

**Currency Derivatives
Market Statistics
Market Statistics for 19 Oct 2021**

Instrument Type	Contract Code	Call/Put Future	Deals	Contracts Traded	Nominal Value	Delta Value	Premium Value	Open Interest	Contract / Deals	ISIN	InstrumentID
Forex AnyDay Future Off screen											
Forex AnyDay Future	30DEC21 USDZAR ANYDAY	Future	1	552	8023872.00	8136645.60	8136645.60	3107	552	ZAF000017726	700011200
Total Forex AnyDay Future Off screen			1	552	8023872.00	8136645.60	8136645.60	3107	552		
Forex Future Off screen											
Forex Future	13DEC21 EURZAR	Future	6	2427	41077945.80	41587445.20	41587445.20	253245	405	ZAF000015290	1061372
Forex Future	13DEC21 GBPZAR	Future	5	482	9668148.80	9789757.40	9789757.40	82945	96	ZAF000016025	1062854
Forex Future	13DEC21 USDZAR	Future	44	45043	654745048.00	661268887.16	661268887.16	881623	1024	ZAF000009442	1045281
Forex Future	14MAR22 USDZAR	Future	3	620	9012320.00	9259782.00	9259782.00	89690	207	ZAF000009848	1046846
Total Forex Future Off screen			58	48572	714503462.60	721905871.76	721905871.76	1307503	1731		
Forex Future On Screen											
Forex Future	13DEC21 AUDZAR	Future	1	4	43472.00	43928.00	43928.00	3067	4	ZAF000016363	1063232
Forex Future	13DEC21 EURZAR	Future	2	7	118477.80	119887.20	119887.20	253245	4	ZAF000015290	1061372
Forex Future	13DEC21 USDZAR	Future	62	3417	49669512.00	50193540.10	50193540.10	881623	55	ZAF000009442	1045281
Forex Future	13JUN22 USDZAR	Future	6	137	1991432.00	2064890.00	2064890.00	24168	23	ZAF000015738	1062579
Forex Future	14MAR22 GBPZAR	Future	1	50	1002920.00	1024500.00	1024500.00	1235	50	ZAF000016736	1064834
Forex Future	14MAR22 USDZAR	Future	2	29	421544.00	431400.00	431400.00	89690	15	ZAF000009848	1046846
Total Forex Future On Screen			74	3644	53247357.80	53878145.30	53878145.30	1253028	150		
Forex AnyDay Option Off screen											
Forex AnyDay Option	18NOV21 EURZAR ANYDAY 16.66%	Put	1	3500	59512250.00	-93149381.50	365435.00	3500	3500	ZAF000026359	700012660
Total Forex AnyDay Option Off screen			1	3500	59512250.00	-93149381.50	365435.00	3500	3500		
Forex Option Off screen											
Forex Option	13DEC21 USDZAR 14.5P	Put	2	7250	106124775.00	-672495195.00	1702450.00	41000	3625	ZAF000024990	700012021
Forex Option	13DEC21 USDZAR 15.2C	Call	1	500	7318950.00	28109014.50	90645.00	36500	500	ZAF000024883	700011953
Forex Option	13DEC21 USDZAR 16C	Call	2	12500	182973750.00	88076502.50	737275.00	42600	6250	ZAF000022655	700009950
Forex Option	13JUN22 USDZAR 14.6P	Put	1	26581	399336995.40	-4728376968.80	12873337.79	0	26581	ZAF000026235	700012510
Forex Option	13JUN22 USDZAR 17.14C	Call	1	26581	399336995.40	1431459878.64	6692192.05	0	26581	ZAF000026243	700012511
Total Forex Option Off screen			7	73412	1095091465.80	-3853226768.16	22095899.83	120100	63537		
Grand Total Futures			133	52768	775774692.4	783920662.656	783920662.656	2429			
Grand Total Options			8	76912	1154603715.8	-3946376149.6584	22461334.832	67037			
Grand Total			141	129680	1930378408.20	-3162455487.00	806381997.49	69466			

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