

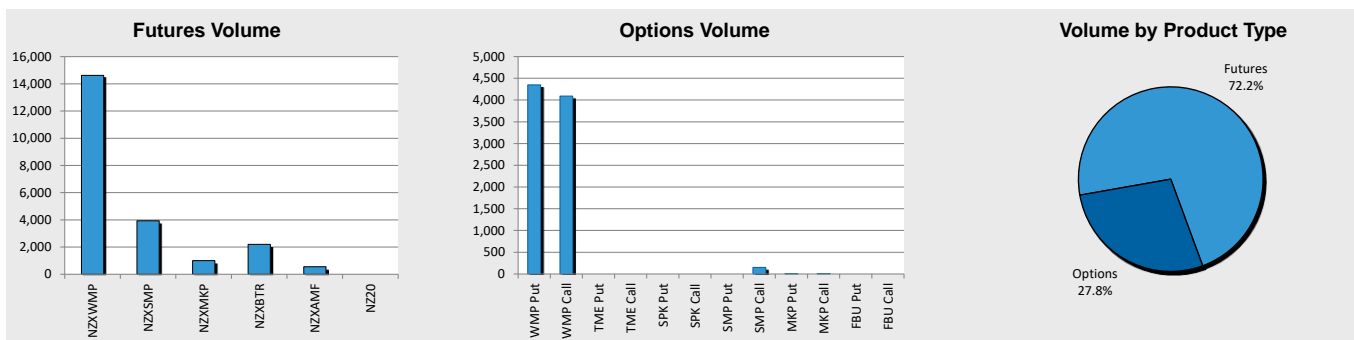


NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2018

Trading Days This Month

23



Futures

Contract Type	Aug 2018	Aug 2017	YOY % Chg	Average Daily Vol	Jul 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	14617	20195	-27.6%	635.52	19,121	-23.6%	114,185
NZXSMP	3936	3565	10.4%	171.13	4,789	-17.8%	29,507
NZXMKP	998	377	164.7%	43.39	481	107.5%	6,637
NZXBTR	2205	1029	114.3%	95.87	501	340.1%	7,906
NZXAMF	561	309	81.6%	24.39	1,859	-69.8%	10,042
NZ20	0	0	n/a	-	-	n/a	-
Total	22,317	25,475			26,751		168,277

Options

Contract Type	Aug 2018	Aug 2017	YOY % Chg	Average Daily Vol	Jul 2018	Monthly % Chg	Volume Y.T.D
WMP Put	4350	1750	148.6%	189.13	11,775	-63.1%	27,615
WMP Call	4090	2750	48.7%	177.83	3,125	30.9%	21,860
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	-	-	n/a	400
SMP Call	150	0	n/a	6.52	-	n/a	1,300
MKP Put	10	20	-50.0%	0.43	-	n/a	153
MKP Call	10	20	-50.0%	0.43	-	n/a	153
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	8,610	4,540			14,900		51,481

Monthly Open Interest - Derivatives

Futures

Contract Type	Aug 2018	Aug 2017	YOY % Chg	Jul 2018	Monthly % Chg
NZXWMP	21,423	33,972	-36.9%	27,071	-20.9%
NZXSMP	6,132	9,089	-32.5%	7,324	-16.3%
NZXMKP	9,507	5,146	84.7%	9,097	4.5%
NZXBTR	3,271	2,663	22.8%	1,692	93.3%
NZXAMF	3,096	894	246.3%	3,054	1.4%
NZ20	-	-	n/a	-	n/a
Total	43,429	51,764		48,238	

Options

Contract Type	Aug 2018	Aug 2017	YOY % Chg	Jul 2018	Monthly % Chg
WMP Put	12,675	3,250	290.0%	14,125	-10.3%
WMP Call	6,935	6,200	11.9%	7,195	-3.6%
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	1,250	-	n/a	1,100	13.6%
MKP Put	404	332	21.7%	394	2.5%
MKP Call	364	341	6.7%	354	2.8%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	21,828	10,123		23,368	

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