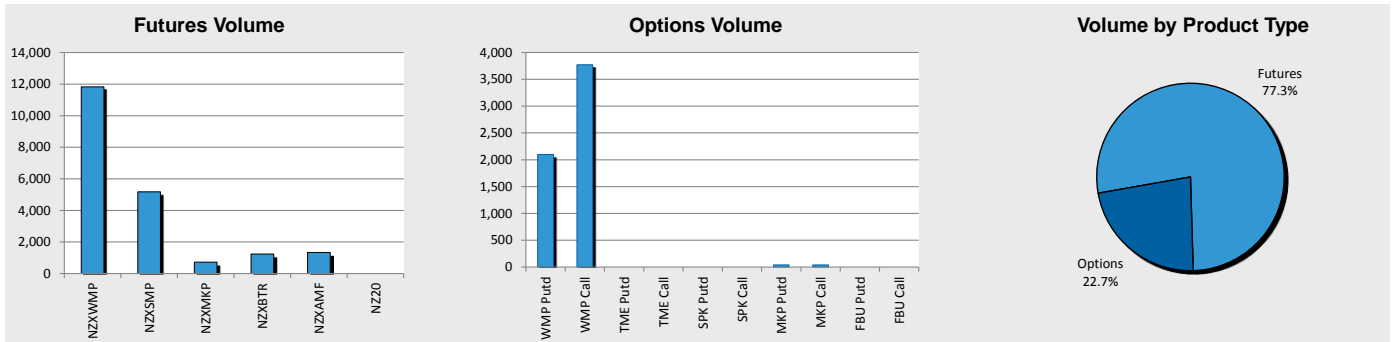




NZX Limited - Derivatives Monthly Volume Traded

31 May 2017

Trading Days This Month
 23



Futures

Contract Type	May 2017	May 2016	YOY % Chg	Average Daily Vol	Apr 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	11818	9159	29.0%	513.83	17,851	-33.8%	80,395
NZXSMP	5176	1781	190.6%	225.04	2,514	105.9%	18,077
NZXMKP	717	11	6418.2%	31.17	705	1.7%	2,527
NZXBTR	1233	140	780.7%	53.61	1,344	-8.3%	3,549
NZXAMF	1330	130	923.1%	57.83	967	37.5%	4,156
NZ20	0	0	n/a	-	-	n/a	-
Total	20,274	11,221			23,381		108,704

Options

Contract Type	May 2017	May 2016	YOY % Chg	Average Daily Vol	Apr 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	2100	0	n/a	91.30	800	162.5%	6,840
WMP Call	3770	50	7440.0%	163.91	1,600	135.6%	9,880
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	40	0	n/a	1.74	-	n/a	61
MKP Call	40	0	n/a	1.74	-	n/a	71
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	5,950	50			2,400		16,852

Monthly Open Interest - Derivatives

Futures

Contract Type	May 2017	May 2016	YOY % Chg	Apr 2017	Monthly % Chg
NZXWMP	22,591	14,883	51.8%	31,342	-27.9%
NZXSMP	6,077	3,171	91.6%	4,618	31.6%
NZXMKP	3,720	9	41233.3%	3,540	5.1%
NZXBTR	1,372	120	1043.3%	1,126	21.8%
NZXAMF	807	325	148.3%	1,080	-25.3%
NZ20	-	-	n/a	-	n/a
Total	34,567	18,508		41,706	

Options

Contract Type	May 2017	May 2016	YOY % Chg	Apr 2017	Monthly % Chg
WMP Putd	3,940	1,000	294.0%	4,100	-3.9%
WMP Call	5,780	1,675	245.1%	5,820	-0.7%
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	217	-	n/a	177	22.6%
MKP Call	226	-	n/a	186	21.5%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	10,163	2,675		10,283	

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