

**Currency Derivatives
Market Statistics
Market Statistics for 15 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	15OCT21 EURZAR ANYDAY	Future	2	14	238417.20	238417.20	238417.20	0	7	ZAF000019151	700012268
Forex AnyDay Future	15OCT21 USDZAR ANYDAY	Future	2	18	264348.00	264348.00	264348.00	0	9	ZAF000018914	700011940
Forex AnyDay Future	28FEB22 USDZAR ANYDAY	Future	2	366	5401927.00	5487086.60	5487086.60	6934	183	ZAF000016819	700010281
Forex AnyDay Future	30DEC21 USDZAR ANYDAY	Future	1	105	1535677.50	1557601.50	1557601.50	3659	105	ZAF000017726	700011200
Forex AnyDay Future	30NOV21 USDZAR ANYDAY	Future	4	1046	15416365.30	15508615.20	15508615.20	158	262	ZAF000017940	700011482
Forex AnyDay Future	31JAN22 USDZAR ANYDAY	Future	2	575	8458282.50	8500083.50	8500083.50	5377	288	ZAF000017791	700011251
Forex AnyDay Future	31MAR22 USDZAR ANYDAY	Future	2	346	5106612.00	5209892.90	5209892.90	6044	173	ZAF000017825	700011347
Total Forex AnyDay Future Off screen			15	2470	36421629.50	36846044.90	36846044.90	22172	1026		
Forex Future Off screen											
Forex Future	13DEC21 CADZAR	Future	1	778	9350859.80	9419479.40	9419479.40	8359	778	ZAF000011794	1050862
Forex Future	13DEC21 EURZAR	Future	9	5633	96486276.40	97554382.90	97554382.90	252461	626	ZAF000015290	1061372
Forex Future	13DEC21 GBPZAR	Future	18	2502	50429562.70	50982090.20	50982090.20	83157	139	ZAF000016025	1062854
Forex Future	13DEC21 USDZAR	Future	204	367507	5466250808.00	5518387161.40	5518387161.40	893983	1802	ZAF000009442	1045281
Forex Future	13DEC21 USDZAR MAXI	Future	1	15	22468200.00	22667250.00	22667250.00	650	15	ZAF000009434	1045280
Forex Future	14MAR22 EURZAR	Future	3	888	15169606.00	15516075.40	15516075.40	52056	296	ZAF000009830	1046845
Forex Future	14MAR22 USDZAR	Future	5	3390	50360667.00	51535485.00	51535485.00	89719	678	ZAF000009848	1046846
Total Forex Future Off screen			241	380713	5710515979.90	5766061924.30	5766061924.30	1380385	4333		
Forex Future On Screen											
Forex Future	13DEC21 AUDZAR	Future	7	724	7901677.60	7973858.00	7973858.00	3063	103	ZAF000016363	1063232
Forex Future	13DEC21 EURZAR	Future	17	732	12485993.10	12629438.40	12629438.40	252461	43	ZAF000015290	1061372
Forex Future	13DEC21 GBPZAR	Future	3	28	568698.40	572314.00	572314.00	83157	9	ZAF000016025	1062854
Forex Future	13DEC21 USDZAR	Future	362	18658	276411641.80	278863900.40	278863900.40	893983	52	ZAF000009442	1045281
Forex Future	13DEC21 USDZAR MAXI	Future	2	6	8775300.00	8903580.00	8903580.00	650	3	ZAF000009434	1045280
Forex Future	13JUN22 GBPZAR	Future	1	1	20366.00	21107.50	21107.50	4	1	ZAF000017585	1066447
Forex Future	13JUN22 USDZAR	Future	12	250	3678815.00	3797136.00	3797136.00	24038	21	ZAF000015738	1062579
Forex Future	14MAR22 EURZAR	Future	1	140	2376430.00	2445240.00	2445240.00	52056	140	ZAF000009830	1046845
Forex Future	14MAR22 GBPZAR	Future	1	185	3725752.00	3812850.00	3812850.00	1187	185	ZAF000016736	1064834
Forex Future	14MAR22 USDZAR	Future	7	1092	16167649.60	16532585.00	16532585.00	89719	156	ZAF000009848	1046846
Forex Future	14MAR22 USDZAR MAXI	Future	2	6	8775300.00	9016080.00	9016080.00	6	3	ZAF000010242	1047467
Forex Future	19SEP22 CADZAR	Future	1	250	3004775.00	3135950.00	3135950.00	0	250	ZAF000017544	1066443
Total Forex Future On Screen			416	22072	343892398.50	347704039.30	347704039.30	1400324	966		
Inverted Currency Future Off screen											
Inverted Currency Future	13DEC21 JPYZAR	Future	1	705	9319959.00	9435015.00	9435015.00	7491	705	ZAF000015951	1062653
Total Inverted Currency Future Off screen			1	705	9319959.00	9435015.00	9435015.00	7491	705		
Forex AnyDay Option Off screen											
Forex AnyDay Option	15NOV21 USDZAR ANYDAY 14.55P	Put	1	65000	967330000.00	0.00	6062550.00	65000	65000	ZAF000026334	700012631
Total Forex AnyDay Option Off screen			1	65000	967330000.00	0.00	6062550.00	65000	65000		
Forex Option Off screen											
Forex Option	13DEC21 USDZAR 14.5P	Put	3	7605	114820917.00	-183914482.50	869655.90	44500	2535	ZAF000024990	700012021
Forex Option	13DEC21 USDZAR 16C	Call	1	7500	113253750.00	263051977.50	1105725.00	50100	7500	ZAF000022655	700009950
Forex Option	14MAR22 USDZAR 13.54P	Put	1	110	1682483.00	-568113.48	6507.60	470	110	ZAF000024388	700011655
Forex Option	14MAR22 USDZAR 14.73C	Call	1	110	1682483.00	6608903.03	99188.10	470	110	ZAF000024396	700011656
Total Forex Option Off screen			6	15325	231439633.00	144658412.55	2081076.60	95540	10255		
Grand Total Futures			673	405960	6100149966.9	6160047023.5	6160047023.5	7026	7026		
Grand Total Options			7	80325	1198769633	144658412.55	8143626.6	75255	75255		
Grand Total			680	486285	7298919599.90	6304705436.05	6168190650.10	82281	82281		

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