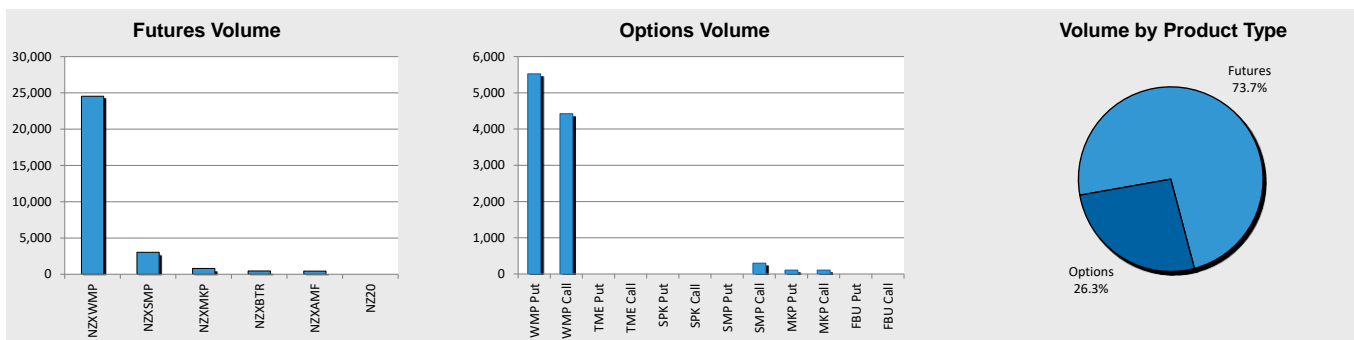


NZX Limited - Derivatives Monthly Volume Traded

30 Jun 2019

Trading Days This Month

19



Futures

Contract Type	Jun 2019	Jun 2018	YOY % Chg	Average Daily Vol	May 2019	Monthly % Chg	Volume Y.T.D
NZXWMP	24534	17493	40.3%	1,291.26	19,325	27.0%	116,772
NZX SMP	3020	6976	-56.7%	158.95	2,588	16.7%	21,391
NZX MKP	807	1112	-27.4%	42.47	2,076	-61.1%	5,355
NZX BTR	455	406	12.1%	23.95	366	24.3%	9,321
NZX AMF	425	430	-1.2%	22.37	368	15.5%	1,262
NZZ0	0	0	n/a	-	-	n/a	-
Total	29,241	26,417			24,723		154,101

Options

Contract Type	Jun 2019	Jun 2018	YOY % Chg	Average Daily Vol	May 2019	Monthly % Chg	Volume Y.T.D
WMP Put	5525	2500	121.0%	290.79	1,100	402.3%	13,700
WMP Call	4425	3370	31.3%	232.89	4,025	9.9%	15,846
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	200	n/a	-	-	n/a	900
SMP Call	300	1100	-72.7%	15.79	300	0.0%	2,400
MKP Put	105	81	29.6%	5.53	16	556.3%	358
MKP Call	105	81	29.6%	5.53	-	n/a	305
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	10,460	7,332			5,441		33,509

Monthly Open Interest - Derivatives

Futures

Contract Type	Jun 2019	Jun 2018	YOY % Chg	May 2019	Monthly % Chg
NZXWMP	27,351	28,126	-2.8%	30,306	-9.8%
NZX SMP	6,504	7,603	-14.5%	5,763	12.9%
NZX MKP	9,165	8,758	4.6%	8,666	5.8%
NZX BTR	4,026	2,277	76.8%	5,202	-22.6%
NZX AMF	810	1,925	-57.9%	456	77.6%
NZZ0	-	-	n/a	-	n/a
Total	47,856	48,689		50,393	

Options

Contract Type	Jun 2019	Jun 2018	YOY % Chg	May 2019	Monthly % Chg
WMP Put	6,400	4,590	39.4%	1,875	241.3%
WMP Call	10,275	5,470	87.8%	7,850	30.9%
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	150	200	-25.0%	150	0.0%
SMP Call	750	1,100	-31.8%	450	66.7%
MKP Put	616	394	56.3%	511	20.5%
MKP Call	563	354	59.0%	458	22.9%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	18,754	12,108		11,294	

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