

NZX Limited - Derivatives Monthly Volume Traded

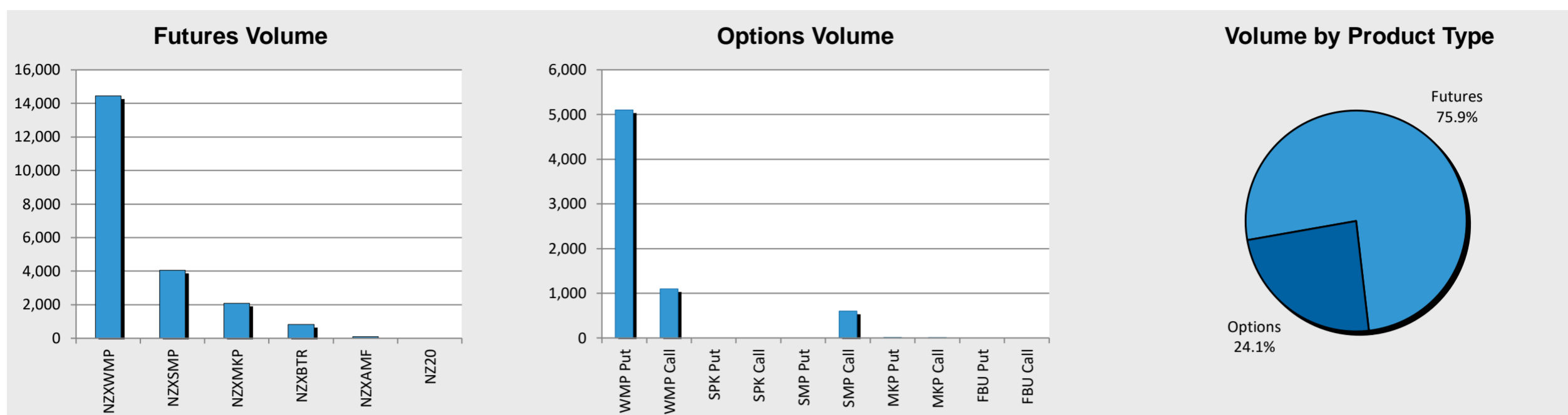
31 Mar 2021

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Trading Days This Month

23



Futures

Contract Type	Mar 2021	Mar 2020	YOY % Chg	Average Daily Vol	Feb 2021	Monthly % Chg	Volume Y.T.D
NZXWMP	14455	29661	-51.3%	628.48	13,447	7.5%	42,487
NZXSMP	4052	5169	-21.6%	176.17	4,892	-17.2%	13,364
NZXMKP	2080	1584	31.3%	90.43	2,495	-16.6%	6,623
NZXBTR	836	200	318.0%	36.35	595	40.5%	2,639
NZXAMF	87	46	89.1%	3.78	194	-55.2%	601
NZ20	0	0	n/a	-	-	n/a	-
Total	21,510	36,660			21,623		65,714

Options

Contract Type	Mar 2021	Mar 2020	YOY % Chg	Average Daily Vol	Feb 2021	Monthly % Chg	Volume Y.T.D
WMP Put	5100	0	n/a	221.74	3,000	70.0%	8,350
WMP Call	1100	7400	-85.1%	47.83	450	144.4%	1,800
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	0	0	n/a	-	-	n/a	-
SMP Call	600	0	n/a	26.09	-	n/a	600
MKP Put	13	0	n/a	0.57	-	n/a	13
MKP Call	5	0	n/a	0.22	-	n/a	5
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	6,818	7,400			3,450		10,768

Monthly Open Interest - Derivatives

Futures

Contract Type	Mar 2021	Mar 2020	YOY % Chg	Feb 2021	Monthly % Chg
NZXWMP	18,241	28,791	-36.6%	18,598	-1.9%
NZXSMP	8,854	6,606	34.0%	8,645	2.4%
NZXMKP	15,825	10,862	45.7%	15,416	2.7%
NZXBTR	2,617	1,499	74.6%	2,654	-1.4%
NZXAMF	439	232	89.2%	477	-8.0%
NZ20	-	-	n/a	-	n/a
Total	45,976	47,990		45,790	

Options

Contract Type	Mar 2021	Mar 2020	YOY % Chg	Feb 2021	Monthly % Chg
WMP Put	7,750	4,420	75.3%	4,300	80.2%
WMP Call	1,650	12,460	-86.8%	3,740	-55.9%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	950	n/a	-	n/a
SMP Call	600	300	100.0%	400	50.0%
MKP Put	285	680	-58.1%	272	4.8%
MKP Call	193	590	-67.3%	188	2.7%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	10,478	19,400		8,900	

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