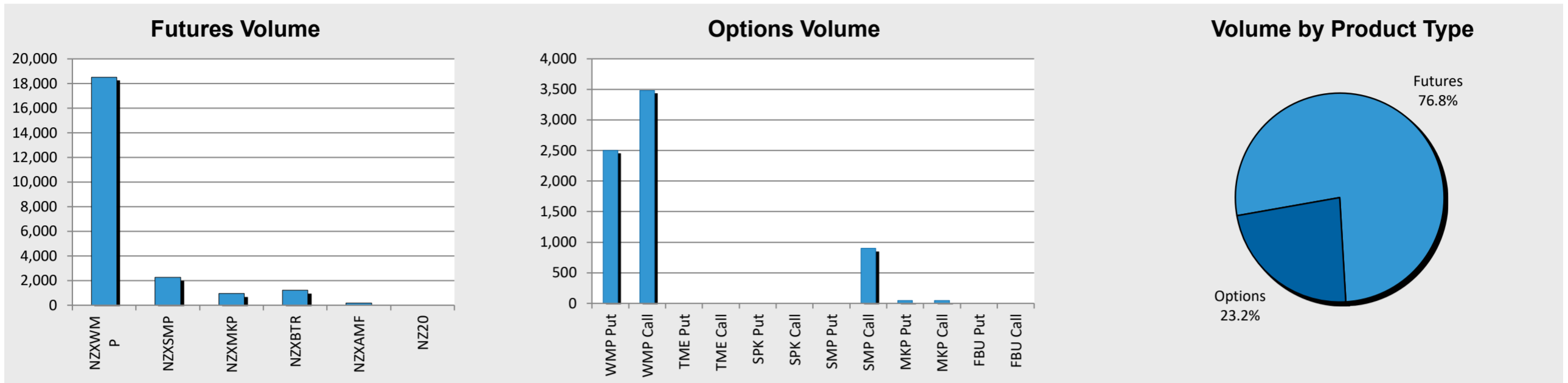




NZX Limited - Derivatives Monthly Volume Traded

31 Oct 2018

Trading Days This Month
 22



Futures

Contract Type	Oct 2018	Oct 2017	YOY % Chg	Average Daily Vol	Sep 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	18498	20524	-9.9%	840.82	18,834	-1.8%	151,517
NZXSMP	2271	2213	2.6%	103.23	3,476	-34.7%	35,254
NZXMKP	951	614	54.9%	43.23	303	213.9%	7,891
NZXBTR	1230	1230	0.0%	55.91	1,223	0.6%	10,359
NZXAMF	185	1416	-86.9%	8.41	265	-30.2%	10,492
NZ20	0	0	n/a	-	-	n/a	-
Total	23,135	25,997			24,101		215,513

Options

Contract Type	Oct 2018	Oct 2017	YOY % Chg	Average Daily Vol	Sep 2018	Monthly % Chg	Volume Y.T.D
WMP Put	2500	700	257.1%	113.64	5,100	-51.0%	35,215
WMP Call	3480	1200	190.0%	158.18	4,000	-13.0%	29,340
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	900	0	n/a	40.91	300	200.0%	2,500
MKP Put	45	0	n/a	2.05	60	-25.0%	258
MKP Call	45	0	n/a	2.05	60	-25.0%	258
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	6,970	1,900			9,520		67,971

Monthly Open Interest - Derivatives

Futures

Contract Type	Oct 2018	Oct 2017	YOY % Chg	Sep 2018	Monthly % Chg
NZXWMP	25,406	30,183	-15.8%	23,852	6.5%
NZXSMP	6,208	6,028	3.0%	5,617	10.5%
NZXMKP	5,233	4,049	29.2%	9,579	-45.4%
NZXBTR	3,638	2,300	58.2%	3,346	8.7%
NZXAMF	2,470	1,709	44.5%	2,632	-6.2%
NZ20	-	-	n/a	-	n/a
Total	42,955	44,269		45,026	

Options

Contract Type	Oct 2018	Oct 2017	YOY % Chg	Sep 2018	Monthly % Chg
WMP Put	5,150	2,640	95.1%	9,825	-47.6%
WMP Call	7,270	4,020	80.8%	7,285	-0.2%
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	-	-	n/a	200	n/a
SMP Call	1,500	-	n/a	1,250	20.0%
MKP Put	258	251	2.8%	464	-44.4%
MKP Call	258	211	22.3%	424	-39.2%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	14,436	7,122		19,448	

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