

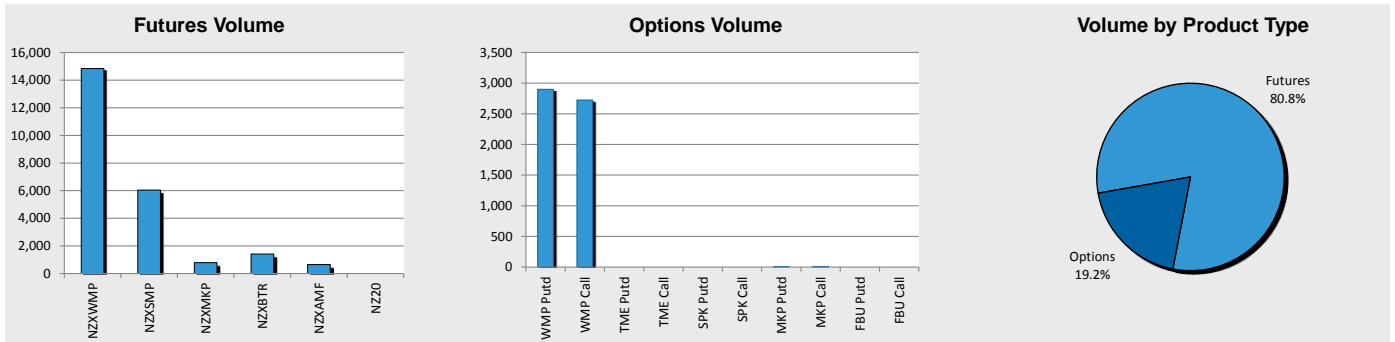


NZX Limited - Derivatives Monthly Volume Traded

30 Jun 2017

Trading Days This Month

21



Futures

Contract Type	Jun 2017	Jun 2016	YOY % Chg	Average Daily Vol	May 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	14838	7970	86.2%	706.57	11,818	25.6%	95,233
NZXSMP	6046	1717	252.1%	287.90	5,176	16.8%	24,123
NZXMKP	790	66	1097.0%	37.62	717	10.2%	3,317
NZXBTR	1413	185	663.8%	67.29	1,233	14.6%	4,962
NZXAMF	651	363	79.3%	31.00	1,330	-51.1%	4,807
NZ20	0	0	n/a	-	-	n/a	-
Total	23,738	10,301			20,274		132,442

Options

Contract Type	Jun 2017	Jun 2016	YOY % Chg	Average Daily Vol	May 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	2900	60	4733.3%	138.10	2,100	38.1%	9,740
WMP Call	2725	600	354.2%	129.76	3,770	-27.7%	12,605
TME Putd	0	0	n/a	-	-	n/a	-
TME Call	0	0	n/a	-	-	n/a	-
SPK Putd	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
MKP Putd	10	1	900.0%	0.48	40	-75.0%	71
MKP Call	10	0	n/a	0.48	40	-75.0%	81
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	5,645	661			5,950		22,497

Monthly Open Interest - Derivatives

Futures

Contract Type	Jun 2017	Jun 2016	YOY % Chg	May 2017	Monthly % Chg
NZXWMP	23,520	17,466	34.7%	22,591	4.1%
NZXSMP	9,802	3,968	147.0%	6,077	61.3%
NZXMKP	4,353	43	10023.3%	3,720	17.0%
NZXBTR	1,778	305	483.0%	1,372	29.6%
NZXAMF	762	583	30.7%	807	-5.6%
NZ20	-	-	n/a	-	n/a
Total	40,215	22,365		34,567	

Options

Contract Type	Jun 2017	Jun 2016	YOY % Chg	May 2017	Monthly % Chg
WMP Putd	3,900	160	2337.5%	3,940	-1.0%
WMP Call	3,295	675	388.1%	5,780	-43.0%
TME Putd	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Putd	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
MKP Putd	227	1	22600.0%	217	4.6%
MKP Call	236	-	n/a	226	4.4%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	7,658	836		10,163	

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