

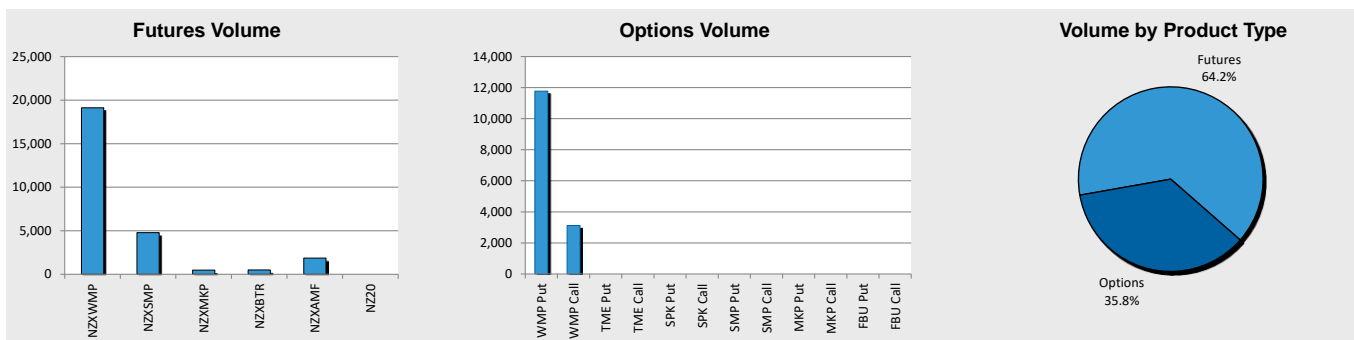


NZX Limited - Derivatives Monthly Volume Traded

31 Jul 2018

Trading Days This Month

22



Futures

Contract Type	Jul 2018	Jul 2017	YOY % Chg	Average Daily Vol	Jun 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	19121	15887	20.4%	869.14	17,493	9.3%	99,568
NZXAMP	4789	1990	140.7%	217.68	6,976	-31.4%	25,571
NZXMKP	481	626	-23.2%	21.86	1,112	-56.7%	5,639
NZXBTR	501	1652	-69.7%	22.77	406	23.4%	5,701
NZXAMF	1859	656	183.4%	84.50	430	332.3%	9,481
NZZ0	0	0	n/a	-	-	n/a	-
Total	26,751	20,811			26,417		145,960

Options

Contract Type	Jul 2018	Jul 2017	YOY % Chg	Average Daily Vol	Jun 2018	Monthly % Chg	Volume Y.T.D
WMP Put	11775	1300	805.8%	535.23	2,500	371.0%	23,265
WMP Call	3125	2000	56.3%	142.05	3,370	-7.3%	17,770
TME Put	0	0	n/a	-	-	n/a	-
TME Call	0	0	n/a	-	-	n/a	-
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	0	0	n/a	-	200	n/a	400
SMP Call	0	0	n/a	-	1,100	n/a	1,150
MKP Put	0	85	n/a	-	81	n/a	143
MKP Call	0	85	n/a	-	81	n/a	143
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	14,900	3,470			7,332		42,871

Monthly Open Interest - Derivatives

Futures

Contract Type	Jul 2018	Jul 2017	YOY % Chg	Jun 2018	Monthly % Chg
NZXWMP	27,071	28,104	-3.7%	28,126	-3.8%
NZXAMP	7,324	8,663	-15.5%	7,603	-3.7%
NZXMKP	9,097	4,822	88.7%	8,758	3.9%
NZXBTR	1,692	2,646	-36.1%	2,277	-25.7%
NZXAMF	3,054	849	259.7%	1,925	58.6%
NZZ0	-	-	n/a	-	n/a
Total	48,238	45,084		48,689	

Options

Contract Type	Jul 2018	Jul 2017	YOY % Chg	Jun 2018	Monthly % Chg
WMP Put	14,125	3,300	328.0%	4,590	207.7%
WMP Call	7,195	4,545	58.3%	5,470	31.5%
TME Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	200	-	n/a	200	0.0%
SMP Call	1,100	-	n/a	1,100	0.0%
MKP Put	394	312	26.3%	394	0.0%
MKP Call	354	321	10.3%	354	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	23,368	8,478		12,108	

Disclaimer:

The content of this report is provided by NZX in good faith and in the belief that it is accurate. However, NZX assumes no responsibility for any errors, omissions, consequential loss, nor for the content of any third party information referred to in this report. This report may not be further distributed.