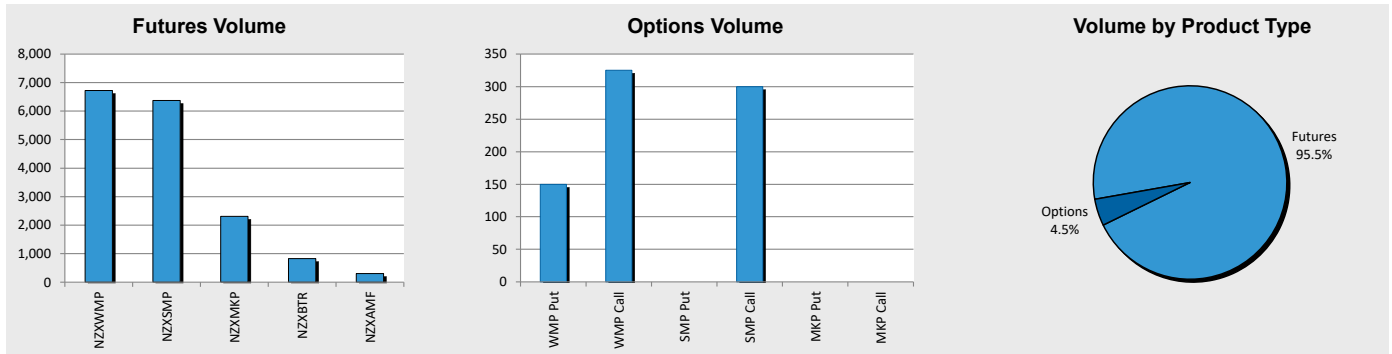


NZX Limited - Derivatives Monthly Volume Traded

30 Nov 2021

Trading Days This Month
 22

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Futures

Contract Type	Nov 2021	Nov 2020	YOY % Chg	Average Daily Vol	Oct 2021	Monthly % Chg	Volume Y.T.D
NZXWMP	6728	7636	-11.9%	305.82	14,312	-53.0%	172,888
NZXSMP	6369	4855	31.2%	289.50	5,925	7.5%	46,461
NZXMKP	2312	620	272.9%	105.09	2,894	-20.1%	23,365
NZXBTR	825	892	-7.5%	37.50	2,560	-67.8%	11,573
NZXAMF	300	0	n/a	13.64	80	275.0%	4,533
Total	16,534	14,003			25,771		258,820

Options

Contract Type	Nov 2021	Nov 2020	YOY % Chg	Average Daily Vol	Oct 2021	Monthly % Chg	Volume Y.T.D
WMP Put	150	2540	-94.1%	6.82	600	-75.0%	12,485
WMP Call	325	4950	-93.4%	14.77	2,100	-84.5%	6,375
SMP Put	0	0	n/a	-	-	n/a	200
SMP Call	300	0	n/a	13.64	-	n/a	900
MKP Put	0	0	n/a	-	10	n/a	199
MKP Call	0	0	n/a	-	10	n/a	175
Total	775	7,490			2,720		20,334

Monthly Open Interest - Derivatives

Futures

Contract Type	Nov 2021	Nov 2020	YOY % Chg	Oct 2021	Monthly % Chg
NZXWMP	20,563	18,053	13.9%	26,773	-23.2%
NZXSMP	10,015	10,714	-6.5%	9,234	8.5%
NZXMKP	18,146	12,538	44.7%	16,366	10.9%
NZXBTR	4,309	2,731	57.8%	5,460	-21.1%
NZXAMF	1,633	196	733.2%	1,940	-15.8%
Total	54,666	44,232		59,773	

Options

Contract Type	Nov 2021	Nov 2020	YOY % Chg	Oct 2021	Monthly % Chg
WMP Put	1,650	4,815	-65.7%	1,800	-8.3%
WMP Call	2,925	12,915	-77.4%	2,900	0.9%
SMP Put	-	-	n/a	-	n/a
SMP Call	300	1,350	-77.8%	-	n/a
MKP Put	219	252	-13.1%	219	0.0%
MKP Call	175	188	-6.9%	175	0.0%
Total	5,269	19,520		5,094	

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