

**Equity Derivatives
Market Statistics
Market Statistics for 21 Jan 2022**



Instrument Type	Contract Code	Call/Put Future	Deals	Contracts Traded	Nominal Value	Delta Value	Premium Value	Open Interest	Contract / Deals	ISIN	InstrumentID
CFD Off screen											
CFD	17MAR22 SOL CSH CFD RODI	Future	1	300	93402.00	93402.00	92232.60	1200	300	ZAD000385714	1065324
CFD	17MAR22 SPP CSH CFD RODI	Future	1	1100	194733.00	194733.00	193769.40	1900	1100	ZAD000388841	1065637
CFD	17MAR22 SSW CSH CFD RODI	Future	1	2000	117660.00	117660.00	117682.00	9850	2000	ZAD000392389	1065993
CFD	17MAR22 TFG CSH CFD RODI	Future	4	2290	311920.90	311920.90	317887.38	0	573	ZAD000388890	1065642
CFD	17MAR22 WHL CSH CFD RODI	Future	1	2860	148863.00	148863.00	149869.72	7660	2860	ZAD000385789	1065331
Total CFD Off screen			8	8550	866578.90	866578.90	871441.10	20610	6833		
Index Future Off screen											
Index Future	15DEC22 ALSI	Future	1	600	409116960.00	409116960.00	417360000.00	881	600	ZAD000277689	1054090
Index Future	15JUN22 ALSI	Future	2	1030	702317448.00	702317448.00	719593000.00	2972	515	ZAD000277663	1054088
Index Future	17MAR22 ALMI MINI	Future	2	3	204558.48	204558.48	203460.00	876	2	ZAD000392405	1065995
Index Future	17MAR22 ALSI	Future	644	2145	1462593132.00	1462593132.00	1462836389.53	72731	3	ZAD000277655	1054087
Index Future	17MAR22 DCAP	Future	10	1818	363769437.60	363769437.60	363985589.03	86688	182	ZAD000379741	1064568
Index Future	17MAR22 DCAR	Future	9	2137	610751608.20	610751608.20	61593593.40	59490	237	ZAD000390037	1065756
Index Future	17MAR22 DTOP	Future	3	1041	134841354.60	134841354.60	135066353.36	47363	347	ZAD000291458	1055483
Index Future	17MAR22 DTOR	Future	1	128	30234816.00	30234816.00	30495526.40	2652	128	ZAD000393445	1066099
Total Index Future Off screen			672	8902	3713829314.88	3713829314.88	3745133911.71	273653	2014		
Index Future On Screen											
Index Future	17MAR22 ALMI MINI	Future	505	648	44184631.68	44184631.68	44136983.00	876	1	ZAD000392405	1065995
Index Future	17MAR22 ALSI	Future	9811	12355	842440068.00	842440068.00	8415036290.00	72731	1	ZAD000277655	1054087
Index Future	17MAR22 DCAP	Future	11	92	18408574.40	18408574.40	18434990.00	86688	8	ZAD000379741	1064568
Index Future	17MAR22 DTOP	Future	28	284	36786690.40	36786690.40	36803870.00	47363	10	ZAD000291458	1055483
Total Index Future On Screen			10355	13379	8523779964.48	8523779964.48	8514412133.00	207658	21		
International Equity Dividend Neutral Future Off screen											
International Equity Dividend Neutral Future	14MAR22 ACWII CSH DN	Future	1	96	146792.64	146792.64	145911.36	64326	96	ZAD000380350	1064779
International Equity Dividend Neutral Future	14MAR22 AREI CSH DN	Future	1	850	2556468.50	2556468.50	2588927.45	850	850	ZAD000382414	1064990
International Equity Dividend Neutral Future	14MAR22 INTCI CSH DN	Future	1	1066	847278.12	847278.12	849900.48	1066	1066	ZAD000479350	1075075
International Equity Dividend Neutral Future	14MAR22 IWRDI CSH DN	Future	1	50240	49565779.20	49565779.20	49690374.40	61734	50240	ZAD000384113	1065163
International Equity Dividend Neutral Future	14MAR22 NFLXI CSH DN	Future	1	13	77312.30	77312.30	7957.08	22	13	ZAD000457281	1072828
International Equity Dividend Neutral Future	14MAR22 SUII CSH DN	Future	1	850	2440265.00	2440265.00	2463597.50	850	850	ZAD0000478006	1074937
Total International Equity Dividend Neutral Future Off screen			6	53115	5563895.76	5563895.76	55818286.27	128848	53115		
International Equity Future Off screen											
International Equity Future	14MAR22 ACWII CSH	Future	1	17	25994.53	25994.53	25838.47	11350	17	ZAD000380202	1064764
International Equity Future	14MAR22 AREI CSH	Future	1	150	451141.50	451141.50	456869.55	150	150	ZAD000382265	1064975
International Equity Future	14MAR22 INTCI CSH	Future	1	188	149426.16	149426.16	149888.64	188	188	ZAD000479319	1075071
International Equity Future	14MAR22 IWRDI CSH	Future	1	12560	12391444.80	12391444.80	12422593.60	15433	12560	ZAD000384105	1065162
International Equity Future	14MAR22 NFLXI CSH	Future	1	2	11894.20	11894.20	12242.32	3	2	ZAD000457208	1072820
International Equity Future	14MAR22 SUII CSH	Future	1	150	430635.00	430635.00	434755.00	150	150	ZAD0000477966	1074932
Total International Equity Future Off screen			6	13067	13460536.19	13460536.19	13502185.08	27274	13067		
Single Stock Dividend Neutral Future Off screen											
Single Stock Dividend Neutral Future	17MAR22 ABG CSH DN	Future	1	14076	228003048.00	228003048.00	228805380.00	41911	14076	ZAD000355752	1062285
Single Stock Dividend Neutral Future	17MAR22 ACL PHY DN	Future	11	93	92721.00	92721.00	93961.30	960	8	ZAD000465912	1073707
Single Stock Dividend Neutral Future	17MAR22 ADH PHY DN	Future	3	22	36762.00	36762.00	37933.10	40	7	ZAD000387173	1065470
Single Stock Dividend Neutral Future	17MAR22 AFT PHY DN	Future	1	4	23280.00	23280.00	23418.80	5	4	ZAD000345790	1070509
Single Stock Dividend Neutral Future	17MAR22 AGL PHY DN	Future	8	10	703970.00	703970.00	710920.70	4558	1	ZAD000358497	1062377
Single Stock Dividend Neutral Future	17MAR22 AIP PHY DN	Future	1	2	10246.00	10246.00	10309.80	190	2	ZAD000386803	1065433
Single Stock Dividend Neutral Future	17MAR22 AMS PHY DN	Future	1	1	17900.00	17900.00	18198.15	3031	1	ZAD000357598	1062287
Single Stock Dividend Neutral Future	17MAR22 ANG PHY DN	Future	7	39	1236066.00	1236066.00	1243209.00	160	6	ZAD000357606	1062288
Single Stock Dividend Neutral Future	17MAR22 APN PHY DN	Future	6	34	734740.00	734740.00	742444.60	17236	6	ZAD000386068	1065359
Single Stock Dividend Neutral Future	17MAR22 ARI PHY DN	Future	4	13	314366.00	314366.00	316234.20	9	3	ZAD000386746	1065427
Single Stock Dividend Neutral Future	17MAR22 ARL PHY DN	Future	1	1	16691.00	16691.00	16783.20	9	1	ZAD000386811	1065434
Single Stock Dividend Neutral Future	17MAR22 BAT PHY DN	Future	3	26	11570.00	11570.00	11563.20	85642	9	ZAD000387215	1065474
Single Stock Dividend Neutral Future	17MAR22 BHP CSH DN	Future	1	5755	283640930.00	283640930.00	298747805.00	7637	5755	ZAD000357648	1062292
Single Stock Dividend Neutral Future	17MAR22 BHP PHY DN	Future	7	23	1133578.00	1133578.00	1150861.58	3858	3	ZAD000357622	1062290
Single Stock Dividend Neutral Future	17MAR22 BLU PHY DN	Future	1	40	20400.00	20400.00	20532.00	23386	40	ZAD000387223	1065475
Single Stock Dividend Neutral Future	17MAR22 BTI PHY DN	Future	4	8	520000.00	520000.00	515156.90	7405	2	ZAD000357671	1062295
Single Stock Dividend Neutral Future	17MAR22 CFR CSH DN	Future	1	3248	73151456.00	73151456.00	76516384.00	17686	3248	ZAD000357747	1062302
Single Stock Dividend Neutral Future	17MAR22 CFR PHY DN	Future	4	7	157654.00	157654.00	159875.40	114486	2	ZAD000357721	1062300
Single Stock Dividend Neutral Future	17MAR22 CLS PHY DN	Future	1	1	30922.00	30922.00	30879.10	267	1	ZAD000357754	1062303
Single Stock Dividend Neutral Future	17MAR22 CPI PHY DN	Future	3	16	3218624.00	3218624.00	3242298.20	106	5	ZAD000357770	1062305
Single Stock Dividend Neutral Future	17MAR22 CSB PHY DN	Future	7	9	251847.00	251847.00	257176.80	610	1	ZAD000393437	1066098
Single Stock Dividend Neutral Future	17MAR22 DCP PHY DN	Future	2	13	47021.00	47021.00	47261.40	4	7	ZAD000387231	1065476
Single Stock Dividend Neutral Future	17MAR22 DRD PHY DN	Future	8	77	101486.00	101486.00	102680.20	3268	10	ZAD000392645	1066019
Single Stock Dividend Neutral Future	17MAR22 DSV PHY DN	Future	5	15	218565.00	218565.00	218946.90	594	3	ZAD000357796	1062307
Single Stock Dividend Neutral Future	17MAR22 DTC PHY DN	Future	3	6	22338.00	22338.00	22451.20	404	2	ZAD000386845	1065437
Single Stock Dividend Neutral Future	17MAR22 EXX PHY DN	Future	1	1	17943.00	17943.00	17978.40	41	1	ZAD000357853	1062313
Single Stock Dividend Neutral Future	17MAR22 GFI PHY DN	Future	5	20	339060.00	339060.00	339152.00	347	4	ZAD000357895	1062317
Single Stock Dividend Neutral Future	17MAR22 GLN PHY DN	Future	1	1	8387.00	8387.00	8466.00	660	1	ZAD000387009	1065453
Single Stock Dividend Neutral Future	17MAR22 HAR PHY DN	Future	2	8	51352.00	51352.00	51592.90	654	4	ZAD000386753	1065428
Single Stock Dividend Neutral Future	17MAR22 INL PHY DN	Future	5	60	500940.00	500940.00	508519.00	163	12	ZAD000357945	1062322
Single Stock Dividend Neutral Future	17MAR22 INP PHY DN	Future	2	4	33900.00	33900.00	33527.20	122	2	ZAD000357960	1062324
Single Stock Dividend Neutral Future	17MAR22 IOK CSH DN	Future	1	2730	148910580.00	148910580.00	149363760.00	50	2730	ZAD000392785	1066033
Single Stock Dividend Neutral Future	17MAR22 KIO PHY DN	Future	4	6	327276.00	327276.00	324772.00	398	2	ZAD000386761	1065429
Single Stock Dividend Neutral Future	17MAR22 MCG PHY DN	Future	2	3	36483.00	36483.00	36897.30	30524	2	ZAD000357986	1062326
Single Stock Dividend Neutral Future	17MAR22 MEI PHY DN	Future	1	2	13500.00	13500.00	13552.80	208	2	ZAD000387017	1065454
Single Stock Dividend Neutral Future	17MAR22 MRF PHY DN	Future	11	520	65000.00	65000.00	67182.00	520	47	ZAD000478311	1074969
Single Stock Dividend Neutral Future	17MAR22 MRP PHY DN	Future	15	147	3194163.00	3194163.00	3198430.00	316	10	ZAD000358760	1062406
Single Stock Dividend Neutral Future	17MAR22 MSM PHY DN	Future	1	3	18003.00	18003.00	18167.10	233	3	ZAD000386878	1065440
Single Stock Dividend Neutral Future	17MAR22 MTH PHY DN	Future	7	13	144170.00	144170.00	146364.20	6	2	ZAD000389609	1065713
Single Stock Dividend Neutral Future	17MAR22 MTM PHY DN	Future	3	9	18225.00	18225.00	18281.40	40	3	ZAD000390532	1065806
Single Stock Dividend Neutral Future	17MAR22 MTN CSH DN	Future	1	6455	106875435.00	106875435.00	107739950.00	2187	6455	ZAD000358059	1062333
Single Stock Dividend Neutral Future	17MAR22 MTN PHY DN	Future	1	10	165570.00	165570.00	167519.00	35288	10	ZAD000358034	1062331
Single Stock Dividend Neutral Future	17MAR22 NPH PHY DN	Future	1	1	21283.00	21283.00	21161.20	215	1	ZAD000442986	1071281
Single Stock Dividend Neutral Future	17MAR22 NPN PHY DN	Future	3	10	2572010.00	2572010.00	2641767.30	15761	3	ZAD000358091	1062337
Single Stock Dividend Neutral Future	17MAR22 OMN PHY DN	Future	2	6	36594.00	36594.00	36982.80	801	3	ZAD000387355	1065488
Single Stock Dividend Neutral Future	17MAR22 PAN PHY DN	Future	4	330	132000.00	132000.00	133280.00	17640	83	ZAD000392678	1066022
Single Stock Dividend Neutral Future											

Single Stock Dividend Neutral Future	17MAR22 WHL PHY DN	Future	8	94	489270.00	489270.00	493675.10	6446	12	ZAD000358463	1062374
Single Stock Dividend Neutral Future	17MAR22 ZED PHY DN	Future	4	105	36225.00	36225.00	35964.00	979	26	ZAD000387470	1065500
Total Single Stock Dividend Neutral Future Off screen			261	71908	1070762965.00	1070762965.00	1094737047.80	521869	69401		
Single Stock Future Off screen											
Single Stock Future	15JUN22 AGL PHY	Future	1	368	25906096.00	25906096.00	25256576.00	368	368	ZAD000407351	1067550
Single Stock Future	17MAR22 NPN PHY	Future	1	93	23919693.00	23919693.00	24786453.00	1035	93	ZAD000378644	1064464
Total Single Stock Future Off screen			2	461	49825789.00	49825789.00	50043029.00	1403	461		
Index Option Off screen											
Index Option	15JUN22 ALSI 70000C	Call	1	1000	680600000.00	292862180.00	21357000.00	2963	1000	ZADA00251686	700012817
Index Option	15SEP22 ALSI 61300P	Put	1	335	226661000.00	53990650.20	5915765.00	335	335	ZADA00254961	700013328
Index Option	15SEP22 ALSI 73550C	Call	1	335	226661000.00	66978325.50	5043760.00	335	335	ZADA00254979	700013329
Total Index Option Off screen			3	1670	1133922000.00	413831155.70	32316525.00	3633	1670		
Single Stock Option Off screen											
Single Stock Option	15JUN22 AGL PHY 700C	Call	1	713	48786312.00	25173736.99	4300737.57	713	713	ZADA00254953	700013327
Single Stock Option	17MAR22 NPN PHY 3000C	Call	1	379	98032898.00	24106289.62	2116119.97	1449	379	ZADA00245910	700012058
Total Single Stock Option Off screen			2	1092	146819210.00	49280026.61	6416857.54	2162	1092		
Grand Total Futures			11302	160832	13427292465.31	13427292465.31	13473646592.8587				138062
Grand Total Options			5	2762	1280741210	463111182.3102	38733382.54				2762
Grand Total			11307	163594	14708033675.31	13890403647.62	13512379975.40				140824

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