

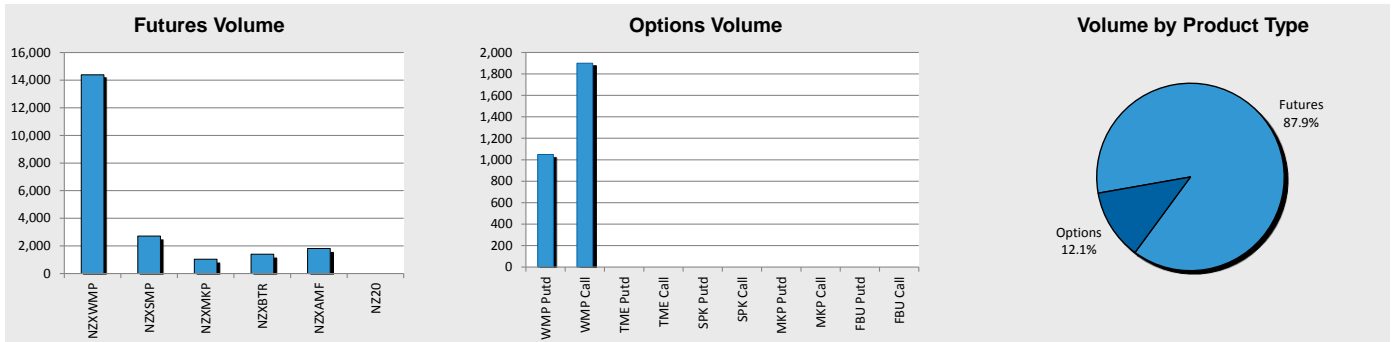


NZX Limited - Derivatives Monthly Volume Traded

30 Nov 2017

Trading Days This Month

22



Futures

Contract Type	Nov 2017	Nov 2016	YOY % Chg	Average Daily Vol	Oct 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	14385	19377	-25.8%	653.86	20,524	-29.9%	180,297
NZXSMP	2710	2807	-3.5%	123.18	2,213	22.5%	38,043
NZXMKP	1032	706	46.2%	46.91	614	68.1%	6,528
NZXBTR	1400	333	320.4%	63.64	1,230	13.8%	12,040
NZXAMF	1815	200	807.5%	82.50	1,416	28.2%	10,000
NZ20	0	0	n/a	-	-	n/a	-
Total	21,342	23,423			25,997		246,908

Options

Contract Type	Nov 2017	Nov 2016	YOY % Chg	Average Daily Vol	Oct 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	1050	2750	-61.8%	47.73	700	50.0%	16,380
WMP Call	1900	1350	40.7%	86.36	1,200	58.3%	21,625
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	0	0	n/a	-	-	n/a	251
MKP Call	0	0	n/a	-	-	n/a	211
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	2,950	4,100			1,900		38,467

Monthly Open Interest - Derivatives

Futures

Contract Type	Nov 2017	Nov 2016	YOY % Chg	Oct 2017	Monthly % Chg
NZXWMP	29,428	30,990	-5.0%	30,183	-2.5%
NZXSMP	4,631	5,643	-17.9%	6,028	-23.2%
NZXMKP	4,799	2,605	84.2%	4,049	18.5%
NZXBTR	1,532	654	134.3%	2,300	-33.4%
NZXAMF	2,006	271	640.2%	1,709	17.4%
NZ20	-	-	n/a	-	n/a
Total	42,396	40,163		44,269	

Options

Contract Type	Nov 2017	Nov 2016	YOY % Chg	Oct 2017	Monthly % Chg
WMP Putd	2,670	4,050	-34.1%	2,640	1.1%
WMP Call	3,670	2,450	49.8%	4,020	-8.7%
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	251	156	60.9%	251	0.0%
MKP Call	211	155	36.1%	211	0.0%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	6,802	6,811		7,122	

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