	-431.00	-323.25	-215.50	-107.75	0.00	107.75	215.50	323.25	431.00
1050862	-658.00	-493.50	-329.00	-164.50	0.00	164.50	329.00	493.50	658.00
1050863	-99.00	-74.25	-49.50	-24.75	0.00	24.75	49.50	74.25	99.00
1050972	-1367.00	-1025.25	-683.50	-341.75	0.00	341.75	683.50	1025.25	1367.00
1052356	-673.00	-504.75	-336.50	-168.25	0.00	168.25	336.50	504.75	673.00
1052712	-642.00	-481.50	-321.00	-160.50	0.00	160.50	321.00	481.50	642.00
1052716	-1502.00	-1126.50	-751.00	-375.50	0.00	375.50	751.00	1126.50	1502.00
1052717	-1518.00	-1138.50	-759.00	-379.50	0.00	379.50	759.00	1138.50	1518.00
1052718	-1535.00	-1151.25	-767.50	-383.75	0.00	383.75	767.50	1151.25	1535.00
1052719	-1551.00	-1163.25	-775.50	-387.75	0.00	387.75	775.50	1163.25	1551.00
1052776	-1023.00	-767.25	-511.50	-255.75	0.00	255.75	511.50	767.25	1023.00
1053208	-769.00	-576.75	-384.50	-192.25	0.00	192.25	384.50	576.75	769.00
1053329	-770.00	-577.50	-385.00	-192.50	0.00	192.50	385.00	577.50	770.00
1054064	-1272.00	-954.00	-636.00	-318.00	0.00	318.00	636.00	954.00	1272.00
1055805	-1168.00	-876.00	-584.00	-292.00	0.00	292.00	584.00	876.00	1168.00
1055809	-1456.00	-1092.00	-728.00	-364.00	0.00	364.00	728.00	1092.00	1456.00
1055813	-432.00	-324.00	-216.00	-108.00	0.00	108.00	216.00	324.00	432.00
1055817	-1381.00	-1035.75	-690.50	-345.25	0.00	345.25	690.50	1035.75	1381.00
1055932	-664.00	-498.00	-332.00	-166.00	0.00	166.00	332.00	498.00	664.00
1055933	-96.00	-72.00	-48.00	-24.00	0.00	24.00	48.00	72.00	96.00
1055946	-678.00	-508.50	-339.00	-169.50	0.00	169.50	339.00	508.50	678.00
1056031	-635.00	-476.25	-317.50	-158.75	0.00	158.75	317.50	476.25	635.00
1056032	-1569.00	-1176.75	-784.50	-392.25	0.00	392.25	784.50	1176.75	1569.00
1056050	-1033.00	-774.75	-516.50	-258.25	0.00	258.25	516.50	774.75	1033.00
1056068	-629.00	-471.75	-314.50	-157.25	0.00	157.25	314.50	471.75	629.00
1056160	-771.00	-578.25	-385.50	-192.75	0.00	192.75	385.50	578.25	771.00
1056170	-777.00	-582.75	-388.50	-194.25	0.00	194.25	388.50	582.75	777.00
1056271	-659.00	-494.25	-329.50	-164.75	0.00	164.75	329.50	494.25	659.00
1056936	-1105.00	-828.75	-552.50	-276.25	0.00	276.25	552.50	828.75	1105.00
1056937	-1284.00	-963.00	-642.00	-321.00	0.00	321.00	642.00	963.00	1284.00
1057006	-637.00	-477.75	-318.50	-159.25	0.00	159.25	318.50	477.75	637.00
1058495	-1182.00	-886.50	-591.00	-295.50	0.00	295.50	591.00	886.50	1182.00
1058499	-1468.00	-1101.00	-734.00	-367.00	0.00	367.00	734.00	1101.00	1468.00
1058503	-433.00	-324.75	-216.50	-108.25	0.00	108.25	216.50	324.75	433.00
1058507	-1395.00	-1046.25	-697.50	-348.75	0.00	348.75	697.50	1046.25	1395.00
1058632	-685.00	-513.75	-342.50	-171.25	0.00	171.25	342.50	513.75	685.00
1058732	-1042.00	-781.50	-521.00	-260.50	0.00	260.50	521.00	781.50	1042.00
1058750	-630.00	-472.50	-315.00	-157.50	0.00	157.50	315.00	472.50	630.00
1058843	-771.00	-578.25	-385.50	-192.75	0.00	192.75	385.50	578.25	771.00
1058851	-784.00	-588.00	-392.00	-196.00	0.00	196.00	392.00	588.00	784.00
1058950	-664.00	-498.00	-332.00	-166.00	0.00	166.00	332.00	498.00	664.00
1059703	-1117.00	-837.75	-558.50	-279.25	0.00	279.25	558.50	837.75	1117.00
1059704	-1295.00	-971.25	-647.50	-323.75	0.00	323.75	647.50	971.25	1295.00
700002031	-1042.88	-804.49	-552.94	-287.04	-17.09	255.41	529.65	805.09	1081.36
700002032	0.05	-0.27	-0.50	-0.66	-0.78	-0.88	-0.97	-1.05	-1.10
700002033	20.00	7.67	-0.49	-6.08	-9.93	-12.59	-14.45	-15.75	-16.58
700002034	-295.56	-257.26	-208.52	-146.66	-68.69	27.36	143.62	286.49	451.67
700002958	-1107.00	-830.25	-553.50	-276.75	0.00	276.75	553.50	830.25	1107.00
700002959	26.07	9.17	1.40	-1.33	-2.45	-2.98	-3.23	-3.35	-3.41
700002960	-445.81	-390.58	-310.22	-199.15	-50.77	132.09	345.44	584.29	839.91
700002967	63.17	26.18	2.61	-8.53	-16.23	-21.56	-25.28	-27.88	-29.71
700002968	-405.42	-347.91	-274.75	-183.50	-71.94	65.56	227.08	410.81	617.25
700003113	49.53	18.38	1.50	-7.94	-14.45	-18.96	-22.10	-24.30	-25.85
700003114	-510.06	-432.06	-334.98	-216.10	-69.51	100.21	292.16	507.83	740.24
700003365	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00
700003412	38.02	12.28	0.65	-7.33	-12.83	-16.64	-19.29	-21.15	-22.46
700003413	-607.15	-508.23	-386.33	-236.79	-63.76	131.91	351.32	586.62	834.66
700003418	-3.62	-4.18	-4.65	-5.06	-5.42	-5.74	-6.01	-6.26	-6.49
700003419	-0.91	-1.19	-1.43	-1.73	-2.46	-2.97	-3.31	-3.54	-3.70
700003420	51.56	24.39	4.71	-9.20	-18.84	-25.36	-29.68	-31.24	-31.75
700003421	-430.48	-367.30	-292.55	-203.28	-99.41	19.99	158.27	313.58	485.64
700003509	-1084.00	-813.00	-542.00	-271.00	0.00	271.00	542.00	813.00	1084.00
700003520	7.86	2.44	-1.24	-3.76	-5.50	-6.70	-7.43	-7.96	-8.35
700003521	-639.51	-533.05	-400.95	-242.76	-61.21	143.99	369.87	610.51	862.75
700003711	-1088.00	-816.00	-544.00	-272.00	0.00	272.00	544.00	816.00	1088.00
700003712	8.01	1.10	-4.12	-8.06	-11.04	-12.99	-13.93	-14.72	-15.39
700003713	-689.20	-567.19	-424.62	-265.14	-89.03	107.24	320.20	544.64	778.95
700003714	-1118.00	-838.50	-559.00	-279.50	0.00	279.50	559.00	838.50	1118.00
700003715	76.91	34.17	6.87	-11.97	-25.67	-35.56	-42.65	-47.70	-51.28
700003716	-615.58	-512.44	-390.48	-245.58	-81.19	102.32	309.60	531.82	766.94
700003730	70.12	30.26	3.56	-8.79	-17.09	-22.84	-26.85	-29.66	-31.64
700003744	98.60	49.30	10.26	-20.05	-43.12	-60.35	-72.95	-81.98	-85.36
700003745	-3.14	-4.29	-5.24	-6.05	-6.72	-7.81	-8.84	-9.58	-10.11
700003746	78.94	38.01	6.22	-17.98	-36.04	-49.22	-58.66	-62.67	-64.74
700003747	-438.49	-373.99	-300.81	-217.22	-120.84	-12.01	109.75	245.66	395.53
700003805	6.38	0.56	-3.82	-7.12	-9.62	-10.66	-11.50	-12.21	-12.82
700003806	-742.41	-603.58	-447.66	-274.82	-82.84	127.91	350.55	583.43	826.59
700003807	-1088.00	-816.00	-544.00	-272.00	0.00	272.00	544.00	816.00	1088.00
700003819	37.07	12.03	0.59	-7.27	-12.69	-16.44	-19.05	-20.89	-22.18
700003820	-459.69	-391.82	-306.31	-200.92	-71.22	84.18	262.28	462.82	685.05
700003896	-1091.00	-818.25	-545.50	-272.75	0.00	272.75	545.50	818.25	1091.00
700003929	-1091.00	-818.25	-545.50	-272.75	0.00	272.75	545.50	818.25	1091.00
700003930	11.46	2.67	-3.90	-8.79	-12.42	-14.69	-15.54	-16.27	-16.90
700003931	-1139.00	-854.25	-569.50	-284.75	0.00	284.75	569.50	854.25	1139.00
700003932	-909.04	-740.62	-558.30	-366.91	-166.78	47.07	274.70	508.20	747.10
700003933	-724.69	-591.56	-441.59	-275.57	-92.98	110.92	326.90	553.54	789.40
700003936	-1120.00	-840.00	-560.00	-280.00	0.00	280.00	560.00	840.00	1120.00
700003937	131.29	68.81	20.41	-14.16	-38.87	-57.11	-70.40	-79.94	-86.71
700003938	-564.82	-472.73	-364.69	-238.33	-91.54	73.43	257.13	463.22	683.40
700003955	124.91	64.26	21.29	-8.00	-23.26	-32.40	-38.77	-43.24	-46.39
700003956	-562.57	-473.55	-363.81	-227.82	-66.77	117.19	324.64	551.78	793.25
700003959	-1121.00	-840.75	-560.50	-280.25	0.00	280.25	560.50	840.75	1121.00
700003963	117.39	60.06	16.09	-13.82	-35.97	-52.21	-63.96	-72.34	-78.24
700003964	-579.25	-483.97	-372.40	-241.46	-90.71	78.26	267.42	476.88	700.08
700003965	12.19	2.95	-3.96	-9.12	-12.95	-15.64	-16.51	-17.26	-17.91
700003966	-722.11	-589.73	-440.37	-274.96	-93.27	110.13	325.66	551.90	787.42
700003967	84.28	42.16	10.99	-11.97	-28.54	-40.23	-48.31	-53.78	-57.36
700003968	-373.31	-320.05	-257.84	-184.40	-97.05	4.66	121.48	256.27	408.23
700004056	195.86	108.95	40.93	-13.11	-54.79	-86.06	-109.47	-126.65	-139.01
700004057	-437.97	-373.34	-296.87	-205.53	-99.56	22.24	163.19	320.96	495.48
700004089	43.30	16.75	-3.04	-18.32	-30.03	-38.98	-45.77	-50.92	-54.80
700004090	-504.29	-425.76	-334.58	-229.94	-110.16	28.58	182.60	351.83	537.89
700004091	205.24	114.16	44.66	-10.13	-51.96	-80.73	-102.30	-118.25	-129.89
700004092	-445.64	-379.23	-299.63	-204.93	-94.56	34.13	182.36	348.21	532.30
700004102	93.96	44.76	10.79	-9.52	-19.90	-27.11	-32.13	-35.65	-38.13
700004103	-299.33	-260.49	-210.95	-148.08	-68.93	28.47	146.35	291.08	457.88
700004105	147.33	78.58	22.54	-22.39	-56.89	-80.29	-98.65	-112.97	-124.09
700004125	-834.81	-669.17	-483.32	-275.54	-50.41	186.46	432.65	688.73	950.89
700004147	283.79	165.64	67.06	-8.31	-69.15	-117.28	-153.86	-181.59	-202.33
700004148	-334.05	-287.04	-232.66	-168.96	-94.02	-4.97	98.16	216.27	352.38
700004149	46.56	21.72	3.88	-8.64	-17.23	-22.99	-26.78	-27.50	-27.99
700004150	288.60	169.09	68.58	-7.96	-69.86	-118.91	-156.34	-184.71	-205.96
700004151	-230.82	-202.49	-168.48	-127.87	-79.63	-24.56	39.71	114.73	203.21
700004174	-3.42	-3.93	-4.37	-4.75	-5.08	-5.38	-5.64	-5.87	-6.30
700004175	221.72	123.37	48.38	-11.90	-59.33	-95.12	-122.13	-142.19	-156.81
700004176	-273.74	-237.99	-195.21	-144.63	-86.77	-18.71	61.25	155.21	263.10
700004177	-3.95	-5.81	-7.34	-8.61	-9.67	-10.57	-11.32	-11.97	-13.21
700004178	216.14	120.77	42.08	-23.80	-78.81	-124.11	-160.24	-188.56	-210.38
700004179	-267.73	-234.43	-195.84	-151.29	-100.06	-41.38	23.74	97.11	180.06
700004184	11.43	3.95	-1.13	-4.61	-7.00	-8.66	-9.80	-10.51	-11.03
700004185	233.15	132.26	55.88	2.08	-36.05	-61.96	-73.91	-82.27	-88.18
700004186	-353.47	-305.52	-244.37	-167.00	-71.31	44.91	188.11	353.94	541.51
700004191	895.21	642.42	395.17	154.40	-78.89	-305.22	-522.78	-729.77	-923.73
700004192	-951.79	-747.10	-527.37	-294.54	-49.87	203.71	464.33	730.43	1000.70
700004220	398.11	248.87	118.92	7.08	-83.60	-154.66	-212.04	-257.46	-291.96
700004221	-282.97	-245.55	-200.80	-148.51	-88.09	-17.09	66.67	164.37	276.35
700004225	-1122.00	-841.50	-561.00	-280.50	0.00	280.50	561.00	841.50	1122.00
700004226	412.13	259.07	125.90	10.90	-84.21	-157.79	-217.37	-264.68	-300.44
700004227	-255.92	-223.28	-184.11	-137.36	-83.50	-20.71	52.89	139.86	240.54
700004228	-1093.00	-819.75	-546.50	-273.25	0.00	273.25	546.50	819.75	1093.00
700004229	183.04	97.77	30.80	-24.18	-68.62	-102.35	-127.52	-147.31	-162.75

Contract ID	Risk scenario 10	Risk scenario 11	Risk scenario 12	Risk scenario 13	Risk scenario 14	Risk scenario 15	Risk scenario 16	Risk scenario 17	Risk scenario 18	Risk scenario 19	Risk scenario 20	ISIN
1015905	-111300.00	-83475.00	-55650.00	-27825.00	0.00	27825.00	55650.00	83475.00	111300.00			ZAF000001340
1015906	-1113.00	-834.75	-556.50	-278.25	0.00	278.25	556.50	834.75	1113.00			ZAF000001357
1016698	-636.00	-477.00	-318.00	-159.00	0.00	159.00	318.00	477.00	636.00			ZAF000001928
1016699	-112.00	-84.00	-56.00	-28.00	0.00	28.00	56.00	84.00	112.00			ZAF000001936
1026785	-112200.00	-84150.00	-56100.00	-28050.00	0.00	28050.00	56100.00	84150.00	112200.00			ZAF000008063
1026786	-113200.00	-84900.00	-56600.00	-28300.00	0.00	28300.00	56600.00	84900.00	113200.00			ZAF000008071
1026787	-1122.00	-841.50	-561.00	-280.50	0.00	280.50	561.00	841.50	1122.00			ZAF000008089
1026788	-1132.00	-849.00	-566.00	-283.00	0.00	283.00	566.00	849.00	1132.00			ZAF000008097
1027030	-114200.00	-85650.00	-57100.00	-28550.00	0.00	28550.00	57100.00	85650.00	114200.00			ZAF000008303
1027031	-1142.00	-856.50	-571.00	-285.50	0.00	285.50	571.00	856.50	1142.00			ZAF000008311
1027275	-1485.00	-1113.75	-742.50	-371.25	0.00	371.25	742.50	1113.75	1485.00			ZAF000008329
1045280	-115200.00	-86400.00	-57600.00	-28800.00	0.00	28800.00	57600.00	86400.00	115200.00			ZAF000009434
1045281	-1152.00	-864.00	-576.00	-288.00	0.00	288.00	576.00	864.00	1152.00			ZAF000009442
1046845	-1142.00	-856.50	-571.00	-285.50	0.00	285.50	571.00	856.50	1142.00			ZAF000009830
1046846	-1162.00	-871.50	-581.00	-290.50	0.00	290.50	581.00	871.50	1162.00			ZAF000009848
1046950	-642.00	-481.50	-321.00	-160.50	0.00	160.50	321.00	481.50	642.00			ZAF000009970
1046951	-108.00	-81.00	-54.00	-27.00	0.00	27.00	54.00	81.00	108.00			ZAF000009988
1047467	-116200.00	-87150.00	-58100.00	-29050.00	0.00	29050.00	58100.00	87150.00	116200.00			ZAF000010242
1047519	-648.00	-486.00	-324.00	-162.00	0.00	162.00	324.00	486.00	648.00			ZAF000010275
1047520	-105.00	-78.75	-52.50	-26.25	0.00	26.25	52.50	78.75	105.00			ZAF000010283
1048953	-1081.00	-810.75	-540.50	-270.25	0.00	270.25	540.50	810.75	1081.00			ZAF000010846
1049112	-1155.00	-866.25	-577.50	-288.75	0.00	288.75	577.50	866.25	1155.00			ZAF000010960
1049113	-1444.00	-1083.00	-722.00	-361.00	0.00	361.00	722.00	1083.00	1444.00			ZAF000010978
1049156	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00			ZAF000010986
1049157	-1260.00	-945.00	-630.00	-315.00	0.00	315.00	630.00	945.00	1260.00			ZAF000010994
1049158	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00			ZAF000011000
1049159	-102.00	-76.50	-51.00	-25.50	0.00	25.50	51.00	76.50	102.00			ZAF000011018
1049176	-629.00	-471.75	-314.50	-157.25	0.00	157.25	314.50	471.75	629.00			ZAF000011026
1050357	-1093.00	-819.75	-546.50	-273.25	0.00	273.25	546.50	819.75	1093.00			ZAF000011406
1050430	-431.00	-323.25	-215.50	-107.75	0.00	107.75	215.50	323.25	431.00			ZAF000011539
1050862	-658.00	-493.50	-329.00	-164.50	0.00	164.50	329.00	493.50	658.00			ZAF000011794
1050863	-99.00	-74.25	-49.50	-24.75	0.00	24.75	49.50	74.25	99.00			ZAF000011802
1050972	-1367.00	-1025.25	-683.50	-341.75	0.00	341.75	683.50	1025.25	1367.00			ZAF000011877
1052356	-673.00	-504.75	-336.50	-168.25	0.00	168.25	336.50	504.75	673.00			ZAF000011935
1052712	-642.00	-481.50	-321.00	-160.50	0.00	160.50	321.00	481.50	642.00			ZAF000012008
1052716	-1502.00	-1126.50	-751.00	-375.50	0.00	375.50	751.00	1126.50	1502.00			ZAF000012040
1052717	-1518.00	-1138.50	-759.00	-379.50	0.00	379.50	759.00	1138.50	1518.00			ZAF000012057
1052718	-1535.00	-1151.25	-767.50	-383.75	0.00	383.75	767.50	1151.25	1535.00			ZAF000012065
1052719	-1551.00	-1163.25	-775.50	-387.75	0.00	387.75	775.50	1163.25	1551.00			ZAF000012073
1052776	-1023.00	-767.25	-511.50	-255.75	0.00	255.75	511.50	767.25	1023.00			ZAF000012131
1053208	-769.00	-576.75	-384.50	-192.25	0.00	192.25	384.50	576.75	769.00			ZAF000012222
1053329	-770.00	-577.50	-385.00	-192.50	0.00	192.50	385.00	577.50	770.00			ZAF000012313
1054064	-1272.00	-954.00	-636.00	-318.00	0.00	318.00	636.00	954.00	1272.00			ZAF000012412
1055805	-1168.00	-876.00	-584.00	-292.00	0.00	292.00	584.00	876.00	1168.00			ZAF000013113
1055809	-1456.00	-1092.00	-728.00	-364.00	0.00	364.00	728.00	1092.00	1456.00			ZAF000013154
1055813	-432.00	-324.00	-216.00	-108.00	0.00	108.00	216.00	324.00	432.00			ZAF000013196
1055817	-1381.00	-1035.75	-690.50	-345.25	0.00	345.25	690.50	1035.75	1381.00			ZAF000013238
1055932	-664.00	-498.00	-332.00	-166.00	0.00	166.00	332.00	498.00	664.00			ZAF000013279
1055933	-96.00	-72.00	-48.00	-24.00	0.00	24.00	48.00	72.00	96.00			ZAF000013287
1055946	-678.00	-508.50	-339.00	-169.50	0.00	169.50	339.00	508.50	678.00			ZAF000013295
1056031	-635.00	-476.25	-317.50	-158.75	0.00	158.75	317.50	476.25	635.00			ZAF000013337
1056032	-1569.00	-1176.75	-784.50	-392.25	0.00	392.25	784.50	1176.75	1569.00			ZAF000013345
1056050	-1033.00	-774.75	-516.50	-258.25	0.00	258.25	516.50	774.75	1033.00			ZAF000013352
1056068	-629.00	-471.75	-314.50	-157.25	0.00	157.25	314.50	471.75	629.00			ZAF000013394
1056160	-771.00	-578.25	-385.50	-192.75	0.00	192.75	385.50	578.25	771.00			ZAF000013402
1056170	-777.00	-582.75	-388.50	-194.25	0.00	194.25	388.50	582.75	777.00			ZAF000013444
1056271	-659.00	-494.25	-329.50	-164.75	0.00	164.75	329.50	494.25	659.00			ZAF000013485
1056936	-1105.00	-828.75	-552.50	-276.25	0.00	276.25	552.50	828.75	1105.00			ZAF000013576
1056937	-1284.00	-963.00	-642.00	-321.00	0.00	321.00	642.00	963.00	1284.00			ZAF000013584
1057006	-637.00	-477.75	-318.50	-159.25	0.00	159.25	318.50	477.75	637.00			ZAF000013675
1058495	-1182.00	-886.50	-591.00	-295.50	0.00	295.50	591.00	886.50	1182.00			ZAF000014277
1058499	-1468.00	-1101.00	-734.00	-367.00	0.00	367.00	734.00	1101.00	1468.00			ZAF000014319
1058503	-433.00	-324.75	-216.50	-108.25	0.00	108.25	216.50	324.75	433.00			ZAF000014350
1058507	-1395.00	-1046.25	-697.50	-348.75	0.00	348.75	697.50	1046.25	1395.00			ZAF000014392
1058632	-685.00	-513.75	-342.50	-171.25	0.00	171.25	342.50	513.75	685.00			ZAF000014434
1058732	-1042.00	-781.50	-521.00	-260.50	0.00	260.50	521.00	781.50	1042.00			ZAF000014475
1058750	-630.00	-472.50	-315.00	-157.50	0.00	157.50	315.00	472.50	630.00			ZAF000014517
1058843	-771.00	-578.25	-385.50	-192.75	0.00	192.75	385.50	578.25	771.00			ZAF000014525
1058851	-784.00	-588.00	-392.00	-196.00	0.00	196.00	392.00	588.00	784.00			ZAF000014566
1058950	-664.00	-498.00	-332.00	-166.00	0.00	166.00	332.00	498.00	664.00			ZAF000014608
1059703	-1117.00	-837.75	-558.50	-279.25	0.00	279.25	558.50	837.75	1117.00			ZAF000014681
1059704	-1295.00	-971.25	-647.50	-323.75	0.00	323.75	647.50	971.25	1295.00			ZAF000014699
700002031	-961.68	-737.53	-500.07	-244.11	17.59	283.26	551.93	822.87	1095.53			ZAFA00013373
700002032	4.74	3.44	2.45	1.69	1.09	0.63	0.17	-0.28	-0.58			ZAFA00013381
700002033	71.18	48.92	32.58	20.27	10.98	3.96	-1.37	-5.41	-8.26			ZAFA00013399
700002034	-215.92	-165.95	-105.67	-33.03	54.11	156.78	276.26	418.29	578.42			ZAFA00013407
700002958	-1107.00	-830.25	-553.50	-276.75	0.00	276.75	553.50	830.25	1107.00			ZAF000010838
700002959	61.85	32.30	14.96	6.79	2.49	-0.02	-1.47	-2.31	-2.80			ZAFA00014207
700002960	-389.10	-322.07	-232.53	-117.12	29.25	203.83	404.33	628.79	870.99			ZAFA00014215
700002967	141.41	90.10	53.08	32.47	16.82	4.94	-4.11	-11.01	-16.28			ZAFA00014223
700002968	-309.07	-240.46	-157.58	-58.98	56.62	194.11	351.27	526.55	721.36			ZAFA00014231
700003113	121.13	75.69	47.24	29.02	15.22	4.74	-3.22	-9.29	-13.93			ZAFA00014371
700003114	-402.22	-315.06	-211.51	-89.83	55.26	219.08	401.16	604.36	822.81			ZAFA00014389
700003365	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00			ZAF000011067
700003412	102.92	63.23	41.97	25.89	13.73	4.51	-2.49	-7.82	-11.89			ZAFA00014801
700003413	-491.67	-386.59	-262.32	-114.85	51.67	236.91	443.53	664.71	898.47			ZAFA00014819
700003418	18.06	15.15	12.68	10.56	8.71	7.10	5.69	4.43	3.31			ZAFA00014827
700003419	10.72	9.34	8.12	6.80	4.13	2.10	0.56	-0.60	-1.47			ZAFA00014835
700003420	148.00	106.17	72.62	46.05	25.27	9.21	-3.05	-8.71	-11.37			ZAFA00014843
700003421	-277.96	-203.30	-118.25	-20.39	89.73	212.56	351.05	503.16	668.62			ZAFA00014850
700003509	-1084.00	-813.00	-542.00	-271.00	0.00	271.00	542.00	813.00	1084.00			ZAF000011448
700003520	39.32	27.29	18.31	11.58	6.53	2.72	0.15	-1.84	-3.39			ZAFA00014918
700003521	-522.20	-410.82	-277.91	-123.44	50.05	243.75	456.18	682.51	920.70			ZAFA00014926
700003711	-1088.00	-816.00	-544.00	-272.00	0.00	272.00	544.00	816.00	1088.00			ZAF000011588
700003712	60.70	45.78	33.61	23.69	15.61	9.78	6.42	3.52	1.00			ZAFA00015196
700003713	-506.87	-382.93	-241.86	-87.40	80.33	265.59	465.81	676.26	895.97			ZAFA00015204
700003714	-1118.00	-838.50	-559.00	-279.50	0.00	279.50	559.00	838.50	1118.00			ZAF000011596
700003715	182.50	125.25	84.62	53.73	29.13	9.63	-5.75	-17.82	-27.26			ZAFA00015212
700003716	-465.10	-356.10	-231.52	-87.75	71.65	246.51	442.52	651.47	872.16			ZAFA00015220
700003730	151.32	97.22	56.43	34.14	17.59	5.01	-4.57	-11.88	-17.47			ZAFA00015287
700003744	254.52	190.12	135.28	89.05	50.50	18.67	-7.33	-28.34	-38.21			ZAFA00015345
700003745	24.84	20.58	16.92	13.75	11.01	7.06	3.15	0.04	-2.43			ZAFA00015352
700003746	220.96	164.31	116.59	76.80	43.98	17.21	-4.40	-15.62	-22.50			ZAFA00015360
700003747	-245.58	-168.91	-84.52	8.96	113.58	228.55	354.05	491.02	639.09			ZAFA00015378
700003805	53.66	40.49	29.77	21.06	13.97	10.31	7.26	4.62	2.33			ZAFA00015410
700003806	-560.29	-422.19	-270.54	-105.45	75.92	274.23	483.04	701.37	930.45			ZAFA00015428
700003807	-1088.00	-816.00	-544.00	-272.00	0.00	272.00	544.00	816.00	1088.00			ZAF000011646
700003819	101.37	62.54	41.51	25.62	13.60	4.48	-2.43	-7.70	-11.72			ZAFA00015436
700003820	-356.91	-278.79	-185.10	-74.61	56.27	208.48	379.14	568.68	777.81			ZAFA00015444
700003896	-1091.00	-818.25	-545.50	-272.75	0.00	272.75	545.50	818.25	1091.00			ZAF000011745
700003929	-1091.00	-818.25	-545.50	-272.75	0.00	272.75	545.50	818.25	1091.00			ZAF000011810
700003930	73.79	55.40	40.40	28.20	18.29	11.33	7.94	4.99	2.41			ZAFA00015725
700003931	-1139.00	-854.25	-569.50	-284.75	0.00	284.75	569.50	854.25	1139.00			ZAF000011828
700003932	-546.04	-382.09	-206.16	-23.03	167.12	369.92	586.11	807.45	1033.65			ZAFA00015733
700003933	-526.95	-393.49	-246.56	-86.96	86.12	278.46	481.17	693.42	914.36			ZAFA00015741
700003936	-1120.00	-840.00	-560.00	-280.00	0.00	280.00	560.00	840.00	1120.00			ZAF000011836
700003937	266.97	191.74	129.05	80.19	41.91	10.95	-13.90	-33.67	-49.28			ZAFA00015758
700003938	-405.36	-305.35	-192.04	-63.59	81.71	241.54	416.65	611.64	818.73			ZAFA00015766
700003955	223.12	149.82	92.74	49.22	22.93	5.15	-8.44	-18.85	-26.82			ZAFA00015808
700003956	-450.21	-353.52	-239.41	-103.21	53.57	229.04	424.76	638.34	865.48			ZAFA00015816
700003959	-1121.00	-840.75	-560.50	-280.25	0.00	280.25	560.50	840.75	1121.00			ZAF000011851
700003963	248.11	177.39	118.82	75.01	39.55	10.99	-11.82	-29.90	-44.11			ZAFA00015857
700003964	-418.54	-315.85	-199.63	-67.36	81.12	244.14	424.07	621.92	831.67			ZAFA00015865
700003965	76.44	57.40	41.85	29.19	18.90	10.95	7.47	4.45	1.80			ZAFA00015873
700003966	-524.35	-391.52	-245.07	-85.94	86.33	278.25	480.57	692.45	913.05			ZAFA00015881
700003967	204.50	147.62	101.65	64.36	34.49	10.85	-7.65	-21.96	-32.78			ZAFA00015899
700003968	-231.20	-165.66	-91.88	-7.98	88.20	196.54	317.27	452.87	602.32			ZAFA00015907
700004056	356.85	260.33	180.23	112.31	55.85	9.76	-28.01	-58.63	-83.18			ZAFA00016012
700004057	-284.25	-208.26	-121.68	-22.04	89.82	214.61	355.29	509.35	676.78			ZAFA00016020
700004089	158.50	118.33	85.83	58.75	36.25	17.64	2.27	-10.37	-20.75			ZAFA00016145
700004090	-320.45	-232.48	-133.72	-23.88	98.34	236.40	386.52	548.68	724.85			ZAFA00016152
700004091	358.46	258.21	176.94	108.48	52.03	9.42	-25.38	-53.58	-76.26			ZAFA00016160
700004092	-300.01	-222.64	-133.49	-31.28	83.95	214.34	360.80	521.33	696.76			ZAFA00016178
700004102	183.74	120.84	72.53	39.61	20.06	5.16	-6.21	-14.89	-21.54			ZAFA00016186
700004103	-219.03	-168.51	-107.45	-33.88	54.29	158.10	278.92	422.50	583.95			ZAFA00016194
700004105	317.05	236.73	167.33	107.92	58.73	22.18	-8.64	-34.53	-56.21			ZAFA00016202
700004125	-697.02	-537.56	-361.70	-166.47	44.92	267.61	500.01	744.96	998.80			ZAFA00016251
700004147	456.80	334.02	227.16	140.85	66.93	4.36	-47.06	-89.49	-124.28			ZAFA00016392
700004148	-200.48	-140.82	-74.26	0.88	86.10	183.77	293.28	415.07	551.77			ZAFA00016400
700004149	138.37	99.03	67.63	42.89	23.63	8.82	-2.44	-5.79	-8.33			ZAFA00016418
700004150	462.02	338.15	229.60	142.32	67.48	4.06	-48.22	-91.31	-126.68			ZAFA00016426
700004151	-125.51	-85.24	-38.82	14.46	75.33	142.51	218.17	303.46	400.64			ZAFA00016434
700004174	16.74	14.09	11.82	9.86	8.16	6.67	5.35	4.18	2.47			ZAFA00016442
700004175	387.25	280.60	194.61	121.19	59.25	8.62	-33.04	-67.05	-94.51			ZAFA00016459
700004176	-155.80	-107.54	-52.07	11.03	80.77	159.86	249.55	351.40	464.85			ZAFA00016467
700004177	35.45	29.12	23.72	19.09	15.10	11.63	8.62	5.99	1.55			ZAFA00016475
700004178	421.01	317.54	228.27	149.74	80.45	19.71	-32.33	-76.50	-113.66			ZAFA00016483
700004179	-122.09	-75.93	-24.19	33.64	98.05	169.53	246.74	331.29	424.23			ZAFA00016491
700004184	49.91	34.61	23.15	14.55	8.08	3.20	-0.47	-2.96	-4.91			ZAFA00016509
700004185	348.06	239.86	152.36	85.25	32.82	-7.13	-28.83	-45.49	-58.32			ZAFA00016517
700004186	-264.45	-204.93	-132.95	-46.34	56.03	175.47	317.77	478.43	656.87			ZAFA00016525
700004191	999.34	758.41	523.53	295.41	74.77	-139.35	-345.41	-541.95	-726.97			ZAFA00016533
700004192	-796.49	-602.67	-396.02	-177.68	52.15	291.08	537.78	791.09	1049.96			ZAFA00016541
700004220	575.59	427.75	295.57	177.82	77.94	-4.74	-75.63	-135.69	-185.03			ZAFA00016632
700004221	-162.47	-112.47	-55.03	9.63	81.76	163.48	256.53	361.52	478.31			ZAFA00016640
700004225	-1122.00	-841.50	-561.00	-280.50	0.00	280.50	561.00	841.50	1122.00			ZAF000012438
700004226	587.95	436.93	302.19	181.93	78.11	-6.69	-79.49	-141.30	-191.78			ZAFA00016657
700004227	-144.12	-99.18	-47.41	11.96	78.00	152.28	236.28	332.11	439.55			ZAFA00016665
700004228	-1093.00	-819.75	-546.50	-273.25	0.00	273.25	546.50	819.75	1093.00			ZAF000012446
700004229	371.56	276.33	197.33	128.65	69.46	21.04	-18.07	-51.21	-79.14			ZAFA00016673

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9/23/2020	END_OF_DAY_SETTLEMENT	700004230	12MAR21 EURZAR ANYDAY 22C	EURZAR	3/12/2021	OPTION	CALL	22	1	BASE	FOREX	0.296981	466.066000		19.10440	1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	-275.34	-239.91	-198.44	-150.96	-98.23	-37.30	32.78	114.08	206.82	-135.32	-87.15	-32.80	27.35	92.20	164.66	245.32	335.90	436.18			ZAFA00016681
9/23/2020	END_OF_DAY_SETTLEMENT	700004231	15MAR21 USDZAR 15.87P	USDZAR	3/15/2021	OPTION	PUT	15.87	1	BASE	FOREX	-0.200261	237.198300		16.76970	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	269.52	155.48	62.61	-9.29	-67.02	-112.35	-146.51	-172.40	-191.64	441.19	321.68	219.86	136.47	65.28	5.30	-43.69	-84.16	-117.22			ZAFA00016699
9/23/2020	END_OF_DAY_SETTLEMENT	700004232	15MAR21 USDZAR 19.9C	USDZAR	3/15/2021	OPTION	CALL	19.9	1	BASE	FOREX	0.196241	259.020500		21.26320	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-168.11	-148.28	-125.47	-98.40	-66.10	-27.72	17.66	70.07	130.05	-83.41	-52.84	-18.83	20.02	64.62	115.62	173.68	238.46	310.18			ZAFA00016707
9/23/2020	END_OF_DAY_SETTLEMENT	700004267	12MAR21 USDZAR ANYDAY 15.41C	USDZAR	3/12/2021	OPTION	CALL	15.41	1	BASE	FOREX	0.866293	2099.842100		16.67160	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-952.70	-747.77	-527.74	-294.57	-49.18	205.01	466.06	732.46	1002.92	-798.93	-604.91	-397.98	-179.30	51.37	291.10	538.47	792.31	1051.60			ZAFA00016772
9/23/2020	END_OF_DAY_SETTLEMENT	700004268	12MAR21 USDZAR ANYDAY 15.41P	USDZAR	3/12/2021	OPTION	PUT	15.41	1	BASE	FOREX	-0.133707	140.142100		16.67160	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	169.30	93.73	33.26	-14.07	-49.18	-75.49	-94.94	-109.04	-119.08	323.07	236.59	163.02	101.20	51.37	10.60	-22.53	-49.19	-70.40			ZAFA00016780
9/23/2020	END_OF_DAY_SETTLEMENT	700004269	12MAR21 USDZAR ANYDAY 19.2P	USDZAR	3/12/2021	OPTION	PUT	19.2	1	BASE	FOREX	-0.741323	2183.713200		20.46610	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	897.60	644.46	396.85	155.69	-78.00	-304.70	-522.65	-730.01	-924.35	1000.05	758.70	523.39	294.84	73.78	-140.74	-347.19	-544.09	-729.47			ZAFA00016798
9/23/2020	END_OF_DAY_SETTLEMENT	700004270	12MAR21 USDZAR ANYDAY 19.2C	USDZAR	3/12/2021	OPTION	CALL	19.2	1	BASE	FOREX	0.258677	353.413200		20.46610	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-224.40	-197.04	-164.15	-124.81	-78.00	-24.20	38.35	111.49	197.65	-121.95	-82.80	-37.61	14.34	73.78	139.76	213.81	297.41	392.53			ZAFA00016806
9/23/2020	END_OF_DAY_SETTLEMENT	700004271	15MAR21 USDZAR 15.77P	USDZAR	3/15/2021	OPTION	PUT	15.77	1	BASE	FOREX	-0.184816	213.429100		16.73270	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	246.32	139.15	55.56	-10.70	-63.40	-104.01	-134.64	-157.62	-174.55	415.35	301.32	207.76	129.17	62.45	7.02	-38.40	-75.71	-106.02			ZAFA00016814
9/23/2020	END_OF_DAY_SETTLEMENT	700004272	15MAR21 USDZAR 21.17C	USDZAR	3/15/2021	OPTION	CALL	21.17	1	BASE	FOREX	0.118423	148.235200		22.77420	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-100.47	-89.88	-77.82	-63.31	-45.91	-25.16	-1.76	25.96	58.68	-43.48	-24.79	-4.14	19.77	47.36	79.04	113.70	153.29	198.34			ZAFA00016822
9/23/2020	END_OF_DAY_SETTLEMENT	700004275	15MAR21 USDZAR 15.41P	USDZAR	3/15/2021	OPTION	PUT	15.41	1	BASE	FOREX	-0.134761	142.388700		16.62210	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	170.21	94.40	33.63	-14.04	-49.87	-76.79	-96.67	-111.07	-121.30	325.51	238.83	164.98	102.82	52.15	10.58	-23.22	-50.41	-72.04			ZAFA00016830
9/23/2020	END_OF_DAY_SETTLEMENT	700004276	15MAR21 USDZAR 19.2C	USDZAR	3/15/2021	OPTION	CALL	19.2	1	BASE	FOREX	0.260351	358.343100		20.40370	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-226.79	-199.08	-165.83	-126.10	-78.89	-24.72	38.22	111.73	198.27	-122.66	-83.09	-37.47	14.91	74.77	141.15	215.59	299.55	395.04			ZAFA00016848
9/23/2020	END_OF_DAY_SETTLEMENT	700004277	14DEC20 USDZAR 16.17P	USDZAR	12/14/2020	OPTION	PUT	16.17	1	BASE	FOREX	-0.219737	192.823200		17.98700	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	363.12	222.44	107.38	15.92	-51.09	-99.13	-133.03	-154.30	-165.14	483.36	342.64	222.91	122.46	43.37	-18.47	-66.71	-100.89	-121.10			ZAFA00016855
9/23/2020	END_OF_DAY_SETTLEMENT	700004278	14DEC20 USDZAR 19.14C	USDZAR	12/14/2020	OPTION	CALL	19.14	1	BASE	FOREX	0.171525	160.074600		22.40890	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-121.94	-109.50	-93.15	-71.82	-44.21	-9.30	33.73	87.77	155.06	-80.39	-59.67	-33.96	-2.25	36.57	83.14	137.83	203.19	280.80			ZAFA00016863
9/23/2020	END_OF_DAY_SETTLEMENT	700004290	15MAR21 USDZAR 15.68P	USDZAR	3/15/2021	OPTION	PUT	15.68	1	BASE	FOREX	-0.171435	193.519300		16.69930	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	226.12	125.82	49.64	-11.70	-60.08	-96.71	-124.36	-144.93	-159.95	392.33	283.98	196.99	122.64	59.84	8.36	-33.98	-68.57	-96.54			ZAFA00016897
9/23/2020	END_OF_DAY_SETTLEMENT	700004291	15MAR21 USDZAR 21.11C	USDZAR	3/15/2021	OPTION	CALL	21.11	1	BASE	FOREX	0.121289	152.171500		22.70950	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-102.43	-92.12	-79.67	-64.70	-46.75	-25.56	-1.43	27.16	60.88	-44.08	-25.84	-4.66	19.85	48.13	80.30	115.82	156.37	202.49			ZAFA00016905
9/23/2020	END_OF_DAY_SETTLEMENT	700004342	14JUN21 USDZAR 15P	USDZAR	6/14/2021	OPTION	PUT	15	1	BASE	FOREX	-0.111284	135.573200		15.91810	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	125.41	66.19	16.99	-22.11	-52.61	-75.96	-93.48	-106.39	-115.70	297.30	224.49	160.19	105.28	58.86	20.01	-12.18	-38.58	-60.01			ZAFA00016954
9/23/2020	END_OF_DAY_SETTLEMENT	700004343	14JUN21 USDZAR 16.5P	USDZAR	6/14/2021	OPTION	PUT	16.5	1	BASE	FOREX	-0.308732	530.380100		16.63460	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	393.58	244.24	110.35	-8.22	-106.62	-187.72	-256.43	-314.13	-362.79	615.17	467.31	331.78	208.36	102.20	10.93	-70.00	-141.54	-205.35			ZAFA00016962
9/23/2020	END_OF_DAY_SETTLEMENT	700004344	14JUN21 USDZAR 17.9C	USDZAR	6/14/2021	OPTION	CALL	17.9	1	BASE	FOREX	0.476327	906.113200		17.99080	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-476.63	-405.25	-323.49	-229.21	-122.16	-2.08	132.18	280.67	443.28	-276.58	-193.82	-101.91	0.90	114.41	238.54	374.18	521.15	679.30			ZAFA00016970
9/23/2020	END_OF_DAY_SETTLEMENT	700004348	15MAR21 USDZAR 16.5P	USDZAR	3/15/2021	OPTION	PUT	16.5	1	BASE	FOREX	-0.309179	429.816800		17.00300	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	430.50	272.58	134.81	15.03	-86.84	-164.63	-228.11	-278.94	-318.35	607.65	452.61	314.20	190.11	80.36	-7.98	-84.19	-149.22	-203.46			ZAFA00016988
9/23/2020	END_OF_DAY_SETTLEMENT	700004349	15MAR21 USDZAR 20.11C	USDZAR	3/15/2021	OPTION	CALL	20.11	1	BASE	FOREX	0.180368	235.614500		21.52110	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-154.13	-136.48	-115.42	-91.26	-62.42	-28.10	12.54	60.42	114.84	-74.71	-46.81	-14.78	20.76	61.60	108.35	161.65	222.18	288.77			ZAFA00016996
9/23/2020	END_OF_DAY_SETTLEMENT	700004353	15MAR21 USDZAR 16.95P	USDZAR	3/15/2021	OPTION	PUT	16.95	1	BASE	FOREX	-0.39583	630.177100		17.48940	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	536.81	353.05	184.99	35.09	-96.06	-209.69	-303.68	-377.17	-437.15	708.24	531.92	368.59	220.21	87.08	-32.10	-134.93	-219.66	-292.83			ZAFA00017002
9/23/2020	END_OF_DAY_SETTLEMENT	700004354	15MAR21 USDZAR 20.03C	USDZAR	3/15/2021	OPTION	CALL	20.03	1	BASE	FOREX	0.186248	244.230200		21.42280	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-159.30	-140.85	-119.14	-93.92	-63.80	-28.00	14.39	64.27	120.41	-77.90	-49.01	-16.25	20.52	62.75	111.07	166.14	228.61	296.74			ZAFA00017010
9/23/2020	END_OF_DAY_SETTLEMENT	700004355	14DEC20 USDZAR 17P	USDZAR	12/14/2020	OPTION	PUT	17	1	BASE	FOREX	-0.427958	509.744900		18.82170	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	629.94	424.18	236.75	69.93	-70.54	-186.66	-280.25	-350.67	-401.76	735.16	539.19	359.17	196.42	55.88	-64.71	-166.92	-249.10	-313.76			ZAFA00017028
9/23/2020	END_OF_DAY_SETTLEMENT	700004356	14DEC20 USDZAR 19.21C	USDZAR	12/14/2020	OPTION	CALL	19.21	1	BASE	FOREX	0.164204	152.301100		22.51640	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-116.25	-104.52	-89.10	-68.96	-42.88	-9.52	31.25	82.53	146.39	-76.16	-56.38	-31.83	-1.53	35.60	80.59	133.02	195.75	270.23			ZAFA00017036
9/23/2020	END_OF_DAY_SETTLEMENT	700004357	15JUL21 USDZAR ANYDAY	USDZAR	7/15/2021	FUTURE			1000	BASE	FOREX		17.584300			1136.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1136.00	-852.00	-568.00	-284.00	0.00	284.00	568.00	852.00	1136.00	-1136.00	-852.00	-568.00	-284.00	0.00	284.00	568.00	852.00	1136.00			ZAF000012719
9/23/2020	END_OF_DAY_SETTLEMENT	700004361	15MAR21 EURZAR 16P	EURZAR	3/15/2021	OPTION	PUT	16	1	BASE	FOREX	-0.017428	15.618000		17.03400	1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	3.51	-2.13	-6.18	-8.55	-9.25	-9.85	-10.37	-10.83	-11.24	51.43	37.22	25.84	18.17	14.98	12.18	9.72	7.55	5.62			ZAFA00017044
9/23/2020	END_OF_DAY_SETTLEMENT	700004362	15MAR21 EURZAR 18.23P	EURZAR	3/15/2021	OPTION	PUT	18.23	1	BASE	FOREX	-0.145184	175.278200		15.95270	1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	147.69	78.06	20.76	-25.64	-61.54	-88.13	-109.02	-125.27	-137.79	328.03	246.76	176.02	114.99	64.22	23.45	-11.07	-40.14	-64.50			ZAFA00017051
9/23/2020	END_OF_DAY_SETTLEMENT	700004363	15MAR21 EURZAR 21.83C	EURZAR	3/15/2021	OPTION	CALL	21.83	1	BASE	FOREX	0.317129	506.788800		18.84180	1093.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	-295.14	-256.02	-210.36	-160.03	-102.29	-35.74	41.14	129.70	229.97	-147.15	-95.15	-36.62	26.05	95.62	173.17	259.90	356.71	463.24			ZAFA00017069
9/23/2020	END_OF_DAY_SETTLEMENT	700004377	14DEC20 USDZAR 19.73C	USDZAR	12/14/2020	OPTION	CALL	19.73	1	BASE	FOREX	0.118631	105.700400		23.31440	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-83.63	-74.50	-63.98	-50.85	-33.76	-11.66	16.70	52.13	95.62	-54.11	-37.64	-19.45	2.17	28.80	61.41	101.05	148.16	203.30			ZAFA00017101
9/23/2020	END_OF_DAY_SETTLEMENT	700004387	14DEC20 USDZAR 20C	USDZAR	12/14/2020	OPTION	CALL	20	1	BASE	FOREX	0.10025	87.787700		23.72870	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-70.85	-63.74	-54.03	-43.38	-29.63	-11.82	11.10	40.38	76.62	-45.95	-32.38	-15.10	3.22	25.64	53.15	86.70	127.35	175.27			ZAFA00017127
9/23/2020	END_OF_DAY_SETTLEMENT	700004439	14DEC20 USDZAR 17.45P	USDZAR	12/14/2020	OPTION	PUT	17.45	1	BASE	FOREX	-0.5416	765.790800		19.47900	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	748.20	519.93	305.39	107.52	-71.57	-229.06	-359.80	-468.13	-554.90	838.89	622.13	418.21	229.21	56.24	-98.72	-231.14	-345.41	-441.96			ZAFA00017234
9/23/2020	END_OF_DAY_SETTLEMENT	700004440	14DEC20 USDZAR 19.9C	USDZAR	12/14/2020	OPTION	CALL	19.9	1	BASE	FOREX	0.10669	94.004400		23.57530	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-75.32	-67.52	-57.44	-46.01	-31.11	-11.82	12.98	44.61	83.16	-48.79	-34.21	-16.49	2.88	26.78	56.07	91.77	134.95	185.17			ZAFA00017242
9/23/2020	END_OF_DAY_SETTLEMENT	700004446	14DEC20 USDZAR 17.95P	USDZAR	12/14/2020	OPTION	PUT	17.95	1	BASE	FOREX	-0.651365	1110.005900		20.34310	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	847.92	603.65	367.79	143.60	-66.36	-259.51	-433.86	-585.75	-712.44	921.90	689.27	465.07	252.19	52.45	-132.47	-301.46	-451.66	-580.81			ZAFA00017259
9/23/2020	END_OF_DAY_SETTLEMENT	700004447	14DEC20 USDZAR 19.22C	USDZAR	12/14/2020	OPTION	CALL	19.22	1	BASE	FOREX	0.163182	151.222200		22.53170	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-115.46	-103.82	-88.53	-68.56	-42.69	-9.54	30.91	81.80	145.19	-75.57	-55.93	-31.53	-1.43	35.46	80.24	132.35	194.71	268.75			ZAFA00017267
9/23/2020	END_OF_DAY_SETTLEMENT	700004448	14DEC20 USDZAR 19.25C	USDZAR	12/14/2020	OPTION	CALL	19.25	1	BASE	FOREX	0.160155	148.035600		22.57770	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-113.12	-101.77	-86.86	-67.38	-42.13	-9.68	29.91	79.67	141.66	-73.83	-54.58	-30.67	-1.14	35.05	79.09	130.35	191.62	264.38			ZAFA00017275
9/23/2020	END_OF_DAY_SETTLEMENT	700004449	31MAR21 USDZAR ANYDAY	USDZAR	3/31/2021	FUTURE			1000	BASE	FOREX		17.406100	17.885100		1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1125.00	-843.75	-562.50	-281.25	0.00	281.25	562.50	843.75	1125.00	-1125.00	-843.75	-562.50	-281.25	0.00	281.25	562.50	843.75	1125.00			ZAF000012792
9/23/2020	END_OF_DAY_SETTLEMENT	700004450	31MAR21 USDZAR ANYDAY 19.92C	USDZAR	3/31/2021	OPTION	CALL	19.92	1	BASE	FOREX	0.208036	288.940600		21.08530	1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-183.05	-161.16	-136.20	-106.74	-71.87	-30.79	17.41	72.51	135.30	-88.57	-55.49	-18.95	22.63	70.04	123.90	184.83	252.26	326.69			ZAFA00017283
9/23/2020	END_OF_DAY_SETTLEMENT	700004451	31MAR21 USDZAR ANYDAY 17.88P	USDZAR	3/31/2021	OPTION	PUT	17.88	1	BASE	FOREX	-0.553916	1191.063300		18.47650	1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	712.21	490.68	279.72	81.19	-103.00	-272.87	-426.70	-563.00	-683.22	869.27	659.61	459.57	270.55	93.90	-70.89	-222.54	-359.84	-484.37			ZAFA00017291
9/23/2020	END_OF_DAY_SETTLEMENT	700004456	15MAR21 USDZAR 17.84P	USDZAR	3/15/2021	OPTION	PUT	17.84	1	BASE	FOREX	-0.557479	1150.021600		18.54950	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	720.53	497.71	285.61	86.23	-98.50	-268.42	-421.62	-556.52	-674.76	868.12	657.19	456.09	266.30	89.17	-75.68	-226.80	-362.92	-485.78			ZAFA00017309
9/23/2020	END_OF_DAY_SETTLEMENT	700004458	14DEC20 USDZAR 17.5P	USDZAR	12/14/2020	OPTION	PUT	17.5	1	BASE	FOREX	-0.553477	797.779700		19.56540	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	759.53	529.23	312.13	111.25	-71.31	-233.34	-368.39	-480.81	-571.49	848.55	629.82	423.55	231.91	56.03	-102.78	-238.73	-356.32	-456.13			ZAFA00017317
9/23/2020	END_OF_DAY_SETTLEMENT	700004459	14DEC20 USDZAR 19.85C	USDZAR	12/14/2020	OPTION	CALL	19.85	1	BASE	FOREX	0.110067	97.290100		23.49850	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-77.67	-69.49	-59.29	-47.38	-31.87	-11.80	14.00	46.88	86.65	-50.29	-35.17	-17.31	2.69	27.36	57.60	94.41	138.91	190.33			ZAFA00017325
9/23/2020	END_OF_DAY_SETTLEMENT	700004460	15MAR21 USDZAR 18.5P	USDZAR	3/15/2021	OPTION	PUT	18.5	1	BASE	FOREX	-0.656761	1624.574500		19.43140	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	818.36	579.08	347.82	123.50	-90.76	-293.43	-481.87	-656.34	-815.83	944.36	717.76	499.10	286.79	83.74	-108.97	-289.22	-457.81	-614.18			ZAFA00017333
9/23/2020	END_OF_DAY_SETTLEMENT	700004464	15MAR21 USDZAR 16.21P	USDZAR	3/15/2021	OPTION	PUT	16.21	1	BASE	FOREX	-0.256862	331.676600		16.89560	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	353.14	216.18	97.54	-2.22	-78.53	-140.45	-189.71	-227.49	-256.25	530.04	392.28	269.10	161.20	74.11	-0.74	-64.35	-116.99	-160.49			ZAFA00017341
9/23/2020	END_OF_DAY_SETTLEMENT	700004468	15MAR21 USDZAR 18.01P	USDZAR	3/15/2021	OPTION	PUT	18.01	1	BASE	FOREX	-0.585038	1265.867600		18.76820	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	748.69	521.45	303.16	96.10	-97.05	-275.84	-439.52	-585.23	-713.77	890.80	675.84	469.12	272.52	88.20	-83.96	-243.73	-388.63	-519.68			ZAFA00017382
9/23/2020	END_OF_DAY_SETTLEMENT	700004469	15MAR21 USDZAR 20.86C	USDZAR	3/15/2021	OPTION	CALL	20.86	1	BASE	FOREX	0.134068	169.923700		22.43980	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-113.90	-102.14	-87.94	-70.86	-50.38	-27.21	0.25	32.74	71.04	-50.89	-30.63	-7.13	20.07	51.42	85.83	125.12	169.92	220.84			ZAFA00017390
9/23/2020	END_OF_DAY_SETTLEMENT	700004472	15MAR21 USDZAR 16.19P	USDZAR	3/15/2021	OPTION	PUT	16.19	1	BASE	FOREX	-0.253377	325.515300		16.88820	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	348.07	212.43	95.12	-2.74	-77.90	-138.78	-187.12	-224.06	-252.19	524.81	388.10	265.99	159.76	73.63	-0.32	-63.09	-114.88	-157.73			ZAFA00017408
9/23/2020	END_OF_DAY_SETTLEMENT	700004473	15MAR21 USDZAR 17.99P	USDZAR	3/15/2021	OPTION	PUT	17.99	1	BASE	FOREX	-0.581862	1252.003300		18.74240	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	745.49	518.73	301.14	94.88	-97.24	-275.02	-437.60	-581.95	-709.28	888.26	673.73	467.65	271.75	88.34	-82.98	-241.86	-385.63	-515.72			ZAFA00017416
9/23/2020	END_OF_DAY_SETTLEMENT	700004474	15MAR21 USDZAR 20.84C	USDZAR	3/15/2021	OPTION	CALL	20.84	1	BASE	FOREX	0.135142	171.422500		22.41740	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-114.86	-102.97	-88.62	-71.35	-50.67	-27.32	0.42	33.25	71.95	-51.45	-31.03	-7.32	20.10	51.69	86.31	125.92	171.08	222.41			ZAFA00017424
9/23/2020	END_OF_DAY_SETTLEMENT	700004480	14DEC20 USDZAR 18.5P	USDZAR	12/14/2020	OPTION	PUT	18.5	1	BASE	FOREX	-0.747093	1541.558900		21.31860	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	927.15	670.34	420.08	177.34	-56.63	-278.92	-487.02	-678.64	-851.85	984.37	737.96	498.94	267.88	45.55	-165.53	-363.60	-547.19	-715.24			ZAFA00017457
9/23/2020	END_OF_DAY_SETTLEMENT	700004481	14DEC20 USDZAR 19.77C	USDZAR	12/14/2020	OPTION	CALL	19.77	1	BASE	FOREX	0.115703	102.813000		23.37580	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-81.59	-72.79	-62.38	-49.67	-33.12	-11.72	15.76	50.32	92.53	-52.80	-36.79	-18.71	2.35	28.32	60.11	98.79	145.01	198.88			ZAFA00017465
9/23/2020	END_OF_DAY_SETTLEMENT	700004482	15MAR21 USDZAR 16.62P	USDZAR	3/15/2021	OPTION	PUT	16.62	1	BASE	FOREX	-0.332184	478.957900		17.13120	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	459.35	293.92	147.61	19.97	-89.84	-178.12	-247.96	-304.46	-349.22	635.63	474.44	329.03	198.69	82.55	-15.19	-96.84	-166.95	-226.39			ZAFA00017473
9/23/2020	END_OF_DAY_SETTLEMENT	700004483	15MAR21 USDZAR 18.46P	USDZAR	3/15/2021	OPTION	PUT	18.46	1	BASE	FOREX	-0.651354	1594.006200		19.37490	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	813.27	574.95	344.58	121.46	-91.36	-292.16	-478.74	-651.17	-808.15	940.58	714.94	497.13	285.92	84.17	-106.87	-285.55	-452.46	-606.74			ZAFA00017481
9/23/2020	END_OF_DAY_SETTLEMENT	700004484	15MAR21 USDZAR 21.53C	USDZAR	3/15/2021	OPTION	CALL	21.53	1	BASE	FOREX	0.102726	126.963300		23.16240	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-90.44	-78.18	-67.64	-55.60	-41.17	-23.91	-3.33	19.80	47.09	-41.73	-20.08	-1.46	19.16	42.97	70.39	101.86	136.22	175.32			ZAFA00017499
9/23/2020	END_OF_DAY_SETTLEMENT	700004509	15MAR21 USDZAR 18.8P	USDZAR	3/15/2021	OPTION	PUT	18.8	1	BASE	FOREX	-0.694908	1859.733100		19.85540	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	853.86	608.11	369.21	138.25	-85.93	-300.16	-503.00	-691.82	-866.93	970.22	736.92	510.71	292.34	80.14	-122.88	-315.75	-496.31	-665.43			ZAFA00017598
9/23/2020	END_OF_DAY_SETTLEMENT	700004510	15MAR21 USDZAR 21.03C	USDZAR	3/15/2021	OPTION	CALL	21.03	1	BASE	FOREX	0.125228	157.608900		22.62320	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-105.96	-95.20	-82.22	-66.61	-47.89	-26.09	-0.95	28.83	63.96	-46.15	-27.29	-5.40	19.94	49.16	82.03	118.71	160.57	208.18			ZAFA00017606
9/23/2020	END_OF_DAY_SETTLEMENT	700004512	14DEC20 USDZAR 18.95C	USDZAR	12/14/2020	OPTION	CALL	18.95	1	BASE	FOREX	0.193004	183.340700		22.11730	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-138.86	-124.25	-105.08	-80.11	-47.90	-8.39	41.41	103.65	181.02	-93.10	-69.57	-40.42	-4.54	39.25	90.42	151.73	224.72	311.34			ZAFA00017614
9/23/2020	END_OF_DAY_SETTLEMENT	700004514	15MAR21 USDZAR 18.79P	USDZAR	3/15/2021	OPTION	PUT	18.79	1	BASE	FOREX	-0.693704	1851.733100		19.84120	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	852.76	607.19	368.54	137.78	-86.10	-299.97	-502.36	-690.73	-865.33	969.43	736.33	510.36	292.19	80.27	-122.42	-314.89	-495.08	-663.78			ZAFA00017630
9/23/2020	END_OF_DAY_SETTLEMENT	700004527	14DEC20 GBPZAR 23P	GBPZAR	12/14/2020	OPTION	PUT	23	1	BASE	FOREX	-0.682897	1404.383000		18.52520	1260.00	GBPZAR_C	114.00	Currency Offset Group	670.00	0.000000		4.160000	2	90000000000	967.43	687.96	417.66	160.59	-80.27	-300.93	-500.96	-678.84	-826.26	1051.67	788.14	533.73	292.18	65.62	-143.00	-334.33	-507.62	-654.97			ZAFA00017689
9/23/2020	END_OF_DAY_SETTLEMENT	700004529	14DEC20 GBPZAR 25.9C	GBPZAR	12/14/2020	OPTION	CALL	25.9	1	BASE	FOREX	0.046866	39.227000		20.12010	1260.00	GBPZAR_C	114.00	Currency Offset Group	670.00	0.000000		4.160000	2	90000000000	-32.67	-31.11	-29.06	-25.80	-18.97	-9.21	4.47	23.26	48.58	-15.49	-10.61	-4.54	4.23	19.87	40.11	65.95	98.48	138.85			ZAFA00017697
9/23/2020	END_OF_DAY_SETTLEMENT	700004530	14DEC20 USDZAR 18.52P	USDZAR	12/14/2020	OPTION	PUT	18.52	1	BASE	FOREX	-0.750087	1558.081200		21.35430	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	929.54	672.37	421.64	178.43	-56.24	-279.39	-488.55	-681.37	-855.95	986.21	739.37	499.85	268.30	45.28	-166.61	-365.64	-550.26	-719.44			ZAFA00017705
9/23/2020	END_OF_DAY_SETTLEMENT	700004531	14DEC20 USDZAR 21.47C	USDZAR	12/14/2020	OPTION	CALL	21.47	1	BASE	FOREX	0.037448	29.663000		25.34990	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-26.19	-24.07	-21.25	-17.75	-12.94	-6.42	2.33	12.66	24.78	-17.59	-12.14	-5.48	2.33	12.33	25.02	40.96	58.94	79.24			ZAFA00017713
9/23/2020	END_OF_DAY_SETTLEMENT	700004541	15MAR21 USDZAR 18.7P	USDZAR	3/15/2021	OPTION	PUT	18.7	1	BASE	FOREX	-0.682659	1780.234400		19.71400	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	842.53	598.81	362.32	133.46	-87.59	-298.21	-496.40	-680.61	-850.68	962.07	730.90	507.10	290.67	81.40	-118.38	-307.11	-483.80	-648.77			ZAFA00017770
9/23/2020	END_OF_DAY_SETTLEMENT	700004542	15MAR21 USDZAR 20.7C	USDZAR	3/15/2021	OPTION	CALL	20.7	1	BASE	FOREX	0.142737	181.945400		22.24550	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-121.40	-108.58	-93.12	-74.52	-52.78	-27.65	2.18	37.47	79.02	-55.19	-33.52	-8.38	20.70	53.50	90.16	132.08	179.86	234.10			ZAFA00017788
9/23/2020	END_OF_DAY_SETTLEMENT	700004552	12MAR21 USDZAR ANYDAY 18.26P	USDZAR	3/12/2021	OPTION	PUT	18.26	1	BASE	FOREX	-0.624479	1440.015500		19.14400	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	788.96	555.34	329.06	112.22	-93.30	-284.62	-461.80	-623.87	-767.63	921.07	700.08	485.95	280.52	85.24	-97.51	-268.38	-426.86	-570.15			ZAFA00017838
9/23/2020	END_OF_DAY_SETTLEMENT	700004553	15MAR21 USDZAR 18.26P	USDZAR	3/15/2021	OPTION	PUT	18.26	1	BASE	FOREX	-0.623172	1444.171200		19.09220	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	786.57	553.35	327.46	111.01	-94.15	-285.09	-461.95	-623.79	-767.51	920.46	699.89	486.16	281.12	86.20	-96.19	-266.76	-425.03	-568.28			ZAFA00017846
9/23/2020	END_OF_DAY_SETTLEMENT	700004555	07APR21 USDZAR ANYDAY	USDZAR	4/7/2021	FUTURE			1000	BASE	FOREX		17.411100	17.858100		1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1125.00	-843.75	-562.50	-281.25	0.00	281.25	562.50	843.75	1125.00	-1125.00	-843.75	-562.50	-281.25	0.00	281.25	562.50	843.75	1125.00			ZAF000012826
9/23/2020	END_OF_DAY_SETTLEMENT	700004556	07APR21 USDZAR ANYDAY 18.3P	USDZAR	4/7/2021	OPTION	PUT	18.3	1	BASE	FOREX	-0.613717	1495.848100		18.95540	1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	770.72	540.02	316.52	102.31	-100.90	-290.27	-466.15	-627.72	-772.30	918.57	700.57	489.19	286.26	93.11	-87.87	-257.57	-415.58	-559.55			ZAFA00017853
9/23/2020	END_OF_DAY_SETTLEMENT	700004557	07APR21 USDZAR ANYDAY 20.44C	USDZAR	4/7/2021	OPTION	CALL	20.44	1	BASE	FOREX	0.175425	242.846800		21.62370	1125.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-155.23	-137.78	-117.00	-92.79	-65.13	-32.58	5.59	50.17	101.99	-69.89	-42.19	-10.41	25.37	64.97	109.93	160.83	218.22	282.71			ZAFA00017861
9/23/2020	END_OF_DAY_SETTLEMENT	700004566	13SEP21 USDZAR 18.2C	USDZAR	9/13/2021	OPTION	CALL	18.2	1	BASE	FOREX	0.470931	1026.396200		17.96650	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-501.72	-426.81	-342.63	-248.09	-141.65	-23.96	105.32	246.23	399.40	-263.35	-176.83	-82.18	21.39	135.11	258.03	390.28	531.72	682.86			ZAFA00017895
9/23/2020	END_OF_DAY_SETTLEMENT	700004567	13SEP21 USDZAR 14.52P	USDZAR	9/13/2021	OPTION	PUT	14.52	1	BASE	FOREX	-0.089374	121.641200		15.79110	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	78.99	35.28	-0.24	-28.74	-51.32	-68.99	-81.15	-88.59	-94.62	251.07	192.29	141.31	97.40	59.82	27.88	3.57	-13.12	-27.52			ZAFA00017903
9/23/2020	END_OF_DAY_SETTLEMENT	700004568	13SEP21 USDZAR 17.79P	USDZAR	9/13/2021	OPTION	PUT	17.79	1	BASE	FOREX	-0.478842	1278.080300		17.58400	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	580.06	382.12	195.63	20.94	-142.06	-293.25	-432.19	-558.51	-669.01	827.99	640.05	461.98	293.79	135.11	-14.17	-153.76	-283.39	-399.77			ZAFA00017911
9/23/2020	END_OF_DAY_SETTLEMENT	700004570	13SEP21 USDZAR 23.14C	USDZAR	9/13/2021	OPTION	CALL	23.14	1	BASE	FOREX	0.133277	238.216400		22.31790	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-163.08	-145.27	-124.28	-99.77	-71.37	-45.10	-19.84	8.59	40.51	-68.30	-37.96	-3.74	34.62	77.38	116.67	154.28	195.53	240.66			ZAFA00017929
9/23/2020	END_OF_DAY_SETTLEMENT	700004573	13SEP21 USDZAR 14.51P	USDZAR	9/13/2021	OPTION	PUT	14.51	1	BASE	FOREX	-0.088622	120.380700		15.78780	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	78.20	34.84	-0.37	-28.60	-50.95	-68.43	-80.28	-87.65	-93.62	249.57	191.12	140.44	96.81	59.49	27.77	3.96	-12.62	-26.93			ZAFA00017937
9/23/2020	END_OF_DAY_SETTLEMENT	700004583	30SEP20 EURZAR ANYDAY	EURZAR	9/30/2020	FUTURE			1000	BASE	FOREX		19.909200	17.952900		1071.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1071.00	-803.25	-535.50	-267.75	0.00	267.75	535.50	803.25	1071.00	-1071.00	-803.25	-535.50	-267.75	0.00	267.75	535.50	803.25	1071.00			ZAF000012867
9/23/2020	END_OF_DAY_SETTLEMENT	700004584	30SEP20 EURZAR ANYDAY 19P	EURZAR	9/30/2020	OPTION	PUT	19	1	BASE	FOREX	-0.02355	4.196900		17.10260	1071.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	234.29	90.12	21.43	0.18	-3.76	-4.17	-4.20	-4.20	-4.20	266.87	124.45	44.25	9.63	-1.31	-3.74	-4.14	-4.19	-4.20			ZAFA00017994
9/23/2020	END_OF_DAY_SETTLEMENT	700004585	30OCT20 EURZAR ANYDAY	EURZAR	10/30/2020	FUTURE			1000	BASE	FOREX		19.996300	17.952900		1075.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1075.00	-806.25	-537.50	-268.75	0.00	268.75	537.50	806.25	1075.00	-1075.00	-806.25	-537.50	-268.75	0.00	268.75	537.50	806.25	1075.00			ZAF000012875
9/23/2020	END_OF_DAY_SETTLEMENT	700004586	30OCT20 EURZAR ANYDAY 19P	EURZAR	10/30/2020	OPTION	PUT	19	1	BASE	FOREX	-0.166034	98.011000		17.02520	1075.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	319.32	186.60	85.62	12.98	-35.60	-63.54	-79.98	-89.08	-93.82	412.72	279.37	171.74	87.48	24.32	-17.91	-47.18	-66.77	-79.40			ZAFA00018000
9/23/2020	END_OF_DAY_SETTLEMENT	700004587	30NOV20 EURZAR ANYDAY	EURZAR	11/30/2020	FUTURE			1000	BASE	FOREX		20.076000	17.952900		1079.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00			ZAF000012883
9/23/2020	END_OF_DAY_SETTLEMENT	700004588	30NOV20 EURZAR ANYDAY 19P	EURZAR	11/30/2020	OPTION	PUT	19	1	BASE	FOREX	-0.215763	188.170100		17.02000	1079.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	327.55	198.87	92.92	8.73	-54.08	-97.18	-128.05	-149.49	-163.26	456.37	326.37	214.57	120.44	44.73	-12.31	-57.40	-92.40	-117.94			ZAFA00018018
9/23/2020	END_OF_DAY_SETTLEMENT	700004589	31DEC20 EURZAR ANYDAY 19P	EURZAR	12/31/2020	OPTION	PUT	19	1	BASE	FOREX	-0.234616	253.829700		16.85240	1084.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	320.10	194.22	87.55	-0.50	-67.06	-117.06	-155.47	-184.36	-202.41	476.39	348.47	235.86	138.26	59.67	-3.79	-56.44	-99.58	-129.68			ZAFA00018026
9/23/2020	END_OF_DAY_SETTLEMENT	700004591	15JAN21 USDZAR ANYDAY	USDZAR	1/15/2021	FUTURE			1000	BASE	FOREX		17.270900			1116.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1116.00	-837.00	-558.00	-279.00	0.00	279.00	558.00	837.00	1116.00	-1116.00	-837.00	-558.00	-279.00	0.00	279.00	558.00	837.00	1116.00			ZAF000012891
9/23/2020	END_OF_DAY_SETTLEMENT	700004594	15MAR21 USDZAR 18.2P	USDZAR	3/15/2021	OPTION	PUT	18.2	1	BASE	FOREX	-0.614299	1400.481000		19.01250	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	777.89	546.32	321.87	107.57	-94.91	-282.97	-456.77	-615.17	-754.94	913.76	694.80	482.37	279.28	86.74	-93.18	-261.22	-416.69	-556.69			ZAFA00018067
9/23/2020	END_OF_DAY_SETTLEMENT	700004597	15DEC20 USDZAR ANYDAY	USDZAR	12/15/2020	FUTURE			1000	BASE	FOREX		17.211000			1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1113.00	-834.75	-556.50	-278.25	0.00	278.25	556.50	834.75	1113.00	-1113.00	-834.75	-556.50	-278.25	0.00	278.25	556.50	834.75	1113.00			ZAF000012909
9/23/2020	END_OF_DAY_SETTLEMENT	700004603	14DEC20 USDZAR 17.58P	USDZAR	12/14/2020	OPTION	PUT	17.58	1	BASE	FOREX	-0.572088	850.153700		19.70360	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	777.07	543.68	322.76	117.16	-70.74	-238.80	-381.78	-500.73	-597.75	863.41	641.65	431.85	236.02	55.60	-108.17	-250.82	-373.70	-478.73			ZAFA00018091
9/23/2020	END_OF_DAY_SETTLEMENT	700004604	01APR21 EURZAR ANYDAY	EURZAR	4/1/2021	FUTURE			1000	BASE	FOREX		20.403600			1096.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1096.00	-822.00	-548.00	-274.00	0.00	274.00	548.00	822.00	1096.00	-1096.00	-822.00	-548.00	-274.00	0.00	274.00	548.00	822.00	1096.00			ZAF000012917
9/23/2020	END_OF_DAY_SETTLEMENT	700004621	30OCT20 USDZAR ANYDAY	USDZAR	10/30/2020	FUTURE			1000	BASE	FOREX		17.122200	19.062500		1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00			ZAF000012925
9/23/2020	END_OF_DAY_SETTLEMENT	700004672	14DEC20 USDZAR 18P	USDZAR	12/14/2020	OPTION	PUT	18	1	BASE	FOREX	-0.661178	1147.153900		20.42950	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	856.34	610.90	373.32	147.02	-65.59	-261.78	-439.59	-596.22	-726.89	928.69	694.86	468.94	254.05	51.91	-135.63	-307.52	-461.76	-594.13			ZAFA00018182
9/23/2020	END_OF_DAY_SETTLEMENT	700004676	14DEC20 USDZAR 22.5C	USDZAR	12/14/2020	OPTION	CALL	22.5	1	BASE	FOREX	0.017397	12.810400		26.03500	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-11.92	-11.30	-10.31	-8.77	-6.47	-3.61	0.01	4.90	11.44	-8.56	-6.40	-3.33	0.92	6.71	13.43	21.44	31.57	44.28			ZAFA00018216
9/23/2020	END_OF_DAY_SETTLEMENT	700004697	15MAR21 USDZAR 17.1P	USDZAR	3/15/2021	OPTION	PUT	17.1	1	BASE	FOREX	-0.424523	706.413400		17.65230	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	570.97	379.45	203.05	42.76	-97.89	-221.10	-327.03	-410.71	-478.25	739.23	556.33	386.15	229.13	88.41	-38.41	-151.44	-245.07	-324.76			ZAFA00018257
9/23/2020	END_OF_DAY_SETTLEMENT	700004698	15MAR21 USDZAR 19P	USDZAR	3/15/2021	OPTION	PUT	19	1	BASE	FOREX	-0.718047	2021.787300		20.13800	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	875.11	625.62	382.31	146.18	-82.48	-303.39	-514.03	-712.46	-897.13	985.25	747.95	517.22	293.77	77.53	-131.62	-331.40	-520.35	-697.42			ZAFA00018265
9/23/2020	END_OF_DAY_SETTLEMENT	700004699	15MAR21 USDZAR 21.85C	USDZAR	3/15/2021	OPTION	CALL	21.85	1	BASE	FOREX	0.090712	111.021600		23.50760	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-82.37	-72.42	-59.83	-49.60	-37.34	-22.69	-5.21	15.55	38.80	-40.26	-21.74	0.34	18.46	39.38	63.48	91.17	122.86	157.36			ZAFA00018273
9/23/2020	END_OF_DAY_SETTLEMENT	700004725	28APR21 USDZAR ANYDAY	USDZAR	4/28/2021	FUTURE			1000	BASE	FOREX		17.446700	17.777000		1127.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1127.00	-845.25	-563.50	-281.75	0.00	281.75	563.50	845.25	1127.00	-1127.00	-845.25	-563.50	-281.75	0.00	281.75	563.50	845.25	1127.00			ZAF000012966
9/23/2020	END_OF_DAY_SETTLEMENT	700004726	28APR21 USDZAR ANYDAY 19.06P	USDZAR	4/28/2021	OPTION	PUT	19.06	1	BASE	FOREX	-0.692871	2096.654900		19.76880	1127.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	841.61	596.86	358.54	127.55	-96.17	-312.21	-518.29	-712.57	-893.99	978.35	746.38	521.00	302.83	91.46	-113.02	-308.60	-493.80	-668.02			ZAFA00018331
9/23/2020	END_OF_DAY_SETTLEMENT	700004727	28APR21 USDZAR ANYDAY 20.71C	USDZAR	4/28/2021	OPTION	CALL	20.71	1	BASE	FOREX	0.172769	250.695400		21.65800	1127.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-157.45	-139.98	-119.35	-95.05	-67.59	-36.08	0.60	43.12	92.24	-66.66	-38.85	-7.15	28.86	68.38	112.32	161.76	217.22	279.22			ZAFA00018349
9/23/2020	END_OF_DAY_SETTLEMENT	700004730	14JUN21 USDZAR 18.92P	USDZAR	6/14/2021	OPTION	PUT	18.92	1	BASE	FOREX	-0.650591	2003.060700		19.13540	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	789.66	553.25	324.05	102.51	-112.17	-317.34	-511.67	-693.55	-863.44	958.56	735.42	519.30	310.32	107.35	-87.17	-272.25	-446.63	-611.16			ZAFA00018356
9/23/2020	END_OF_DAY_SETTLEMENT	700004731	14JUN21 USDZAR 20.85C	USDZAR	6/14/2021	OPTION	CALL	20.85	1	BASE	FOREX	0.19146	307.113200		21.17480	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-185.28	-164.26	-139.80	-111.42	-79.66	-43.99	-3.05	43.78	97.13	-73.10	-40.67	-4.17	36.80	81.40	130.09	184.26	244.35	310.80			ZAFA00018364
9/23/2020	END_OF_DAY_SETTLEMENT	700004783	14DEC20 JPYZAR 0.17C	JPYZAR	12/14/2020	OPTION	CALL	0.17	1	BASE	INVERTED	0.366851	385.304365		20.84040	1367.00	JPYZAR_I	72.00	Currency Offset Group	880.00	0.000000		6.150000	2	90000000000	-307.01	-276.39	-233.51	-174.28	-92.69	15.87	157.31	339.75	558.69	-210.70	-161.33	-98.48	-19.48	79.72	201.06	347.78	526.04	731.02			ZAFA00018414
9/23/2020	END_OF_DAY_SETTLEMENT	700004791	15MAR21 USDZAR 18.25P	USDZAR	3/15/2021	OPTION	PUT	18.25	1	BASE	FOREX	-0.621712	1436.818200		19.07810	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	785.17	552.22	326.57	110.47	-94.28	-284.71	-461.07	-622.36	-765.40	919.39	699.09	485.57	280.86	86.29	-95.65	-265.81	-423.63	-566.32			ZAFA00018422
9/23/2020	END_OF_DAY_SETTLEMENT	700004792	15MAR21 USDZAR 20C	USDZAR	3/15/2021	OPTION	CALL	20	1	BASE	FOREX	0.188506	247.556300		21.38600	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-161.28	-142.53	-120.57	-94.94	-64.33	-27.95	15.11	65.56	122.56	-79.14	-49.87	-16.82	20.41	63.18	112.10	167.85	230.84	299.78			ZAFA00018430
9/23/2020	END_OF_DAY_SETTLEMENT	700004798	15MAR21 USDZAR 20.41C	USDZAR	3/15/2021	OPTION	CALL	20.41	1	BASE	FOREX	0.160031	206.292800		21.88940	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-136.37	-121.39	-103.31	-81.95	-57.37	-28.10	6.61	47.61	95.79	-63.96	-39.44	-11.01	21.37	57.40	98.70	145.87	199.54	260.35			ZAFA00018448
9/23/2020	END_OF_DAY_SETTLEMENT	700004819	14DEC20 USDZAR 18.08P	USDZAR	12/14/2020	OPTION	PUT	18.08	1	BASE	FOREX	-0.676418	1207.522400		20.56830	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	869.28	621.73	381.89	152.36	-64.29	-265.17	-448.35	-611.77	-749.41	939.06	702.99	474.83	256.84	50.99	-140.64	-317.05	-477.00	-615.13			ZAFA00018471
9/23/2020	END_OF_DAY_SETTLEMENT	700004820	14DEC20 USDZAR 20.38C	USDZAR	12/14/2020	OPTION	CALL	20.38	1	BASE	FOREX	0.079266	67.978300		24.31190	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-56.30	-51.31	-44.43	-35.09	-24.56	-11.39	5.61	27.41	55.18	-36.82	-26.52	-13.30	3.47	21.66	43.33	69.85	102.12	141.12			ZAFA00018489
9/23/2020	END_OF_DAY_SETTLEMENT	700004825	09DEC20 GBPZAR ANYDAY	GBPZAR	12/9/2020	FUTURE			1000	BASE	FOREX		21.958600			1259.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000	-1259.00	-944.25	-629.50	-314.75	0.00	314.75	629.50	944.25	1259.00	-1259.00	-944.25	-629.50	-314.75	0.00	314.75	629.50	944.25	1259.00			ZAF000013006
9/23/2020	END_OF_DAY_SETTLEMENT	700004901	14DEC20 USDZAR 18.2P	USDZAR	12/14/2020	OPTION	PUT	18.2	1	BASE	FOREX	-0.698165	1300.259700		20.78270	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	887.38	636.84	393.95	159.92	-62.22	-269.89	-460.73	-632.77	-781.93	953.41	714.09	482.86	260.48	49.53	-148.15	-331.07	-498.14	-646.03			ZAFA00018570
9/23/2020	END_OF_DAY_SETTLEMENT	700004902	14DEC20 USDZAR 20.39C	USDZAR	12/14/2020	OPTION	CALL	20.39	1	BASE	FOREX	0.078782	67.529400		24.32730	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-55.97	-51.02	-44.21	-34.95	-24.44	-11.37	5.49	27.13	54.69	-36.61	-26.38	-13.26	3.40	21.57	43.10	69.46	101.53	140.30			ZAFA00018588
9/23/2020	END_OF_DAY_SETTLEMENT	700004903	15MAR21 USDZAR 15.45P	USDZAR	3/15/2021	OPTION	PUT	15.45	1	BASE	FOREX	-0.139874	149.233600		16.63290	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	177.37	98.75	35.78	-13.81	-51.38	-79.59	-100.52	-115.74	-126.59	334.48	245.38	169.62	105.71	53.29	10.36	-24.63	-52.85	-75.35			ZAFA00018596
9/23/2020	END_OF_DAY_SETTLEMENT	700004904	15MAR21 USDZAR 18.24P	USDZAR	3/15/2021	OPTION	PUT	18.24	1	BASE	FOREX	-0.620248	1429.474100		19.06390	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	783.78	551.10	325.68	109.94	-94.40	-284.32	-460.17	-620.91	-763.27	918.33	698.29	484.99	280.60	86.38	-95.11	-264.84	-422.22	-564.35			ZAFA00018604
9/23/2020	END_OF_DAY_SETTLEMENT	700004908	15MAR21 USDZAR 20.93C	USDZAR	3/15/2021	OPTION	CALL	20.93	1	BASE	FOREX	0.130349	164.723100		22.51530	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-110.55	-99.22	-85.53	-69.07	-49.34	-26.75	-0.27	31.07	68.03	-48.88	-29.21	-6.39	20.02	50.48	84.24	122.43	166.00	215.53			ZAFA00018638
9/23/2020	END_OF_DAY_SETTLEMENT	700004938	30SEP20 USDZAR ANYDAY	USDZAR	9/30/2020	FUTURE			1000	BASE	FOREX		17.058900	19.062500		1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1104.00	-828.00	-552.00	-276.00	0.00	276.00	552.00	828.00	1104.00	-1104.00	-828.00	-552.00	-276.00	0.00	276.00	552.00	828.00	1104.00			ZAF000013063
9/23/2020	END_OF_DAY_SETTLEMENT	700004945	02NOV20 USDZAR ANYDAY	USDZAR	11/2/2020	FUTURE			1000	BASE	FOREX		17.124200			1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00			ZAF000013071
9/23/2020	END_OF_DAY_SETTLEMENT	700004946	15MAR21 USDZAR 17.5P	USDZAR	3/15/2021	OPTION	PUT	17.5	1	BASE	FOREX	-0.498724	932.612900		18.11230	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	657.00	446.46	249.35	67.11	-99.82	-248.97	-379.99	-494.06	-589.48	814.85	615.15	427.36	252.32	89.91	-57.84	-190.88	-310.41	-414.51			ZAFA00018679
9/23/2020	END_OF_DAY_SETTLEMENT	700005298	13OCT20 USDZAR ANYDAY	USDZAR	10/13/2020	FUTURE			1000	BASE	FOREX		17.082800			1105.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1105.00	-828.75	-552.50	-276.25	0.00	276.25	552.50	828.75	1105.00	-1105.00	-828.75	-552.50	-276.25	0.00	276.25	552.50	828.75	1105.00			ZAF000013105
9/23/2020	END_OF_DAY_SETTLEMENT	700005678	14DEC20 USDZAR 15.67P	USDZAR	12/14/2020	OPTION	PUT	15.67	1	BASE	FOREX	-0.12394	92.263600		17.75160	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	214.33	119.68	50.08	0.85	-33.60	-55.00	-65.77	-73.33	-78.67	327.27	224.20	142.76	79.82	31.03	-3.29	-23.39	-38.85	-50.74			ZAFA00018778
9/23/2020	END_OF_DAY_SETTLEMENT	700005679	14DEC20 USDZAR 17.41P	USDZAR	12/14/2020	OPTION	PUT	17.41	1	BASE	FOREX	-0.53197	740.623900		19.40990	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	738.93	512.35	299.93	104.53	-71.74	-225.34	-352.81	-457.87	-541.53	830.97	615.82	413.84	226.97	56.38	-95.28	-225.05	-336.66	-430.63			ZAFA00018786
9/23/2020	END_OF_DAY_SETTLEMENT	700005680	14DEC20 USDZAR 18.77C	USDZAR	12/14/2020	OPTION	CALL	18.77	1	BASE	FOREX	0.21517	207.661100		21.80090	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-156.07	-139.04	-116.74	-87.77	-51.38	-6.00	51.10	122.41	210.09	-105.98	-79.43	-46.59	-6.28	41.78	98.79	167.03	248.25	343.81			ZAFA00018794
9/23/2020	END_OF_DAY_SETTLEMENT	700005690	30OCT20 AUDZAR ANYDAY	AUDZAR	10/30/2020	FUTURE			1000	BASE	FOREX		12.168300			650.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000	-650.00	-487.50	-325.00	-162.50	0.00	162.50	325.00	487.50	650.00	-650.00	-487.50	-325.00	-162.50	0.00	162.50	325.00	487.50	650.00			ZAF000013543
9/23/2020	END_OF_DAY_SETTLEMENT	700005707	12MAR21 USDZAR ANYDAY 18.5P	USDZAR	3/12/2021	OPTION	PUT	18.5	1	BASE	FOREX	-0.658207	1620.634900		19.48600	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	820.78	581.12	349.45	124.76	-89.89	-292.93	-481.74	-656.50	-816.21	945.03	717.99	498.91	286.20	82.77	-110.31	-290.90	-459.77	-616.35			ZAFA00018844
9/23/2020	END_OF_DAY_SETTLEMENT	700005708	12MAR21 USDZAR ANYDAY 20.41C	USDZAR	3/12/2021	OPTION	CALL	20.41	1	BASE	FOREX	0.158381	202.629800		21.96370	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-134.64	-119.83	-101.93	-80.77	-56.51	-27.60	6.75	47.36	95.14	-63.79	-39.50	-11.30	20.81	56.44	97.32	144.07	197.31	257.70			ZAFA00018851
9/23/2020	END_OF_DAY_SETTLEMENT	700005709	14DEC20 USDZAR 19C	USDZAR	12/14/2020	OPTION	CALL	19	1	BASE	FOREX	0.187118	176.897400		22.19410	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-134.19	-120.19	-101.81	-77.85	-46.92	-8.68	39.24	99.22	173.83	-89.58	-66.83	-38.62	-3.89	38.54	88.45	147.95	218.86	303.03			ZAFA00018869
9/23/2020	END_OF_DAY_SETTLEMENT	700005710	14DEC20 USDZAR 22C	USDZAR	12/14/2020	OPTION	CALL	22	1	BASE	FOREX	0.02552	19.489100		25.75260	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-17.75	-16.60	-14.83	-12.19	-9.19	-5.08	0.48	7.94	17.82	-12.38	-8.96	-4.22	2.20	9.12	17.96	29.17	43.24	60.76			ZAFA00018877
9/23/2020	END_OF_DAY_SETTLEMENT	700005719	15MAR21 USDZAR 17P	USDZAR	3/15/2021	OPTION	PUT	17	1	BASE	FOREX	-0.405427	655.078900		17.54370	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	548.23	361.90	191.01	37.57	-96.74	-213.57	-312.13	-388.34	-450.81	718.66	540.19	374.54	223.22	87.58	-34.17	-141.03	-228.05	-303.37			ZAFA00018901
9/23/2020	END_OF_DAY_SETTLEMENT	700005776	30NOV20 USDZAR ANYDAY	USDZAR	11/30/2020	FUTURE			1000	BASE	FOREX		17.180000			1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00			ZAF000013600
9/23/2020	END_OF_DAY_SETTLEMENT	700005787	31DEC20 USDZAR ANYDAY	USDZAR	12/31/2020	FUTURE			1000	BASE	FOREX		17.245100			1115.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1115.00	-836.25	-557.50	-278.75	0.00	278.75	557.50	836.25	1115.00	-1115.00	-836.25	-557.50	-278.75	0.00	278.75	557.50	836.25	1115.00			ZAF000013626
9/23/2020	END_OF_DAY_SETTLEMENT	700005815	14DEC20 USDZAR 15.79P	USDZAR	12/14/2020	OPTION	PUT	15.79	1	BASE	FOREX	-0.144178	111.612100		17.80810	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	247.02	141.64	60.28	3.08	-37.81	-65.87	-80.12	-89.11	-95.46	363.14	251.28	159.37	89.21	34.10	-8.14	-33.05	-50.62	-64.17			ZAFA00019024
9/23/2020	END_OF_DAY_SETTLEMENT	700005816	14DEC20 USDZAR 18.78C	USDZAR	12/14/2020	OPTION	CALL	18.78	1	BASE	FOREX	0.21388	206.228700		21.81870	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-155.06	-138.18	-116.06	-87.33	-51.19	-6.16	50.51	121.29	208.37	-105.22	-78.85	-46.23	-6.18	41.64	98.31	166.14	246.89	341.93			ZAFA00019032
9/23/2020	END_OF_DAY_SETTLEMENT	700005819	14DEC20 USDZAR 16.49P	USDZAR	12/14/2020	OPTION	PUT	16.49	1	BASE	FOREX	-0.295625	290.623800		18.23410	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	470.23	299.22	154.11	34.91	-60.94	-133.06	-184.81	-221.91	-247.52	587.71	421.48	277.02	153.94	49.87	-33.84	-99.09	-150.52	-190.15			ZAFA00019057
9/23/2020	END_OF_DAY_SETTLEMENT	700005820	14DEC20 USDZAR 18.06C	USDZAR	12/14/2020	OPTION	CALL	18.06	1	BASE	FOREX	0.327335	341.315200		20.53320	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-246.89	-215.66	-176.70	-127.20	-64.62	13.92	110.30	226.62	369.16	-176.47	-133.72	-83.10	-22.07	51.23	138.86	241.82	361.34	503.10			ZAFA00019065
9/23/2020	END_OF_DAY_SETTLEMENT	700005821	13JUL21 EURZAR ANYDAY	EURZAR	7/13/2021	FUTURE			1000	BASE	FOREX		20.648500	16.830600		1109.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1109.00	-831.75	-554.50	-277.25	0.00	277.25	554.50	831.75	1109.00	-1109.00	-831.75	-554.50	-277.25	0.00	277.25	554.50	831.75	1109.00			ZAF000013659
9/23/2020	END_OF_DAY_SETTLEMENT	700005822	13JUL21 EURZAR ANYDAY 16.9P	EURZAR	7/13/2021	OPTION	PUT	16.9	1	BASE	FOREX	-0.070274	97.177100		15.94440	1109.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	32.56	7.07	-13.79	-30.76	-44.50	-55.56	-63.48	-67.84	-71.56	183.39	143.84	109.38	79.44	53.52	31.13	13.64	2.60	-7.18			ZAFA00019073
9/23/2020	END_OF_DAY_SETTLEMENT	700005828	14DEC20 USDZAR 15.64P	USDZAR	12/14/2020	OPTION	PUT	15.64	1	BASE	FOREX	-0.119167	87.850700		17.73750	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	206.49	114.50	47.72	0.38	-32.56	-52.16	-62.48	-69.73	-74.84	318.50	217.62	138.72	77.53	30.27	-1.76	-21.23	-36.19	-47.70			ZAFA00019123
9/23/2020	END_OF_DAY_SETTLEMENT	700005829	14DEC20 USDZAR 17.34C	USDZAR	12/14/2020	OPTION	CALL	17.34	1	BASE	FOREX	0.485149	566.506900		19.28890	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-390.72	-335.97	-266.28	-178.98	-71.91	59.61	216.17	395.05	596.07	-296.35	-230.33	-150.56	-55.34	56.55	188.98	342.12	513.42	703.39			ZAFA00019131
9/23/2020	END_OF_DAY_SETTLEMENT	700005830	14DEC20 USDZAR 19.38C	USDZAR	12/14/2020	OPTION	CALL	19.38	1	BASE	FOREX	0.147661	135.027400		22.77720	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-103.91	-93.34	-79.95	-62.46	-39.74	-10.50	25.93	71.03	127.41	-67.35	-49.10	-27.15	-0.02	33.29	73.90	122.01	178.75	246.30			ZAFA00019149
9/23/2020	END_OF_DAY_SETTLEMENT	700005834	14DEC20 USDZAR 18.59C	USDZAR	12/14/2020	OPTION	CALL	18.59	1	BASE	FOREX	0.239689	235.303300		21.47930	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-175.33	-155.48	-129.53	-96.10	-54.89	-2.68	62.79	144.12	243.12	-120.57	-90.60	-53.62	-8.57	44.31	107.92	183.87	273.94	379.10			ZAFA00019172
9/23/2020	END_OF_DAY_SETTLEMENT	700006095	15DEC20 EURZAR ANYDAY	EURZAR	12/15/2020	FUTURE			1000	BASE	FOREX		20.118900			1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1081.00	-810.75	-540.50	-270.25	0.00	270.25	540.50	810.75	1081.00	-1081.00	-810.75	-540.50	-270.25	0.00	270.25	540.50	810.75	1081.00			ZAF000013949
9/23/2020	END_OF_DAY_SETTLEMENT	700006096	15DEC20 AUDZAR ANYDAY	AUDZAR	12/15/2020	FUTURE			1000	BASE	FOREX		12.233200			653.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00			ZAF000013956
9/23/2020	END_OF_DAY_SETTLEMENT	700006097	17DEC20 AUDZAR ANYDAY	AUDZAR	12/17/2020	FUTURE			1000	BASE	FOREX		12.237400			653.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00	-653.00	-489.75	-326.50	-163.25	0.00	163.25	326.50	489.75	653.00			ZAF000013964
9/23/2020	END_OF_DAY_SETTLEMENT	700006161	14DEC20 USDZAR 16.92P	USDZAR	12/14/2020	OPTION	PUT	16.92	1	BASE	FOREX	-0.40704	470.607800		18.72950	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	605.97	405.09	223.22	62.87	-69.64	-179.02	-266.12	-329.55	-375.96	713.53	521.89	346.58	189.18	55.34	-59.78	-156.61	-232.44	-292.77			ZAFA00019263
9/23/2020	END_OF_DAY_SETTLEMENT	700006162	14DEC20 USDZAR 18.64C	USDZAR	12/14/2020	OPTION	CALL	18.64	1	BASE	FOREX	0.232627	227.255900		21.56870	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-169.75	-150.73	-125.85	-93.60	-53.91	-3.70	59.30	137.79	233.54	-116.32	-87.35	-51.57	-7.74	43.61	105.32	179.00	266.60	369.03			ZAFA00019271
9/23/2020	END_OF_DAY_SETTLEMENT	700006173	08DEC20 EURZAR ANYDAY	EURZAR	12/8/2020	FUTURE			1000	BASE	FOREX		20.097400			1080.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1080.00	-810.00	-540.00	-270.00	0.00	270.00	540.00	810.00	1080.00	-1080.00	-810.00	-540.00	-270.00	0.00	270.00	540.00	810.00	1080.00			ZAF000014012
9/23/2020	END_OF_DAY_SETTLEMENT	700006180	29JAN21 USDZAR ANYDAY	USDZAR	1/29/2021	FUTURE			1000	BASE	FOREX		17.296200			1118.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1118.00	-838.50	-559.00	-279.50	0.00	279.50	559.00	838.50	1118.00	-1118.00	-838.50	-559.00	-279.50	0.00	279.50	559.00	838.50	1118.00			ZAF000014020
9/23/2020	END_OF_DAY_SETTLEMENT	700006195	30SEP20 USDZAR ANYDAY 17.39C	USDZAR	9/30/2020	OPTION	CALL	17.39	1	BASE	FOREX	0.244095	66.162200		19.63970	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-66.15	-66.05	-65.11	-59.10	-32.44	47.11	209.01	441.73	708.01	-66.04	-65.35	-61.98	-48.88	-9.83	79.21	236.69	455.81	712.20			ZAFA00019321
9/23/2020	END_OF_DAY_SETTLEMENT	700006196	30SEP20 USDZAR ANYDAY 17.89C	USDZAR	9/30/2020	OPTION	CALL	17.89	1	BASE	FOREX	0.048408	9.649100		20.51140	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-9.65	-9.65	-9.63	-9.41	-7.78	1.36	36.80	131.36	307.94	-9.65	-9.61	-9.40	-8.25	-3.17	14.61	62.92	164.77	334.42			ZAFA00019339
9/23/2020	END_OF_DAY_SETTLEMENT	700006200	14DEC20 USDZAR 15.83P	USDZAR	12/14/2020	OPTION	PUT	15.83	1	BASE	FOREX	-0.151327	118.691500		17.82700	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	258.35	149.38	64.12	3.96	-39.23	-69.09	-85.35	-94.87	-101.58	375.33	260.54	165.25	92.41	35.12	-9.00	-36.63	-54.97	-69.10			ZAFA00019362
9/23/2020	END_OF_DAY_SETTLEMENT	700006201	14DEC20 USDZAR 16.33P	USDZAR	12/14/2020	OPTION	PUT	16.33	1	BASE	FOREX	-0.256169	237.115800		18.06240	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	417.70	260.39	131.23	25.96	-56.22	-114.53	-156.81	-186.31	-202.53	537.17	382.38	251.24	139.46	46.81	-24.34	-80.78	-124.53	-152.12			ZAFA00019370
9/23/2020	END_OF_DAY_SETTLEMENT	700006202	14DEC20 USDZAR 17.33C	USDZAR	12/14/2020	OPTION	CALL	17.33	1	BASE	FOREX	0.487621	570.444800		19.27160	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-393.14	-337.94	-267.68	-179.73	-71.92	60.59	217.97	397.66	599.60	-298.44	-232.00	-151.71	-55.93	56.57	189.84	343.65	515.61	706.39			ZAFA00019388
9/23/2020	END_OF_DAY_SETTLEMENT	700006203	14DEC20 USDZAR 19.42C	USDZAR	12/14/2020	OPTION	CALL	19.42	1	BASE	FOREX	0.144013	131.273400		22.83860	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-101.35	-90.89	-77.94	-61.01	-39.03	-10.70	24.81	68.57	123.31	-65.66	-47.53	-26.15	0.29	32.76	72.36	119.55	174.96	240.98			ZAFA00019396
9/23/2020	END_OF_DAY_SETTLEMENT	700006204	15OCT20 USDZAR ANYDAY	USDZAR	10/15/2020	FUTURE			1000	BASE	FOREX		17.092300			1106.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1106.00	-829.50	-553.00	-276.50	0.00	276.50	553.00	829.50	1106.00	-1106.00	-829.50	-553.00	-276.50	0.00	276.50	553.00	829.50	1106.00			ZAF000014053
9/23/2020	END_OF_DAY_SETTLEMENT	700006209	06JUL21 USDZAR ANYDAY	USDZAR	7/6/2021	FUTURE			1000	BASE	FOREX		17.567200	17.569300		1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1135.00	-851.25	-567.50	-283.75	0.00	283.75	567.50	851.25	1135.00	-1135.00	-851.25	-567.50	-283.75	0.00	283.75	567.50	851.25	1135.00			ZAF000014079
9/23/2020	END_OF_DAY_SETTLEMENT	700006210	06JUL21 USDZAR ANYDAY 17.07P	USDZAR	7/6/2021	OPTION	PUT	17.07	1	BASE	FOREX	-0.395281	812.944200		17.06700	1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	498.25	322.37	159.74	11.34	-122.71	-242.42	-342.72	-426.50	-498.48	726.69	557.30	398.71	251.61	115.91	-8.45	-116.16	-209.67	-293.40			ZAFA00019404
9/23/2020	END_OF_DAY_SETTLEMENT	700006211	06JUL21 USDZAR ANYDAY 18.49C	USDZAR	7/6/2021	OPTION	CALL	18.49	1	BASE	FOREX	0.409023	773.960900		18.53250	1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-410.50	-350.85	-284.09	-208.80	-123.46	-25.83	83.72	205.56	340.59	-215.75	-143.26	-64.40	21.99	117.15	222.97	338.72	464.46	600.84			ZAFA00019412
9/23/2020	END_OF_DAY_SETTLEMENT	700006242	14DEC20 USDZAR 17C	USDZAR	12/14/2020	OPTION	CALL	17	1	BASE	FOREX	0.572042	718.744900		18.82170	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-483.06	-410.57	-319.75	-208.32	-70.54	91.59	276.25	484.08	711.24	-377.84	-295.56	-197.33	-81.83	55.88	213.54	389.58	585.65	799.24			ZAFA00019503
9/23/2020	END_OF_DAY_SETTLEMENT	700006247	08JUL21 USDZAR ANYDAY	USDZAR	7/8/2021	FUTURE			1000	BASE	FOREX		17.573400	17.567000		1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1135.00	-851.25	-567.50	-283.75	0.00	283.75	567.50	851.25	1135.00	-1135.00	-851.25	-567.50	-283.75	0.00	283.75	567.50	851.25	1135.00			ZAF000014095
9/23/2020	END_OF_DAY_SETTLEMENT	700006248	08JUL21 USDZAR ANYDAY 22C	USDZAR	7/8/2021	OPTION	CALL	22	1	BASE	FOREX	0.146756	238.979600		22.02540	1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-155.18	-134.18	-111.68	-91.89	-69.12	-43.01	-13.15	20.29	56.89	-61.49	-27.75	7.31	38.28	72.84	111.29	153.98	200.49	250.22			ZAFA00019511
9/23/2020	END_OF_DAY_SETTLEMENT	700006275	30SEP20 AUDZAR ANYDAY	AUDZAR	9/30/2020	FUTURE			1000	BASE	FOREX		12.122300			647.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000	-647.00	-485.25	-323.50	-161.75	0.00	161.75	323.50	485.25	647.00	-647.00	-485.25	-323.50	-161.75	0.00	161.75	323.50	485.25	647.00			ZAF000014111
9/23/2020	END_OF_DAY_SETTLEMENT	700006276	06JUL21 USDZAR ANYDAY 17.07C	USDZAR	7/6/2021	OPTION	CALL	17.07	1	BASE	FOREX	0.604719	1310.144200		17.06700	1135.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-636.75	-528.88	-407.76	-272.41	-122.71	41.34	224.78	424.75	636.52	-408.31	-293.95	-168.79	-32.14	115.91	275.30	451.34	641.58	841.60			ZAFA00019537
9/23/2020	END_OF_DAY_SETTLEMENT	700006277	01FEB21 GBPZAR ANYDAY	GBPZAR	2/1/2021	FUTURE			1000	BASE	FOREX		22.098500			1266.00	GBPZAR_C	114.00	Currency Offset Group	670.00	2.000000	1.48	4.160000	2	90000000000	-1266.00	-949.50	-633.00	-316.50	0.00	316.50	633.00	949.50	1266.00	-1266.00	-949.50	-633.00	-316.50	0.00	316.50	633.00	949.50	1266.00			ZAF000014129
9/23/2020	END_OF_DAY_SETTLEMENT	700006278	13SEP21 USDZAR 13.69P	USDZAR	9/13/2021	OPTION	PUT	13.69	1	BASE	FOREX	-0.044816	54.705300		16.04980	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	21.32	1.53	-13.58	-21.56	-27.95	-33.07	-37.19	-40.50	-43.17	132.92	98.49	69.70	52.17	37.17	24.33	13.34	3.93	-4.14			ZAFA00019545
9/23/2020	END_OF_DAY_SETTLEMENT	700006279	13SEP21 USDZAR 16.65P	USDZAR	9/13/2021	OPTION	PUT	16.65	1	BASE	FOREX	-0.325917	675.228100		16.57290	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	392.75	241.59	103.54	-21.04	-127.17	-217.05	-295.47	-363.03	-419.97	652.06	502.81	363.92	235.66	123.18	24.62	-64.58	-144.67	-215.37			ZAFA00019552
9/23/2020	END_OF_DAY_SETTLEMENT	700006280	13SEP21 USDZAR 19.41C	USDZAR	9/13/2021	OPTION	CALL	19.41	1	BASE	FOREX	0.345473	699.589700		19.16180	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-362.46	-314.31	-259.83	-198.38	-129.55	-53.69	30.91	125.21	230.77	-158.91	-97.18	-29.28	45.20	126.44	213.81	308.82	412.17	525.17			ZAFA00019560
9/23/2020	END_OF_DAY_SETTLEMENT	700006297	30SEP20 USDZAR ANYDAY 16.95C	USDZAR	9/30/2020	OPTION	CALL	16.95	1	BASE	FOREX	0.601538	237.617200		18.93590	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-237.27	-234.71	-220.55	-168.53	-41.74	167.82	426.06	699.48	975.29	-235.77	-228.76	-204.29	-139.93	-11.30	186.58	432.64	700.81	975.46			ZAFA00019578
9/23/2020	END_OF_DAY_SETTLEMENT	700006298	30SEP20 USDZAR ANYDAY 17.2C	USDZAR	9/30/2020	OPTION	CALL	17.2	1	BASE	FOREX	0.384115	120.774100		19.30850	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-120.73	-120.28	-116.98	-100.01	-41.60	93.48	308.51	568.59	842.31	-120.36	-118.39	-109.93	-81.97	-11.69	123.76	326.49	574.77	843.55			ZAFA00019586
9/23/2020	END_OF_DAY_SETTLEMENT	700006349	14DEC20 USDZAR 18C	USDZAR	12/14/2020	OPTION	CALL	18	1	BASE	FOREX	0.338822	356.153900		20.42950	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-256.66	-223.85	-183.18	-131.23	-65.59	16.47	116.91	238.53	386.11	-184.31	-139.89	-87.56	-24.20	51.91	142.62	248.98	372.99	518.87			ZAFA00019644
9/23/2020	END_OF_DAY_SETTLEMENT	700006354	30SEP20 USDZAR ANYDAY 16.7C	USDZAR	9/30/2020	OPTION	CALL	16.7	1	BASE	FOREX	0.798536	409.151600		18.64530	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-406.96	-395.28	-349.32	-230.99	-27.30	228.89	501.97	777.76	1053.75	-401.99	-380.76	-322.16	-200.50	-7.77	235.90	503.39	777.94	1053.76			ZAFA00019677
9/23/2020	END_OF_DAY_SETTLEMENT	700006355	15MAR21 USDZAR 16.95C	USDZAR	3/15/2021	OPTION	CALL	16.95	1	BASE	FOREX	0.60417	1051.577100		17.48940	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-585.19	-488.45	-376.01	-245.41	-96.06	70.81	257.32	464.33	684.85	-413.76	-309.58	-192.41	-60.29	87.08	248.40	426.07	621.84	829.17			ZAFA00019685
9/23/2020	END_OF_DAY_SETTLEMENT	700006356	15MAR21 USDZAR 19.66C	USDZAR	3/15/2021	OPTION	CALL	19.66	1	BASE	FOREX	0.216188	289.091000		20.96850	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-185.81	-163.82	-138.06	-107.21	-70.44	-26.81	24.21	82.24	149.98	-94.71	-61.63	-24.25	18.78	68.12	124.44	187.95	257.85	336.66			ZAFA00019693
9/23/2020	END_OF_DAY_SETTLEMENT	700006364	14JUN21 USDZAR 16.2P	USDZAR	6/14/2021	OPTION	PUT	16.2	1	BASE	FOREX	-0.263479	423.676400		16.51590	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	326.73	194.10	77.08	-18.59	-97.92	-164.79	-220.89	-267.68	-305.36	545.73	411.20	289.00	185.28	95.47	16.09	-54.11	-116.21	-169.76			ZAFA00019701
9/23/2020	END_OF_DAY_SETTLEMENT	700006365	14JUN21 USDZAR 18.86C	USDZAR	6/14/2021	OPTION	CALL	18.86	1	BASE	FOREX	0.355933	628.537000		19.06520	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-348.92	-301.05	-245.79	-183.14	-113.03	-33.20	58.00	161.52	277.20	-178.11	-116.99	-48.73	26.34	107.98	198.21	298.35	408.95	529.52			ZAFA00019719

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9/23/2020	END_OF_DAY_SETTLEMENT	700006369	14DEC20 USDZAR 16.55P	USDZAR	12/14/2020	OPTION	PUT	16.55	1	BASE	FOREX	-0.310844	312.639700		18.30320	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	489.71	314.10	162.82	38.42	-62.52	-140.28	-195.84	-236.07	-264.13	606.15	436.10	286.42	159.13	50.89	-37.86	-106.56	-161.03	-203.27			ZAFA00019727
9/23/2020	END_OF_DAY_SETTLEMENT	700006370	14DEC20 USDZAR 17.37C	USDZAR	12/14/2020	OPTION	CALL	17.37	1	BASE	FOREX	0.477772	554.837600		19.34070	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-383.51	-330.10	-262.09	-176.72	-71.85	56.71	210.79	387.23	585.49	-290.14	-225.39	-147.13	-53.57	56.49	186.41	337.55	506.85	694.36			ZAFA00019735
9/23/2020	END_OF_DAY_SETTLEMENT	700006385	11FEB21 EURZAR ANYDAY	EURZAR	2/11/2021	FUTURE			1000	BASE	FOREX		20.276900			1089.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1089.00	-816.75	-544.50	-272.25	0.00	272.25	544.50	816.75	1089.00	-1089.00	-816.75	-544.50	-272.25	0.00	272.25	544.50	816.75	1089.00			ZAF000014160
9/23/2020	END_OF_DAY_SETTLEMENT	700006390	04NOV20 USDZAR ANYDAY	USDZAR	11/4/2020	FUTURE			1000	BASE	FOREX		17.128200			1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00	-1108.00	-831.00	-554.00	-277.00	0.00	277.00	554.00	831.00	1108.00			ZAF000014178
9/23/2020	END_OF_DAY_SETTLEMENT	700006392	26NOV20 USDZAR ANYDAY	USDZAR	11/26/2020	FUTURE			1000	BASE	FOREX		17.176200			1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00			ZAF000014186
9/23/2020	END_OF_DAY_SETTLEMENT	700006396	15MAR21 USDZAR 15.75P	USDZAR	3/15/2021	OPTION	PUT	15.75	1	BASE	FOREX	-0.181799	208.885300		16.72530	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	241.77	135.98	54.21	-10.94	-62.66	-102.37	-132.32	-154.75	-171.24	410.21	297.29	205.36	127.72	61.88	7.34	-37.39	-74.09	-103.87			ZAFA00019776
9/23/2020	END_OF_DAY_SETTLEMENT	700006409	15MAR21 USDZAR 15P	USDZAR	3/15/2021	OPTION	PUT	15	1	BASE	FOREX	-0.08883	85.032600		16.51190	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	109.28	56.57	16.52	-13.25	-35.22	-51.09	-62.32	-70.10	-75.39	242.65	175.92	121.06	76.51	40.34	11.32	-11.70	-29.75	-43.74			ZAFA00019826
9/23/2020	END_OF_DAY_SETTLEMENT	700006410	15MAR21 USDZAR 16.77P	USDZAR	3/15/2021	OPTION	PUT	16.77	1	BASE	FOREX	-0.361123	544.838100		17.29400	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	494.94	320.90	163.83	26.54	-93.04	-195.08	-273.21	-337.20	-388.65	669.42	501.18	346.84	208.82	84.89	-25.03	-113.65	-190.29	-255.89			ZAFA00019834
9/23/2020	END_OF_DAY_SETTLEMENT	700006411	15MAR21 USDZAR 18.19C	USDZAR	3/15/2021	OPTION	CALL	18.19	1	BASE	FOREX	0.387199	574.665100		18.99960	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-345.59	-296.39	-240.09	-173.53	-95.04	-2.12	105.10	227.85	369.16	-209.39	-147.58	-79.29	-1.55	86.82	187.80	300.69	426.27	567.23			ZAFA00019842
9/23/2020	END_OF_DAY_SETTLEMENT	700006415	30OCT20 USDZAR ANYDAY 17C	USDZAR	10/30/2020	OPTION	CALL	17	1	BASE	FOREX	0.55923	473.961400		18.92100	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-396.59	-349.75	-280.66	-183.74	-52.94	113.81	312.60	539.03	786.94	-343.51	-284.45	-204.79	-101.14	30.70	192.07	380.01	592.40	826.16			ZAFA00019859
9/23/2020	END_OF_DAY_SETTLEMENT	700006416	30OCT20 USDZAR ANYDAY 19C	USDZAR	10/30/2020	OPTION	CALL	19	1	BASE	FOREX	0.076738	40.876600		22.34190	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-38.21	-36.19	-32.75	-26.98	-17.55	-2.78	19.66	53.37	102.63	-31.51	-26.21	-18.20	-6.28	11.12	35.61	69.24	115.16	176.56			ZAFA00019867
9/23/2020	END_OF_DAY_SETTLEMENT	700006417	14DEC20 USDZAR 17.15C	USDZAR	12/14/2020	OPTION	CALL	17.15	1	BASE	FOREX	0.533138	646.773900		18.99450	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-439.75	-375.72	-294.66	-194.39	-71.62	77.93	250.23	444.32	661.91	-339.18	-264.55	-174.71	-68.50	56.50	203.98	369.91	553.77	758.74			ZAFA00019875
9/23/2020	END_OF_DAY_SETTLEMENT	700006418	30OCT20 USDZAR ANYDAY 19.25C	USDZAR	10/30/2020	OPTION	CALL	19.25	1	BASE	FOREX	0.056759	29.194300		22.72750	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-27.45	-26.10	-23.82	-19.96	-13.58	-3.25	12.65	36.68	72.45	-22.51	-18.63	-12.80	-4.05	8.84	27.50	53.38	88.83	136.87			ZAFA00019883
9/23/2020	END_OF_DAY_SETTLEMENT	700006423	28JUL21 USDZAR ANYDAY	USDZAR	7/28/2021	FUTURE			1000	BASE	FOREX		17.602000	17.543200		1137.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1137.00	-852.75	-568.50	-284.25	0.00	284.25	568.50	852.75	1137.00	-1137.00	-852.75	-568.50	-284.25	0.00	284.25	568.50	852.75	1137.00			ZAF000014202
9/23/2020	END_OF_DAY_SETTLEMENT	700006424	28JUL21 USDZAR ANYDAY 22C	USDZAR	7/28/2021	OPTION	CALL	22	1	BASE	FOREX	0.156395	265.224300		21.87590	1137.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-168.05	-144.82	-121.00	-99.46	-74.82	-46.70	-14.71	20.71	59.53	-64.28	-27.77	8.79	41.91	78.70	119.47	164.54	213.21	265.32			ZAFA00019891
9/23/2020	END_OF_DAY_SETTLEMENT	700006425	30SEP20 USDZAR ANYDAY 17C	USDZAR	9/30/2020	OPTION	CALL	17	1	BASE	FOREX	0.557504	209.689500		18.99400	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-209.45	-207.62	-196.81	-154.24	-43.08	153.17	405.46	677.56	953.23	-208.30	-202.80	-182.73	-127.39	-11.66	174.63	413.85	679.43	953.49			ZAFA00019909
9/23/2020	END_OF_DAY_SETTLEMENT	700006426	30SEP20 USDZAR ANYDAY 16.5C	USDZAR	9/30/2020	OPTION	CALL	16.5	1	BASE	FOREX	0.906438	578.112900		18.41290	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-569.90	-537.71	-443.22	-260.55	-13.79	257.23	532.81	808.79	1084.79	-559.03	-514.16	-412.40	-237.60	-4.33	259.38	533.10	808.81	1084.79			ZAFA00019917
9/23/2020	END_OF_DAY_SETTLEMENT	700006427	30SEP20 USDZAR ANYDAY 16P	USDZAR	9/30/2020	OPTION	PUT	16	1	BASE	FOREX	-0.00484	0.652400		17.97330	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	151.08	42.35	6.29	-0.09	-0.63	-0.65	-0.65	-0.65	-0.65	180.68	66.63	16.95	2.40	-0.30	-0.62	-0.65	-0.65	-0.65			ZAFA00019925
9/23/2020	END_OF_DAY_SETTLEMENT	700006436	28DEC20 USDZAR ANYDAY	USDZAR	12/28/2020	FUTURE			1000	BASE	FOREX		17.234000			1114.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1114.00	-835.50	-557.00	-278.50	0.00	278.50	557.00	835.50	1114.00	-1114.00	-835.50	-557.00	-278.50	0.00	278.50	557.00	835.50	1114.00			ZAF000014210
9/23/2020	END_OF_DAY_SETTLEMENT	700006437	14DEC20 USDZAR 16P	USDZAR	12/14/2020	OPTION	PUT	16	1	BASE	FOREX	-0.18388	152.518700		17.90700	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	308.66	184.39	84.37	8.49	-45.25	-83.56	-109.78	-122.18	-130.73	428.16	300.97	193.48	106.42	39.36	-13.24	-53.53	-75.87	-92.80			ZAFA00019933
9/23/2020	END_OF_DAY_SETTLEMENT	700006444	14DEC20 EURZAR 19P	EURZAR	12/14/2020	OPTION	PUT	19	1	BASE	FOREX	-0.227225	222.307500		17.01900	1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	325.55	198.16	91.51	4.90	-60.56	-107.57	-142.64	-168.16	-184.48	467.47	338.45	226.02	129.80	52.01	-8.60	-57.84	-97.27	-125.57			ZAFA00019941
9/23/2020	END_OF_DAY_SETTLEMENT	700006453	15MAR21 USDZAR 16.73P	USDZAR	3/15/2021	OPTION	PUT	16.73	1	BASE	FOREX	-0.353399	526.801400		17.25060	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	485.51	313.71	159.47	24.73	-92.25	-190.58	-266.46	-328.40	-378.05	660.53	494.14	342.16	206.17	84.31	-22.35	-109.08	-183.96	-247.92			ZAFA00019958
9/23/2020	END_OF_DAY_SETTLEMENT	700006454	15MAR21 USDZAR 19.02C	USDZAR	3/15/2021	OPTION	CALL	19.02	1	BASE	FOREX	0.279737	389.607400		20.16630	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-244.87	-214.20	-177.43	-133.55	-82.13	-23.17	45.96	127.10	222.02	-135.34	-92.51	-43.18	13.39	77.26	148.03	228.09	318.82	421.48			ZAFA00019966
9/23/2020	END_OF_DAY_SETTLEMENT	700006456	14DEC20 USDZAR 16.3P	USDZAR	12/14/2020	OPTION	PUT	16.3	1	BASE	FOREX	-0.249157	228.322800		18.04820	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	407.39	253.15	126.62	23.95	-55.29	-111.60	-152.22	-180.42	-195.15	527.11	374.92	245.90	136.26	46.20	-23.17	-78.02	-120.41	-145.97			ZAFA00019974
9/23/2020	END_OF_DAY_SETTLEMENT	700006459	15MAR21 USDZAR 15.8P	USDZAR	3/15/2021	OPTION	PUT	15.8	1	BASE	FOREX	-0.189387	220.375100		16.74380	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	253.20	143.97	57.63	-10.31	-64.49	-106.49	-138.15	-161.98	-179.58	423.08	307.40	211.38	131.36	63.31	6.54	-39.95	-78.19	-109.31			ZAFA00019990
9/23/2020	END_OF_DAY_SETTLEMENT	700006460	14DEC20 EURZAR 20P	EURZAR	12/14/2020	OPTION	PUT	20	1	BASE	FOREX	-0.455894	620.120900		17.84530	1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	613.79	414.04	229.64	62.53	-82.94	-205.05	-307.54	-391.20	-454.24	739.43	549.53	372.87	210.61	66.41	-58.39	-167.49	-261.27	-336.82			ZAFA00020006
9/23/2020	END_OF_DAY_SETTLEMENT	700006470	14DEC20 EURZAR 19.5P	EURZAR	12/14/2020	OPTION	PUT	19.5	1	BASE	FOREX	-0.33768	388.612600		17.38250	1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	473.51	303.14	153.70	29.02	-75.50	-160.59	-224.81	-271.46	-306.51	611.90	446.96	299.38	172.52	61.80	-33.16	-109.82	-170.09	-219.31			ZAFA00020022
9/23/2020	END_OF_DAY_SETTLEMENT	700006472	14DEC20 USDZAR 16.5P	USDZAR	12/14/2020	OPTION	PUT	16.5	1	BASE	FOREX	-0.298149	294.223100		18.24560	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	473.49	301.70	155.55	35.49	-61.21	-134.26	-186.63	-224.24	-250.25	590.80	423.93	278.59	154.81	50.05	-34.50	-100.32	-152.24	-192.30			ZAFA00020030
9/23/2020	END_OF_DAY_SETTLEMENT	700006497	15MAR21 USDZAR 17.7C	USDZAR	3/15/2021	OPTION	CALL	17.7	1	BASE	FOREX	0.466153	729.508700		18.36950	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-426.76	-364.30	-290.37	-202.15	-99.33	18.95	155.84	309.93	480.76	-274.85	-200.84	-116.52	-19.57	89.68	211.60	348.93	500.07	664.55			ZAFA00020055
9/23/2020	END_OF_DAY_SETTLEMENT	700006500	14DEC20 USDZAR 18.2C	USDZAR	12/14/2020	OPTION	CALL	18.2	1	BASE	FOREX	0.301835	309.259700		20.78270	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-225.62	-197.91	-162.55	-118.33	-62.22	8.36	95.77	201.98	331.07	-159.59	-120.66	-73.64	-17.77	49.53	130.10	225.43	336.61	466.97			ZAFA00020071
9/23/2020	END_OF_DAY_SETTLEMENT	700006501	14DEC20 USDZAR 19.6C	USDZAR	12/14/2020	OPTION	CALL	19.6	1	BASE	FOREX	0.128677	115.706300		23.11490	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-90.63	-80.66	-69.50	-54.90	-35.90	-11.38	20.03	58.48	106.39	-58.64	-41.04	-22.04	1.48	30.42	65.80	108.74	158.86	218.35			ZAFA00020089
9/23/2020	END_OF_DAY_SETTLEMENT	700006512	13SEP21 USDZAR 14.93P	USDZAR	9/13/2021	OPTION	PUT	14.93	1	BASE	FOREX	-0.123613	182.345500		15.92840	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	116.13	56.53	7.01	-33.78	-66.97	-93.67	-114.90	-131.56	-142.28	315.72	242.66	178.55	122.50	73.81	31.78	-4.28	-35.02	-57.04			ZAFA00020105
9/23/2020	END_OF_DAY_SETTLEMENT	700006513	13SEP21 USDZAR 17.3P	USDZAR	9/13/2021	OPTION	PUT	17.3	1	BASE	FOREX	-0.414769	993.428900		17.11630	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	503.30	324.70	157.95	3.38	-138.81	-268.06	-382.84	-477.76	-561.35	759.56	588.16	426.45	274.50	132.34	0.40	-119.77	-222.40	-315.84			ZAFA00020113
9/23/2020	END_OF_DAY_SETTLEMENT	700006514	13SEP21 USDZAR 20.31C	USDZAR	9/13/2021	OPTION	CALL	20.31	1	BASE	FOREX	0.273598	532.483700		20.01610	1142.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-285.62	-249.26	-209.50	-165.31	-115.47	-59.42	3.40	73.20	149.89	-109.07	-59.15	-5.83	51.94	115.33	184.72	260.49	342.58	430.69			ZAFA00020121
9/23/2020	END_OF_DAY_SETTLEMENT	700006535	24FEB21 EURZAR ANYDAY 15.2P	EURZAR	2/24/2021	OPTION	PUT	15.2	1	BASE	FOREX	-0.010799	10.128300		19.96550	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	-3.34	-4.12	-4.78	-5.34	-5.83	-6.26	-6.63	-6.96	-7.25	19.42	16.30	13.61	11.26	9.20	7.40	5.80	4.38	3.12			ZAFA00020196
9/23/2020	END_OF_DAY_SETTLEMENT	700006536	24FEB21 EURZAR ANYDAY 16.97C	EURZAR	2/24/2021	OPTION	CALL	16.97	1	BASE	FOREX	0.954007	3378.270600		16.94200	1091.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	-1064.86	-809.30	-549.70	-286.94	-21.76	245.29	513.76	783.31	1054.58	-972.21	-728.89	-480.52	-227.89	28.30	287.46	549.10	812.78	1080.50			ZAFA00020204
9/23/2020	END_OF_DAY_SETTLEMENT	700006554	14DEC20 USDZAR 16.04P	USDZAR	12/14/2020	OPTION	PUT	16.04	1	BASE	FOREX	-0.192031	161.399300		17.92580	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	320.94	193.10	89.54	9.75	-46.65	-87.13	-115.05	-129.30	-138.34	440.76	310.69	200.32	109.78	40.33	-14.38	-56.46	-81.38	-99.03			ZAFA00020212
9/23/2020	END_OF_DAY_SETTLEMENT	700006555	14DEC20 USDZAR 17.58C	USDZAR	12/14/2020	OPTION	CALL	17.58	1	BASE	FOREX	0.427912	479.153700		19.70360	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-335.93	-291.07	-233.74	-161.09	-70.74	39.45	174.72	334.02	515.25	-249.59	-193.10	-124.65	-42.23	55.60	170.08	305.68	461.05	634.27			ZAFA00020220
9/23/2020	END_OF_DAY_SETTLEMENT	700006556	14DEC20 USDZAR 18.4C	USDZAR	12/14/2020	OPTION	CALL	18.4	1	BASE	FOREX	0.26837	268.727000		21.14000	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-198.28	-174.92	-144.48	-106.48	-58.54	1.88	77.53	170.37	282.40	-138.22	-104.17	-62.27	-12.59	46.92	118.23	203.33	303.29	419.28			ZAFA00020238
9/23/2020	END_OF_DAY_SETTLEMENT	700006613	14DEC20 USDZAR 16.6P	USDZAR	12/14/2020	OPTION	PUT	16.6	1	BASE	FOREX	-0.323648	331.753800		18.36080	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	505.85	326.52	170.17	41.46	-63.76	-146.34	-205.18	-248.13	-278.34	621.33	448.16	294.18	163.40	51.67	-41.34	-112.97	-170.04	-214.53			ZAFA00020295
9/23/2020	END_OF_DAY_SETTLEMENT	700006614	15MAR21 USDZAR 18.5C	USDZAR	3/15/2021	OPTION	CALL	18.5	1	BASE	FOREX	0.343239	495.974500		19.43140	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-303.64	-262.42	-213.18	-157.00	-90.76	-12.93	79.13	185.16	306.17	-177.64	-123.74	-61.90	6.29	83.74	171.53	271.78	383.69	507.82			ZAFA00020303
9/23/2020	END_OF_DAY_SETTLEMENT	700006626	28SEP20 USDZAR ANYDAY	USDZAR	9/28/2020	FUTURE			1000	BASE	FOREX		17.055500	19.062500		1103.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1103.00	-827.25	-551.50	-275.75	0.00	275.75	551.50	827.25	1103.00	-1103.00	-827.25	-551.50	-275.75	0.00	275.75	551.50	827.25	1103.00			ZAF000014640
9/23/2020	END_OF_DAY_SETTLEMENT	700006627	28SEP20 USDZAR ANYDAY 16.46P	USDZAR	9/28/2020	OPTION	PUT	16.46	1	BASE	FOREX	-0.048086	7.381700		18.37020	1103.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	502.91	250.66	73.53	4.76	-6.69	-7.37	-7.38	-7.38	-7.38	508.19	267.75	97.09	17.32	-4.17	-7.17	-7.37	-7.38	-7.38			ZAFA00020311
9/23/2020	END_OF_DAY_SETTLEMENT	700006629	14DEC20 USDZAR 17.01P	USDZAR	12/14/2020	OPTION	PUT	17.01	1	BASE	FOREX	-0.430567	514.758600		18.83320	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	632.89	426.55	238.44	70.85	-70.64	-187.60	-282.01	-353.32	-405.02	737.81	541.31	360.72	197.34	55.94	-65.33	-168.21	-251.20	-316.41			ZAFA00020329
9/23/2020	END_OF_DAY_SETTLEMENT	700006630	14DEC20 USDZAR 15.9P	USDZAR	12/14/2020	OPTION	PUT	15.9	1	BASE	FOREX	-0.164311	131.869800		17.85990	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	278.67	163.39	72.10	5.67	-41.72	-74.90	-95.03	-105.54	-112.97	396.91	277.00	176.70	98.12	36.88	-10.63	-43.35	-63.09	-78.32			ZAFA00020337
9/23/2020	END_OF_DAY_SETTLEMENT	700006631	14DEC20 USDZAR 16.85C	USDZAR	12/14/2020	OPTION	CALL	16.85	1	BASE	FOREX	0.611296	796.804100		18.64890	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-528.36	-446.60	-345.16	-220.33	-68.66	106.11	303.30	523.50	759.24	-418.85	-328.40	-221.21	-94.45	54.74	222.67	409.25	616.57	838.17			ZAFA00020345
9/23/2020	END_OF_DAY_SETTLEMENT	700006632	10NOV20 USDZAR ANYDAY	USDZAR	11/10/2020	FUTURE			1000	BASE	FOREX		17.140200			1109.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1109.00	-831.75	-554.50	-277.25	0.00	277.25	554.50	831.75	1109.00	-1109.00	-831.75	-554.50	-277.25	0.00	277.25	554.50	831.75	1109.00			ZAF000014657
9/23/2020	END_OF_DAY_SETTLEMENT	700006639	14DEC20 USDZAR 16.84C	USDZAR	12/14/2020	OPTION	CALL	16.84	1	BASE	FOREX	0.613916	802.225600		18.63730	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-531.43	-449.03	-346.86	-221.02	-68.51	107.10	305.25	526.10	762.38	-421.65	-330.65	-222.84	-95.23	54.64	223.27	410.69	618.59	840.70			ZAFA00020352
9/23/2020	END_OF_DAY_SETTLEMENT	700006648	14DEC20 USDZAR 16.69C	USDZAR	12/14/2020	OPTION	CALL	16.69	1	BASE	FOREX	0.653084	886.921300		18.46450	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-578.37	-485.91	-372.24	-231.10	-65.77	122.33	334.25	564.39	808.30	-464.83	-365.20	-247.86	-107.31	52.94	231.83	431.60	647.94	877.50			ZAFA00020378
9/23/2020	END_OF_DAY_SETTLEMENT	700006649	14DEC20 USDZAR 15.8P	USDZAR	12/14/2020	OPTION	PUT	15.8	1	BASE	FOREX	-0.145946	113.351200		17.81280	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	249.83	143.55	61.18	3.30	-38.17	-66.67	-81.41	-90.53	-96.96	366.18	253.59	160.79	90.01	34.36	-8.35	-33.93	-51.69	-65.38			ZAFA00020386
9/23/2020	END_OF_DAY_SETTLEMENT	700006651	30OCT20 USDZAR ANYDAY 16.6C	USDZAR	10/30/2020	OPTION	CALL	16.6	1	BASE	FOREX	0.711043	709.985200		18.45780	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-565.07	-485.35	-374.96	-227.19	-44.71	168.47	407.40	663.15	929.10	-496.94	-407.95	-293.09	-147.20	27.09	227.44	451.98	694.29	949.21			ZAFA00020394
9/23/2020	END_OF_DAY_SETTLEMENT	700006652	30OCT20 USDZAR ANYDAY 17.3C	USDZAR	10/30/2020	OPTION	CALL	17.3	1	BASE	FOREX	0.445649	340.435800		19.37130	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-292.78	-262.46	-216.17	-148.24	-53.24	74.56	238.00	433.31	656.22	-251.02	-208.69	-150.17	-71.54	30.50	159.84	318.52	503.51	712.60			ZAFA00020402
9/23/2020	END_OF_DAY_SETTLEMENT	700006653	30OCT20 USDZAR ANYDAY 16P	USDZAR	10/30/2020	OPTION	PUT	16	1	BASE	FOREX	-0.112182	54.532700		17.94520	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	275.43	153.13	65.90	9.17	-22.74	-39.97	-48.44	-51.72	-53.10	354.49	229.06	132.42	62.08	15.93	-14.05	-32.46	-41.77	-46.77			ZAFA00020410
9/23/2020	END_OF_DAY_SETTLEMENT	700006654	14DEC20 USDZAR 16.9P	USDZAR	12/14/2020	OPTION	PUT	16.9	1	BASE	FOREX	-0.401802	461.098500		18.70650	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	599.89	400.27	219.82	61.44	-69.38	-177.07	-262.56	-324.30	-369.57	708.02	517.49	343.38	187.66	55.18	-58.57	-154.06	-228.34	-287.61			ZAFA00020428
9/23/2020	END_OF_DAY_SETTLEMENT	700006655	14DEC20 USDZAR 15.5P	USDZAR	12/14/2020	OPTION	PUT	15.5	1	BASE	FOREX	-0.098422	69.346000		17.67160	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	171.79	92.89	37.66	-1.39	-27.84	-40.22	-48.65	-54.56	-58.73	278.71	188.97	120.57	67.25	26.72	4.40	-12.34	-25.19	-35.05			ZAFA00020436
9/23/2020	END_OF_DAY_SETTLEMENT	700006662	30SEP20 USDZAR ANYDAY 17.4C	USDZAR	9/30/2020	OPTION	CALL	17.4	1	BASE	FOREX	0.237717	63.965900		19.65720	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-63.96	-63.86	-62.99	-57.31	-31.85	45.17	203.97	434.71	700.33	-63.85	-63.20	-59.99	-47.45	-9.70	77.15	232.08	449.30	704.76			ZAFA00020444
9/23/2020	END_OF_DAY_SETTLEMENT	700006673	30OCT20 USDZAR ANYDAY 16.86C	USDZAR	10/30/2020	OPTION	CALL	16.86	1	BASE	FOREX	0.613419	549.322000		18.75890	1108.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-452.68	-395.77	-313.65	-200.94	-51.05	132.72	346.56	585.70	841.36	-394.15	-325.55	-234.48	-117.71	29.93	205.28	406.22	630.97	873.18			ZAFA00020451
9/23/2020	END_OF_DAY_SETTLEMENT	700006682	02DEC20 USDZAR ANYDAY	USDZAR	12/2/2020	FUTURE			1000	BASE	FOREX		17.183900	19.062500		1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00			ZAF000014665
9/23/2020	END_OF_DAY_SETTLEMENT	700006683	02DEC20 USDZAR ANYDAY 16.13P	USDZAR	12/2/2020	OPTION	PUT	16.13	1	BASE	FOREX	-0.199554	156.436600		17.97930	1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	348.55	211.02	100.63	15.33	-44.84	-86.39	-114.29	-130.58	-138.75	459.25	321.21	205.34	110.09	37.06	-18.67	-60.71	-89.01	-105.66			ZAFA00020469
9/23/2020	END_OF_DAY_SETTLEMENT	700006685	31AUG21 USDZAR ANYDAY	USDZAR	8/31/2021	FUTURE			1000	BASE	FOREX		17.664000			1141.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1141.00	-855.75	-570.50	-285.25	0.00	285.25	570.50	855.75	1141.00	-1141.00	-855.75	-570.50	-285.25	0.00	285.25	570.50	855.75	1141.00			ZAF000014673
9/23/2020	END_OF_DAY_SETTLEMENT	700006695	14DEC20 GBPZAR 22.32P	GBPZAR	12/14/2020	OPTION	PUT	22.32	1	BASE	FOREX	-0.555258	944.132800		18.12070	1260.00	GBPZAR_C	114.00	Currency Offset Group	670.00	0.000000		4.160000	2	90000000000	823.17	566.37	326.49	107.41	-90.25	-264.93	-406.84	-525.07	-622.32	935.85	694.57	468.90	261.63	72.24	-98.46	-241.09	-364.45	-470.61			ZAFA00020485
9/23/2020	END_OF_DAY_SETTLEMENT	700006715	02DEC20 AUDZAR ANYDAY	AUDZAR	12/2/2020	FUTURE			1000	BASE	FOREX		12.213400			652.00	AUDZAR_C	35.00	Currency Offset Group	500.00	2.000000	0.68	3.820000	2	90000000000	-652.00	-489.00	-326.00	-163.00	0.00	163.00	326.00	489.00	652.00	-652.00	-489.00	-326.00	-163.00	0.00	163.00	326.00	489.00	652.00			ZAF000014707
9/23/2020	END_OF_DAY_SETTLEMENT	700006720	14JUN21 USDZAR 16.65P	USDZAR	6/14/2021	OPTION	PUT	16.65	1	BASE	FOREX	-0.331987	589.432700		16.69400	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	427.82	270.22	128.17	1.26	-110.33	-198.85	-274.51	-338.36	-392.34	649.46	494.90	352.91	222.89	105.04	7.71	-79.05	-155.84	-224.27			ZAFA00020493
9/23/2020	END_OF_DAY_SETTLEMENT	700006721	14JUN21 USDZAR 17.71C	USDZAR	6/14/2021	OPTION	CALL	17.71	1	BASE	FOREX	0.503488	975.598700		17.78690	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-507.92	-430.15	-340.69	-238.05	-122.48	6.97	150.96	309.21	482.38	-302.87	-214.44	-115.82	-5.95	114.53	246.26	389.68	544.38	711.04			ZAFA00020501
9/23/2020	END_OF_DAY_SETTLEMENT	700006722	14JUN21 USDZAR 16.35P	USDZAR	6/14/2021	OPTION	PUT	16.35	1	BASE	FOREX	-0.285862	475.140100		16.57530	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	359.75	218.80	93.26	-15.64	-102.47	-176.34	-238.36	-290.75	-333.74	580.48	439.35	310.43	194.96	99.00	13.73	-61.49	-128.57	-187.16			ZAFA00020519
9/23/2020	END_OF_DAY_SETTLEMENT	700006723	14JUN21 USDZAR 18.36C	USDZAR	6/14/2021	OPTION	CALL	18.36	1	BASE	FOREX	0.414864	758.198700		18.48460	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-409.22	-349.20	-282.48	-206.20	-119.07	-19.05	93.26	218.57	358.09	-222.67	-149.93	-71.35	15.78	112.35	220.05	337.88	466.24	606.11			ZAFA00020527
9/23/2020	END_OF_DAY_SETTLEMENT	700006730	02OCT20 USDZAR ANYDAY	USDZAR	10/2/2020	FUTURE			1000	BASE	FOREX		17.065900	19.062500		1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1104.00	-828.00	-552.00	-276.00	0.00	276.00	552.00	828.00	1104.00	-1104.00	-828.00	-552.00	-276.00	0.00	276.00	552.00	828.00	1104.00			ZAF000014715
9/23/2020	END_OF_DAY_SETTLEMENT	700006731	02OCT20 USDZAR ANYDAY 17.05C	USDZAR	10/2/2020	OPTION	CALL	17.05	1	BASE	FOREX	0.518394	211.543800		19.04400	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-210.65	-206.82	-191.63	-145.99	-42.85	134.18	369.56	634.47	908.59	-207.74	-198.37	-172.60	-114.23	-5.18	164.79	386.28	640.56	910.14			ZAFA00020543
9/23/2020	END_OF_DAY_SETTLEMENT	700006733	15MAR21 USDZAR 17.5C	USDZAR	3/15/2021	OPTION	CALL	17.5	1	BASE	FOREX	0.501276	804.012900		18.11230	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-465.00	-395.04	-311.65	-213.39	-99.82	31.53	181.01	347.44	532.52	-307.15	-226.35	-133.64	-28.18	89.91	222.66	370.12	531.09	707.49			ZAFA00020550
9/23/2020	END_OF_DAY_SETTLEMENT	700006734	15MAR21 USDZAR 19.5C	USDZAR	3/15/2021	OPTION	CALL	19.5	1	BASE	FOREX	0.23063	311.328600		20.77210	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-198.73	-175.30	-147.16	-113.49	-73.37	-25.85	28.48	91.50	164.94	-103.15	-68.45	-28.39	17.68	70.45	130.62	197.14	271.66	355.55			ZAFA00020568
9/23/2020	END_OF_DAY_SETTLEMENT	700006738	14DEC20 USDZAR 18.5C	USDZAR	12/14/2020	OPTION	CALL	18.5	1	BASE	FOREX	0.252907	250.558900		21.31860	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-185.85	-164.41	-136.42	-100.91	-56.63	-0.67	69.48	156.11	261.15	-128.63	-96.79	-57.56	-10.37	45.55	112.72	192.90	287.56	397.76			ZAFA00020576
9/23/2020	END_OF_DAY_SETTLEMENT	700006739	13DEC21 USDZAR 16P	USDZAR	12/13/2021	OPTION	PUT	16	1	BASE	FOREX	-0.244142	512.714200		16.37740	1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	252.14	138.08	39.88	-47.09	-122.65	-185.98	-240.74	-287.74	-327.78	531.17	412.20	306.75	210.36	123.55	47.72	-20.66	-82.08	-137.02			ZAFA00020584
9/23/2020	END_OF_DAY_SETTLEMENT	700006740	13DEC21 USDZAR 14.34P	USDZAR	12/13/2021	OPTION	PUT	14.34	1	BASE	FOREX	-0.09184	144.673100		15.93030	1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	68.53	26.93	-7.61	-36.05	-59.24	-76.70	-90.43	-101.55	-110.51	256.67	200.26	150.63	107.17	69.29	38.47	12.44	-10.15	-29.69			ZAFA00020592
9/23/2020	END_OF_DAY_SETTLEMENT	700006741	13DEC21 USDZAR 16.42P	USDZAR	12/13/2021	OPTION	PUT	16.42	1	BASE	FOREX	-0.292686	664.640100		16.57380	1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	323.21	186.63	62.35	-42.64	-135.97	-218.59	-289.07	-349.30	-401.44	612.17	474.55	346.65	235.68	134.15	41.31	-40.92	-114.08	-180.13			ZAFA00020600
9/23/2020	END_OF_DAY_SETTLEMENT	700006742	13DEC21 USDZAR 625.34C	USDZAR	12/13/2021	OPTION	CALL	625.34	1	BASE	FOREX	0	0.000000		21.95340	1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00			ZAFA00020618
9/23/2020	END_OF_DAY_SETTLEMENT	700006743	13DEC21 USDZAR 19.85C	USDZAR	12/13/2021	OPTION	CALL	19.85	1	BASE	FOREX	0.347631	794.928400		19.33100	1152.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-386.91	-335.98	-279.20	-216.09	-146.16	-69.12	15.23	107.80	209.49	-150.10	-85.34	-14.90	61.51	144.20	233.25	328.66	431.15	541.44			ZAFA00020626
9/23/2020	END_OF_DAY_SETTLEMENT	700006751	14DEC20 USDZAR 16.2P	USDZAR	12/14/2020	OPTION	PUT	16.2	1	BASE	FOREX	-0.226382	200.648400		18.00120	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	373.26	229.41	111.70	17.67	-52.09	-101.97	-137.36	-160.48	-171.78	493.46	350.07	228.19	125.62	44.04	-19.50	-69.23	-105.75	-126.59			ZAFA00020634
9/23/2020	END_OF_DAY_SETTLEMENT	700006752	30SEP21 USDZAR ANYDAY	USDZAR	9/30/2021	FUTURE			1000	BASE	FOREX		17.719400			1144.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1144.00	-858.00	-572.00	-286.00	0.00	286.00	572.00	858.00	1144.00	-1144.00	-858.00	-572.00	-286.00	0.00	286.00	572.00	858.00	1144.00			ZAF000014962
9/23/2020	END_OF_DAY_SETTLEMENT	700006765	02OCT20 USDZAR ANYDAY 16.7C	USDZAR	10/2/2020	OPTION	CALL	16.7	1	BASE	FOREX	0.774939	431.762300		18.63740	1104.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-425.35	-405.44	-348.23	-225.87	-29.63	217.74	487.15	762.23	1038.14	-415.29	-383.83	-314.63	-189.64	-3.49	230.17	491.05	763.09	1038.28			ZAFA00020642
9/23/2020	END_OF_DAY_SETTLEMENT	700006787	14DEC20 USDZAR 16.41C	USDZAR	12/14/2020	OPTION	CALL	16.41	1	BASE	FOREX	0.72437	1061.822200		18.14190	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-668.84	-555.28	-413.80	-247.79	-58.65	154.71	386.08	631.16	888.80	-550.23	-432.97	-292.15	-131.34	48.40	249.49	466.97	697.72	942.62			ZAFA00020659
9/23/2020	END_OF_DAY_SETTLEMENT	700006788	14DEC20 USDZAR 17.07C	USDZAR	12/14/2020	OPTION	CALL	17.07	1	BASE	FOREX	0.553819	684.409700		18.90230	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-462.57	-394.14	-307.98	-201.85	-71.15	85.10	264.02	465.49	688.35	-359.49	-280.85	-186.61	-75.50	56.23	209.13	380.46	570.82	780.52			ZAFA00020667
9/23/2020	END_OF_DAY_SETTLEMENT	700006793	14DEC20 USDZAR 16.38C	USDZAR	12/14/2020	OPTION	CALL	16.38	1	BASE	FOREX	0.731768	1081.851200		18.10730	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-678.64	-562.64	-418.01	-249.38	-57.75	158.24	391.36	637.85	897.21	-559.67	-440.41	-296.93	-133.99	47.82	251.31	470.44	702.61	949.73			ZAFA00020675
9/23/2020	END_OF_DAY_SETTLEMENT	700006794	14DEC20 USDZAR 17.2C	USDZAR	12/14/2020	OPTION	CALL	17.2	1	BASE	FOREX	0.520315	624.105400		19.05210	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-425.82	-364.41	-286.42	-189.69	-71.80	73.59	241.75	431.88	645.29	-326.86	-254.64	-167.48	-64.24	56.60	200.72	363.27	543.84	744.97			ZAFA00020683
9/23/2020	END_OF_DAY_SETTLEMENT	700006796	15MAR21 USDZAR 15.5P	USDZAR	3/15/2021	OPTION	PUT	15.5	1	BASE	FOREX	-0.14642	158.125700		16.64630	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	187.54	104.34	38.59	-13.45	-53.27	-83.16	-105.44	-121.72	-133.40	346.86	253.65	175.49	109.36	54.72	10.05	-26.48	-56.01	-79.64			ZAFA00020691
9/23/2020	END_OF_DAY_SETTLEMENT	700006797	14DEC20 USDZAR 15.3P	USDZAR	12/14/2020	OPTION	PUT	15.3	1	BASE	FOREX	-0.078166	53.750600		18.04460	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	122.66	62.91	20.54	-8.29	-23.04	-32.04	-38.33	-42.73	-45.83	220.36	147.90	91.39	48.35	22.75	5.16	-8.29	-18.58	-26.46			ZAFA00020709
9/23/2020	END_OF_DAY_SETTLEMENT	700006798	14DEC20 EURZAR 18.5P	EURZAR	12/14/2020	OPTION	PUT	18.5	1	BASE	FOREX	-0.140207	120.129600		17.00580	1081.00	EURZAR_C	102.00	Currency Offset Group	590.00	0.000000		3.920000	2	90000000000	194.57	106.34	39.59	-7.81	-42.91	-68.22	-83.93	-92.32	-98.61	326.25	228.71	149.73	88.77	39.50	0.30	-27.15	-44.01	-57.59			ZAFA00020717
9/23/2020	END_OF_DAY_SETTLEMENT	700006800	15MAR21 USDZAR 15.02P	USDZAR	3/15/2021	OPTION	PUT	15.02	1	BASE	FOREX	-0.090795	87.331000		16.51730	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	111.89	58.13	17.13	-13.35	-35.89	-52.20	-63.77	-71.81	-77.29	246.45	178.79	122.99	77.71	40.91	11.34	-12.14	-30.58	-44.90			ZAFA00020725
9/23/2020	END_OF_DAY_SETTLEMENT	700006801	15MAR21 USDZAR 16.24P	USDZAR	3/15/2021	OPTION	PUT	16.24	1	BASE	FOREX	-0.262124	341.063300		16.90670	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	360.79	221.86	101.21	-1.31	-79.47	-142.96	-193.60	-232.67	-262.40	537.88	398.55	273.77	163.47	74.81	-1.40	-66.27	-120.18	-164.68			ZAFA00020733
9/23/2020	END_OF_DAY_SETTLEMENT	700006802	15MAR21 USDZAR 17.53C	USDZAR	3/15/2021	OPTION	CALL	17.53	1	BASE	FOREX	0.495911	792.386600		18.15090	1122.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-459.11	-390.32	-308.46	-211.71	-99.81	29.48	177.11	341.68	524.08	-302.13	-222.38	-131.01	-26.82	89.91	220.94	366.94	526.42	700.45			ZAFA00020741
9/23/2020	END_OF_DAY_SETTLEMENT	700006808	27NOV20 USDZAR ANYDAY	USDZAR	11/27/2020	FUTURE			1000	BASE	FOREX		17.178100	19.062500		1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00			ZAF000014970
9/23/2020	END_OF_DAY_SETTLEMENT	700006809	27NOV20 USDZAR ANYDAY 17.1C	USDZAR	11/27/2020	OPTION	CALL	17.1	1	BASE	FOREX	0.538616	587.220500		18.97240	1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-427.25	-367.66	-289.56	-190.05	-65.13	88.61	267.65	470.46	696.80	-342.37	-271.66	-184.30	-78.63	48.21	199.05	370.47	561.76	774.55			ZAFA00020758
9/23/2020	END_OF_DAY_SETTLEMENT	700006810	27NOV20 USDZAR ANYDAY 16.2C	USDZAR	11/27/2020	OPTION	CALL	16.2	1	BASE	FOREX	0.790786	1138.386900		18.01490	1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-739.07	-606.95	-445.61	-257.99	-44.94	189.11	437.75	697.25	966.92	-632.77	-499.86	-342.86	-164.36	36.13	256.11	490.54	737.08	998.17			ZAFA00020766
9/23/2020	END_OF_DAY_SETTLEMENT	700006811	27NOV20 USDZAR ANYDAY 15.6P	USDZAR	11/27/2020	OPTION	PUT	15.6	1	BASE	FOREX	-0.092549	57.202800		17.73190	1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	181.31	97.27	39.45	0.87	-23.98	-37.45	-44.21	-48.61	-51.50	278.65	184.48	113.53	60.68	21.90	-2.75	-17.35	-27.99	-35.76			ZAFA00020774
9/23/2020	END_OF_DAY_SETTLEMENT	700006812	14DEC20 USDZAR 17.1C	USDZAR	12/14/2020	OPTION	CALL	17.1	1	BASE	FOREX	0.546043	670.098300		18.93690	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-453.94	-387.18	-302.97	-199.06	-71.35	82.38	258.82	457.50	678.46	-351.79	-274.68	-182.10	-72.85	56.35	207.21	376.51	564.39	772.39			ZAFA00020782
9/23/2020	END_OF_DAY_SETTLEMENT	700006813	16NOV20 USDZAR ANYDAY	USDZAR	11/16/2020	FUTURE			1000	BASE	FOREX		17.152200			1111.00	USDZAR_C	86.00	Currency Offset Group	460.00	2.000000	1.17	4.780000	2	90000000000	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00	-1111.00	-833.25	-555.50	-277.75	0.00	277.75	555.50	833.25	1111.00			ZAF000014988
9/23/2020	END_OF_DAY_SETTLEMENT	700006814	16NOV20 EURZAR ANYDAY	EURZAR	11/16/2020	FUTURE			1000	BASE	FOREX		20.037500			1079.00	EURZAR_C	102.00	Currency Offset Group	590.00	2.000000	1.10	3.920000	2	90000000000	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00	-1079.00	-809.25	-539.50	-269.75	0.00	269.75	539.50	809.25	1079.00			ZAF000014996
9/23/2020	END_OF_DAY_SETTLEMENT	700006825	14DEC20 USDZAR 16C	USDZAR	12/14/2020	OPTION	CALL	16	1	BASE	FOREX	0.81612	1361.518700		17.90700	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-804.34	-650.36	-472.13	-269.76	-45.25	194.69	446.72	712.57	982.27	-684.84	-533.78	-363.02	-171.83	39.36	265.01	502.97	758.88	1020.20			ZAFA00020790
9/23/2020	END_OF_DAY_SETTLEMENT	700006826	14DEC20 USDZAR 17.4C	USDZAR	12/14/2020	OPTION	CALL	17.4	1	BASE	FOREX	0.470456	543.391100		19.39260	1113.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-376.41	-324.31	-257.94	-174.47	-71.77	53.85	205.46	379.46	574.92	-284.04	-220.54	-143.77	-51.84	56.41	183.83	332.97	500.28	685.32			ZAFA00020808
9/23/2020	END_OF_DAY_SETTLEMENT	700006831	14JUN21 USDZAR 19.07C	USDZAR	6/14/2021	OPTION	CALL	19.07	1	BASE	FOREX	0.333599	581.819400		19.31100	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	-326.45	-282.91	-232.57	-174.66	-109.94	-36.89	46.03	140.96	247.81	-162.30	-105.49	-41.95	28.82	105.68	189.94	282.85	386.23	499.58			ZAFA00020816
9/23/2020	END_OF_DAY_SETTLEMENT	700006832	14JUN21 USDZAR 16.49P	USDZAR	6/14/2021	OPTION	PUT	16.49	1	BASE	FOREX	-0.307195	526.582000		16.63070	1132.00	USDZAR_C	86.00	Currency Offset Group	460.00	0.000000		4.780000	2	90000000000	391.30	242.52	109.18	-8.83	-106.36	-186.97	-255.23	-312.57	-360.83	612.85	465.45	330.35	207.38	101.99	11.13	-69.42	-140.66	-204.11			ZAFA00020824

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