

NZX Limited - Derivatives Monthly Volume Traded

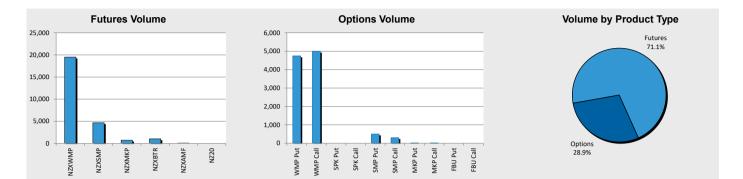
29 Feb 2020

Trading Days This Month

19

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Futures							
Contract Type	Feb 2020	Feb 2019	YOY % Chg	Average Daily Vol	Jan 2020	Monthly % Chg	Volume Y.T.D
NZXWMP	19510	15540	25.5%	1,026.84	15,043	29.7%	34,553
NZXSMP	4661	3638	28.1%	245.32	4,201	10.9%	8,862
NZXMKP	716	687	4.2%	37.68	1,469	-51.3%	2,185
NZXBTR	1031	1197	-13.9%	54.26	523	97.1%	1,554
NZXAMF	65	198	-67.2%	3.42	60	8.3%	125
NZ20	0	0	n/a	-	-	n/a	-
Total	25,983	21,260			21,296		47,279

Options							
Contract Type	Feb 2020	Feb 2019	YOY % Chg	Average Daily Vol	Jan 2020	Monthly % Chg	Volume Y.T.D
WMP Put	4745	1500	216.3%	249.74	2,980	59.2%	7,725
WMP Call	5000	200	2400.0%	263.16	3,610	38.5%	8,610
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	500	150	233.3%	26.32	300	66.7%	800
SMP Call	300	0	n/a	15.79	-	n/a	300
MKP Put	15	80	-81.3%	0.79	33	-54.5%	48
MKP Call	15	70	-78.6%	0.79	-	n/a	15
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	10.575	2.000			6.923		17.498

Monthly Open Interest - Derivatives

Futures					
Contract Type	Feb 2020	Feb 2019	YOY % Chg	Jan 2020	Monthly % Chg
NZXWMP	20,229	26,161	-22.7%	17,008	18.9%
NZXSMP	7,418	8,584	-13.6%	7,326	1.3%
NZXMKP	10,421	6,900	51.0%	10,023	4.0%
NZXBTR	1,729	1,941	-10.9%	1,213	42.5%
NZXAMF	344	890	-61.3%	479	-28.2%
NZ20	-	-	n/a	-	n/a
Total	40,141	44,476		36,049	

Options					
Contract Type	Feb 2020	Feb 2019	YOY % Chg	Jan 2020	Monthly % Chg
WMP Put	7,326	2,950	148.3%	4,772	53.5%
WMP Call	8,270	1,996	314.3%	6,220	33.0%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	1,025	850	20.6%	600	70.8%
SMP Call	500	1,950	-74.4%	400	25.0%
MKP Put	680	368	84.8%	665	2.3%
MKP Call	590	358	64.8%	575	2.6%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	18,391	8,472		13,232	

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