

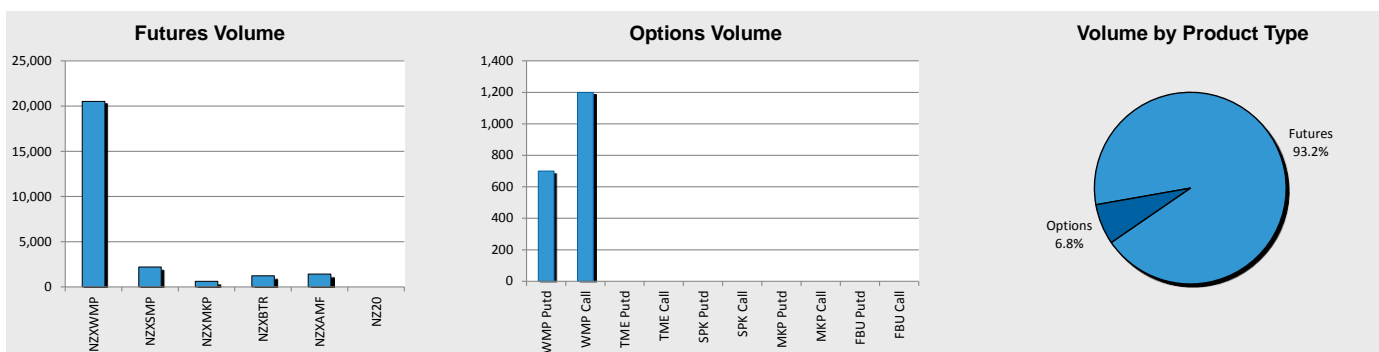


## NZX Limited - Derivatives Monthly Volume Traded

31 Oct 2017

Trading Days This Month

21



### Futures

Contract Type	Oct 2017	Oct 2016	YOY % Chg	Average Daily Vol	Sep 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	20524	14953	37.3%	977.33	13,908	47.6%	165,912
NZXSMP	2213	1524	45.2%	105.38	3,432	-35.5%	35,333
NZXMKP	614	476	29.0%	29.24	500	22.8%	5,496
NZXBTR	1230	265	364.2%	58.57	1,721	-28.5%	10,640
NZXAMF	1416	159	790.6%	67.43	997	42.0%	8,185
NZ20	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>25,997</b>	<b>17,377</b>			<b>20,558</b>		<b>225,566</b>

### Options

Contract Type	Oct 2017	Oct 2016	YOY % Chg	Average Daily Vol	Sep 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	700	1100	-36.4%	33.33	1,840	-62.0%	15,330
WMP Call	1200	950	26.3%	57.14	1,170	2.6%	19,725
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	0	55	n/a	-	75	n/a	251
MKP Call	0	55	n/a	-	25	n/a	211
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>1,900</b>	<b>2,160</b>			<b>3,110</b>		<b>35,517</b>

## Monthly Open Interest - Derivatives

### Futures

Contract Type	Oct 2017	Oct 2016	YOY % Chg	Sep 2017	Monthly % Chg
NZXWMP	30,183	24,969	20.9%	27,917	8.1%
NZXSMP	6,028	4,900	23.0%	7,213	-16.4%
NZXMKP	4,049	2,136	89.6%	5,568	-27.3%
NZXBTR	2,300	643	257.7%	2,304	-0.2%
NZXAMF	1,709	369	363.1%	1,039	64.5%
NZ20	-	-	n/a	-	n/a
<b>Total</b>	<b>44,269</b>	<b>33,017</b>		<b>44,041</b>	

### Options

Contract Type	Oct 2017	Oct 2016	YOY % Chg	Sep 2017	Monthly % Chg
WMP Putd	2,640	1,900	38.9%	2,840	-7.0%
WMP Call	4,020	1,675	140.0%	4,870	-17.5%
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	251	156	60.9%	407	-38.3%
MKP Call	211	155	36.1%	366	-42.3%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
<b>Total</b>	<b>7,122</b>	<b>3,886</b>		<b>8,483</b>	

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