

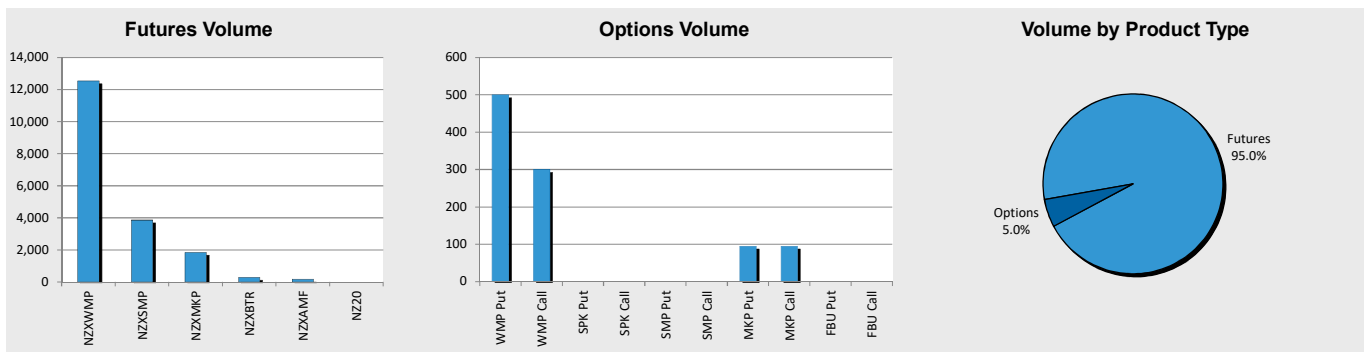
NZX Limited - Derivatives Monthly Volume Traded

31 May 2021

Trading Days This Month

21

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Futures

Contract Type	May 2021	May 2020	YOY % Chg	Average Daily Vol	Apr 2021	Monthly % Chg	Volume Y.T.D
NZXWMP	12546	12127	3.5%	597.43	11,604	8.1%	66,637
NZXSMP	3862	11236	-65.6%	183.90	3,948	-2.2%	21,174
NZXMKP	1836	1961	-6.4%	87.43	2,359	-22.2%	10,818
NZXBTR	280	2666	-89.5%	13.33	763	-63.3%	3,682
NZXAMF	165	86	91.9%	7.86	65	153.8%	831
NZ20	0	0	n/a	-	-	n/a	-
Total	18,689	28,076			18,739		103,142

Options

Contract Type	May 2021	May 2020	YOY % Chg	Average Daily Vol	Apr 2021	Monthly % Chg	Volume Y.T.D
WMP Put	500	650	-23.1%	23.81	100	400.0%	8,950
WMP Call	300	2450	-87.8%	14.29	200	50.0%	2,300
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	0	0	n/a	-	-	n/a	-
SMP Call	0	0	n/a	-	-	n/a	600
MKP Put	95	0	n/a	4.52	10	850.0%	118
MKP Call	95	0	n/a	4.52	10	850.0%	110
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	990	3,100			320		12,078

Monthly Open Interest - Derivatives

Futures

Contract Type	May 2021	May 2020	YOY % Chg	Apr 2021	Monthly % Chg
NZXWMP	20,602	33,738	-38.9%	18,589	10.8%
NZXSMP	9,846	12,242	-19.6%	9,625	2.3%
NZXMKP	17,700	13,706	29.1%	16,860	5.0%
NZXBTR	2,312	3,103	-25.5%	2,674	-13.5%
NZXAMF	409	121	238.0%	419	-2.4%
NZ20	-	-	n/a	-	n/a
Total	50,869	62,910		48,167	

Options

Contract Type	May 2021	May 2020	YOY % Chg	Apr 2021	Monthly % Chg
WMP Put	5,150	4,340	18.7%	6,400	-19.5%
WMP Call	1,050	8,122	-87.1%	1,150	-8.7%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	300	n/a	-	n/a
SMP Call	600	100	500.0%	600	0.0%
MKP Put	390	868	-55.1%	295	32.2%
MKP Call	298	763	-60.9%	203	46.8%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	7,488	14,493		8,648	

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