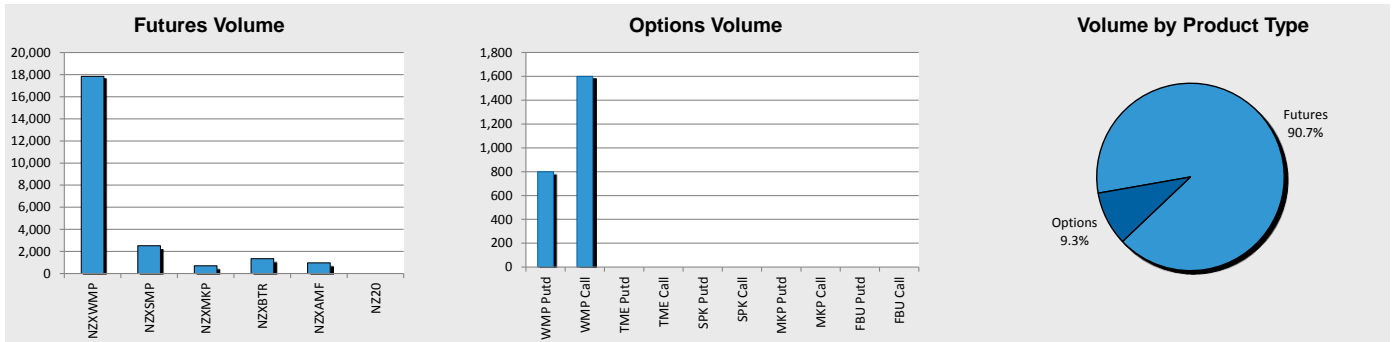




NZX Limited - Derivatives Monthly Volume Traded

30 Apr 2017

Trading Days This Month
 17



Futures

Contract Type	Apr 2017	Apr 2016	YOY % Chg	Average Daily Vol	Mar 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	17851	5155	246.3%	1,050.06	15,981	11.7%	68,577
NZXSMP	2514	1355	85.5%	147.88	3,490	-28.0%	12,901
NZXMKP	705	0	n/a	41.47	401	75.8%	1,810
NZXBTR	1344	150	796.0%	79.06	615	118.5%	2,316
NZXAMF	967	80	1108.8%	56.88	559	73.0%	2,826
NZ20	0	0	n/a	-	-	n/a	-
Total	23,381	6,740			21,046		88,430

Options

Contract Type	Apr 2017	Apr 2016	YOY % Chg	Average Daily Vol	Mar 2017	Monthly % Chg	Volume Y.T.D
WMP Put	800	200	300.0%	47.06	3,220	-75.2%	4,740
WMP Call	1600	50	3100.0%	94.12	1,250	28.0%	6,110
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	-
MKP Put	0	0	n/a	-	11	n/a	21
MKP Call	0	0	n/a	-	21	n/a	31
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	2,400	250			4,502		10,902

Monthly Open Interest - Derivatives

Futures

Contract Type	Apr 2017	Apr 2016	YOY % Chg	Mar 2017	Monthly % Chg
NZXWMP	31,342	16,965	84.7%	29,312	6.9%
NZXSMP	4,618	2,749	68.0%	4,915	-6.0%
NZXMKP	3,540	-	n/a	3,146	12.5%
NZXBTR	1,126	153	635.9%	1,038	8.5%
NZXAMF	1,080	518	108.5%	1,128	-4.3%
NZ20	-	-	n/a	-	n/a
Total	41,706	20,385		39,539	

Options

Contract Type	Apr 2017	Apr 2016	YOY % Chg	Mar 2017	Monthly % Chg
WMP Put	4,100	1,508	171.9%	4,700	-12.8%
WMP Call	5,820	3,475	67.5%	5,690	2.3%
TME Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
MKP Put	177	-	n/a	177	0.0%
MKP Call	186	-	n/a	186	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	10,283	4,983		10,753	

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