

NZX Limited - Derivatives Monthly Volume Traded

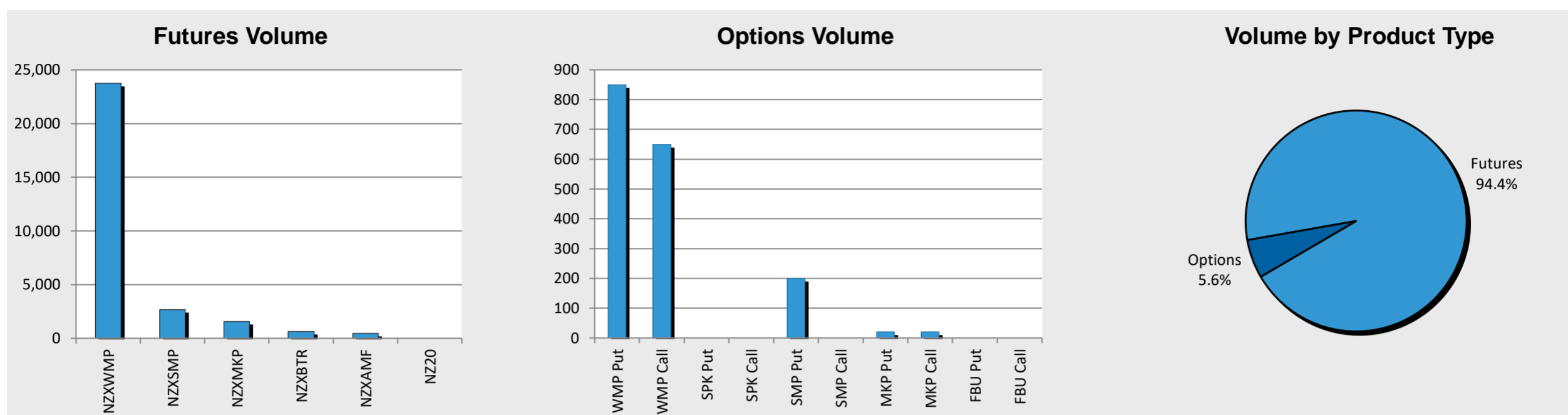
31 Jul 2021

Trading Days This Month

22

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Futures

Contract Type	Jul 2021	Jul 2020	YOY % Chg	Average Daily Vol	Jun 2021	Monthly % Chg	Volume Y.T.D
NZXWMP	23754	13811	72.0%	1,079.73	20,209	17.5%	110,600
NZXSMP	2684	7668	-65.0%	122.00	2,097	28.0%	25,955
NZXMKP	1554	2738	-43.2%	70.64	1,857	-16.3%	14,229
NZXBTR	625	430	45.3%	28.41	-	n/a	4,307
NZXAMF	468	25	1772.0%	21.27	351	33.3%	1,650
NZ20	0	0	n/a	-	-	n/a	-
Total	29,085	24,672			24,514		156,741

Options

Contract Type	Jul 2021	Jul 2020	YOY % Chg	Average Daily Vol	Jun 2021	Monthly % Chg	Volume Y.T.D
WMP Put	850	1500	-43.3%	38.64	-	n/a	9,800
WMP Call	650	5950	-89.1%	29.55	200	225.0%	3,150
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	200	0	n/a	9.09	-	n/a	200
SMP Call	0	150	n/a	-	-	n/a	600
MKP Put	20	16	25.0%	0.91	16	25.0%	154
MKP Call	20	0	n/a	0.91	-	n/a	130
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	1,740	7,616			216		14,034

Monthly Open Interest - Derivatives

Futures

Contract Type	Jul 2021	Jul 2020	YOY % Chg	Jun 2021	Monthly % Chg
NZXWMP	34,647	26,910	28.8%	23,823	45.4%
NZXSMP	8,205	12,640	-35.1%	9,371	-12.4%
NZXMKP	20,281	17,922	13.2%	19,174	5.8%
NZXBTR	1,513	2,896	-47.8%	1,707	-11.4%
NZXAMF	716	105	581.9%	643	11.4%
NZ20	-	-	n/a	-	n/a
Total	65,362	60,473		54,718	

Options

Contract Type	Jul 2021	Jul 2020	YOY % Chg	Jun 2021	Monthly % Chg
WMP Put	3,150	7,060	-55.4%	3,700	-14.9%
WMP Call	1,150	11,900	-90.3%	900	27.8%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	200	-	n/a	-	n/a
SMP Call	400	150	166.7%	600	-33.3%
MKP Put	426	884	-51.8%	406	4.9%
MKP Call	318	763	-58.3%	298	6.7%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	5,644	20,757		5,904	

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