

**Currency Derivatives
Market Statistics
Market Statistics for 23 Sep 2020**

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	15JUL21 USDZAR ANYDAY	Future	3	1670	28466820.00	29157900.00	29157900.00	4170	557	ZAF000012719	700004357
Forex AnyDay Future	29JAN21 USDZAR ANYDAY	Future	1	224	3818304.00	3859520.00	3859520.00	1367	224	ZAF000014020	700006180
Forex AnyDay Future	30NOV20 USDZAR ANYDAY	Future	1	17	289782.00	290955.00	290955.00	0	17	ZAF000013600	700005776
Forex AnyDay Future	30OCT20 USDZAR ANYDAY	Future	1	245	4176270.00	4178965.00	4178965.00	1248	245	ZAF000012925	700004621
Forex AnyDay Future	30SEP20 USDZAR ANYDAY	Future	1	290	4943340.00	4936322.00	4936322.00	1397	290	ZAF000013063	700004938
Forex AnyDay Future	31DEC20 USDZAR ANYDAY	Future	1	217	3698982.00	3727843.00	3727843.00	409	217	ZAF000013626	700005787
Total Forex AnyDay Future Off screen			8	2663	45393498.00	46151505.00	46151505.00	8591	1550		
Forex Future Off screen											
Forex Future	13SEP21 USDZAR	Future	2	1375	23438250.00	24310337.50	24310337.50	4705	688	ZAF000008311	1027031
Forex Future	14DEC20 EURZAR	Future	12	4291	85349277.30	86047636.00	86047636.00	172746	358	ZAF000010846	1048953
Forex Future	14DEC20 GBPZAR	Future	7	4100	89206980.00	88832350.00	88832350.00	110647	586	ZAF000010994	1049157
Forex Future	14DEC20 USDZAR	Future	79	59234	1009702764.00	1012870523.80	1012870523.80	931812	750	ZAF000001357	1015906
Forex Future	14DEC20 USDZAR MAXI	Future	1	5	8523000.00	8588000.00	8588000.00	509	5	ZAF000001340	1015905
Forex Future	15MAR21 USDZAR	Future	3	1500	25569000.00	25914500.00	25914500.00	41094	500	ZAF000008089	1026787
Total Forex Future Off screen			104	70505	1241789271.30	1246563347.30	1246563347.30	1261513	2886		
Forex Future On Screen											
Forex Future	13DEC21 USDZAR	Future	1	200	3409200.00	3538520.00	3538520.00	200	200	ZAF000009442	1045281
Forex Future	14DEC20 AUDZAR	Future	1	152	1841100.00	1850250.40	1850250.40	7765	152	ZAF000010986	1049156
Forex Future	14DEC20 EURZAR	Future	12	223	4435536.90	4488074.90	4488074.90	172746	19	ZAF000010846	1048953
Forex Future	14DEC20 GBPZAR	Future	5	77	1675350.60	1671711.40	1671711.40	110647	15	ZAF000010994	1049157
Forex Future	14DEC20 USDZAR	Future	183	10639	181352394.00	182013225.60	182013225.60	931812	58	ZAF000001357	1015906
Forex Future	14JUN21 USDZAR	Future	2	435	7415010.00	7569211.60	7569211.60	24036	218	ZAF000008097	1026788
Forex Future	15MAR21 EURZAR	Future	3	9	179012.70	182880.00	182880.00	26936	3	ZAF000011406	1050357
Forex Future	15MAR21 GBPZAR	Future	2	4	87031.20	88715.00	88715.00	4135	2	ZAF000012412	1054064
Forex Future	15MAR21 USDZAR	Future	5	69	1176174.00	1188038.50	1188038.50	41094	14	ZAF000008089	1026787
Total Forex Future On Screen			214	11808	201570809.40	202590627.40	202590627.40	1319371	680		
Quanto Forex Future Off screen											
Quanto Forex Future	14DEC20 EURUSD QUANTO	Future	1	1500	17503500.00	17605500.00	17605500.00	6000	1500	ZAF000011539	1050430
Total Quanto Forex Future Off screen			1	1500	17503500.00	17605500.00	17605500.00	6000	1500		
Forex Option Off screen											
Forex Option	14DEC20 USDZAR 17C	Call	1	10	172090.00	3268572.58	6147.40	1400	10	ZAF000019503	700006242
Forex Option	14JUN21 USDZAR 16.49P	Put	1	20588	360942639.60	-3585978413.98	11366017.16	20588	20588	ZAF000020824	700006832
Forex Option	14JUN21 USDZAR 19.07C	Call	1	20588	360942639.60	3688272568.42	11366017.16	20588	20588	ZAF000020816	700006831
Forex Option	15MAR21 USDZAR 17.7C	Call	1	250	4342850.00	92080692.00	193772.50	750	250	ZAF000020055	700006497
Total Forex Option Off screen			4	41436	726400219.20	197643419.02	22931954.22	43326	41436		
Grand Total Futures			327	86476	1506257078.7	1512910979.7	1512910979.7	6610			
Grand Total Options			4	41436	726400219.2	197643419.02	22931954.22	41436			
Grand Total			331	127912	2232657297.90	1710554398.72	1535842933.92	48046			

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