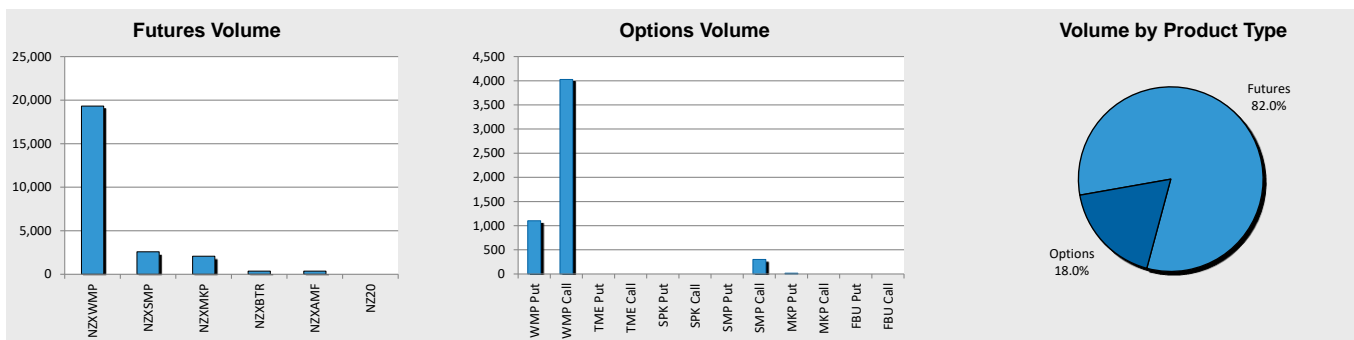


NZX Limited - Derivatives Monthly Volume Traded

31 May 2019

Trading Days This Month

23



Futures

| Contract Type | May 2019 | May 2018 | YOY % Chg | Average Daily Vol | Apr 2019 | Monthly % Chg | Volume Y.T.D |
|---------------|---------------|---------------|-----------|-------------------|---------------|---------------|----------------|
| NZXWMP | 19325 | 14508 | 33.2% | 840.22 | 14,218 | 35.9% | 92,238 |
| NZXAMP | 2588 | 2475 | 4.6% | 112.52 | 2,430 | 6.5% | 18,371 |
| NZXMKP | 2076 | 1284 | 61.7% | 90.26 | 638 | 225.4% | 4,548 |
| NZXBTR | 366 | 1117 | -67.2% | 15.91 | 1,240 | -70.5% | 8,866 |
| NZXAMF | 368 | 854 | -56.9% | 16.00 | 10 | 3580.0% | 837 |
| NZZ0 | 0 | 0 | n/a | - | - | n/a | - |
| Total | 24,723 | 20,238 | | | 18,536 | | 124,860 |

Options

| Contract Type | May 2019 | May 2018 | YOY % Chg | Average Daily Vol | Apr 2019 | Monthly % Chg | Volume Y.T.D |
|---------------|--------------|--------------|-----------|-------------------|--------------|---------------|---------------|
| WMP Put | 1100 | 3620 | -69.6% | 47.83 | 600 | 83.3% | 8,175 |
| WMP Call | 4025 | 2300 | 75.0% | 175.00 | 2,600 | 54.8% | 11,421 |
| 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 | - | 150 | n/a | 900 |
| SMP Call | 300 | 0 | n/a | 13.04 | 150 | 100.0% | 2,100 |
| MKP Put | 16 | 12 | 33.3% | 0.70 | 122 | -86.9% | 253 |
| MKP Call | 0 | 12 | n/a | - | 100 | n/a | 200 |
| FBU Put | 0 | 0 | n/a | - | - | n/a | - |
| FBU Call | 0 | 0 | n/a | - | - | n/a | - |
| Total | 5,441 | 5,944 | | | 3,722 | | 23,049 |

Monthly Open Interest - Derivatives

Futures

| Contract Type | May 2019 | May 2018 | YOY % Chg | Apr 2019 | Monthly % Chg |
|---------------|---------------|---------------|-----------|---------------|---------------|
| NZXWMP | 30,306 | 21,407 | 41.6% | 28,535 | 6.2% |
| NZXAMP | 5,763 | 3,552 | 62.2% | 5,647 | 2.1% |
| NZXMKP | 8,666 | 7,957 | 8.9% | 7,461 | 16.2% |
| NZXBTR | 5,202 | 2,427 | 114.3% | 5,416 | -4.0% |
| NZXAMF | 456 | 2,036 | -77.6% | 275 | 65.8% |
| NZZ0 | - | - | n/a | - | n/a |
| Total | 50,393 | 37,379 | | 47,334 | |

Options

| Contract Type | May 2019 | May 2018 | YOY % Chg | Apr 2019 | Monthly % Chg |
|---------------|---------------|--------------|-----------|--------------|---------------|
| WMP Put | 1,875 | 4,840 | -61.3% | 1,675 | 11.9% |
| WMP Call | 7,850 | 3,700 | 112.2% | 4,950 | 58.6% |
| 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 | 150 | - | n/a | 450 | -66.7% |
| SMP Call | 450 | - | n/a | 750 | -40.0% |
| MKP Put | 511 | 313 | 63.3% | 495 | 3.2% |
| MKP Call | 458 | 273 | 67.8% | 458 | 0.0% |
| FBU Put | - | - | n/a | - | n/a |
| FBU Call | - | - | n/a | - | n/a |
| Total | 11,294 | 9,126 | | 8,778 | |

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