



NEW ZEALAND'S EXCHANGE

NZX Limited - Derivatives Monthly Volume Traded

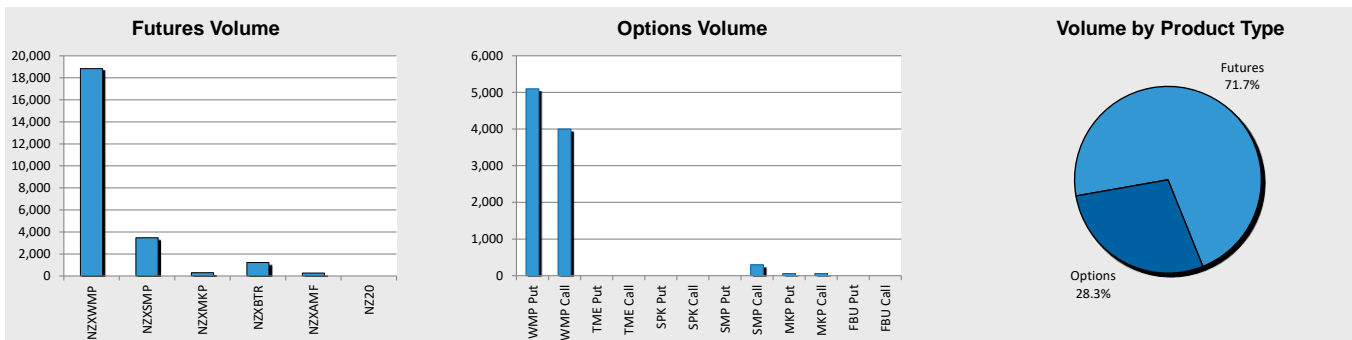
30 Sep 2018

Trading Days This Month

20

NZX Limited
Level 7, Zurich House
21 Queen Street
PO Box 106 555
Auckland 1011
New Zealand
Tel +64 9 368 1375

www.nzx.com



Futures

Contract Type	Sep 2018	Sep 2017	YOY % Chg	Average Daily Vol	Aug 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	18834	13908	35.4%	941.70	14,617	28.8%	133,019
NZXSMP	3476	3432	1.3%	173.80	3,936	-11.7%	32,983
NZXMKP	303	500	-39.4%	15.15	998	-69.6%	6,940
NZXBTR	1223	1721	-28.9%	61.15	2,205	-44.5%	9,129
NZXAMF	265	997	-73.4%	13.25	561	-52.8%	10,307
NZ20	0	0	n/a	-	-	n/a	-
Total	24,101	20,558			22,317		192,378

Options

Contract Type	Sep 2018	Sep 2017	YOY % Chg	Average Daily Vol	Aug 2018	Monthly % Chg	Volume Y.T.D
WMP Put	5100	1840	177.2%	255.00	4,350	17.2%	32,715
WMP Call	4000	1170	241.9%	200.00	4,090	-2.2%	25,860
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	-	-	n/a	400
SMP Call	300	0	n/a	15.00	150	100.0%	1,600
MKP Put	60	75	-20.0%	3.00	10	500.0%	213
MKP Call	60	25	140.0%	3.00	10	500.0%	213
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	9,520	3,110			8,610		61,001

Monthly Open Interest - Derivatives

Futures

Contract Type	Sep 2018	Sep 2017	YOY % Chg	Aug 2018	Monthly % Chg
NZXWMP	23,852	27,917	-14.6%	21,423	11.3%
NZXSMP	5,617	7,213	-22.1%	6,132	-8.4%
NZXMKP	9,579	5,568	72.0%	9,507	0.8%
NZXBTR	3,346	2,304	45.2%	3,271	2.3%
NZXAMF	2,632	1,039	153.3%	3,096	-15.0%
NZ20	-	-	n/a	-	n/a
Total	45,026	44,041		43,429	

Options

Contract Type	Sep 2018	Sep 2017	YOY % Chg	Aug 2018	Monthly % Chg
WMP Put	9,825	2,840	246.0%	12,675	-22.5%
WMP Call	7,285	4,870	49.6%	6,935	5.0%
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	200	-	n/a	200	0.0%
SMP Call	1,250	-	n/a	1,250	0.0%
MKP Put	464	407	14.0%	404	14.9%
MKP Call	424	366	15.8%	364	16.5%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	19,448	8,483		21,828	

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