



NEW ZEALAND'S EXCHANGE

NZX Limited - Derivatives Monthly Volume Traded

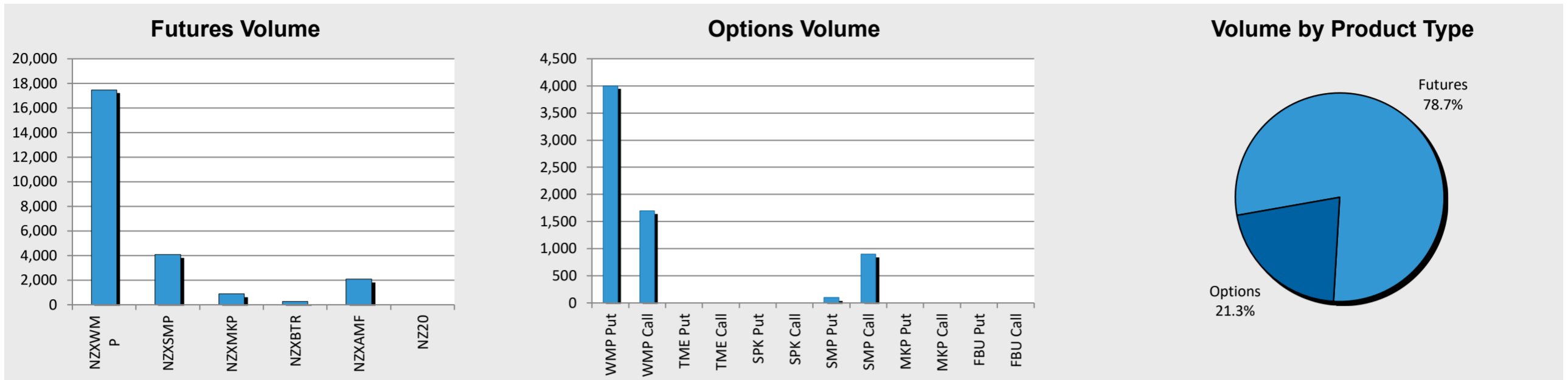
30 Nov 2018

Trading Days This Month

22

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Futures								
Contract Type	Nov 2018	Nov 2017	YOY % Chg	Average Daily Vol	Oct 2018	Monthly % Chg	Volume Y.T.D	
NZXWMP	17471	14385	21.5%	794.14	18,498	-5.6%	168,988	
NZXSMP	4090	2710	50.9%	185.91	2,271	80.1%	39,344	
NZXMKP	880	1032	-14.7%	40.00	951	-7.5%	8,771	
NZXBTR	265	1400	-81.1%	12.05	1,230	-78.5%	10,624	
NZXAMF	2085	1815	14.9%	94.77	185	1027.0%	12,577	
NZ20	0	0	n/a	-	-	n/a	-	
Total	24,791	21,342			23,135		240,304	

Options								
Contract Type	Nov 2018	Nov 2017	YOY % Chg	Average Daily Vol	Oct 2018	Monthly % Chg	Volume Y.T.D	
WMP Put	4000	1050	281.0%	181.82	2,500	60.0%	39,215	
WMP Call	1700	1900	-10.5%	77.27	3,480	-51.1%	31,040	
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	100	0	n/a	4.55	-	n/a	500	
SMP Call	900	0	n/a	40.91	900	0.0%	3,400	
MKP Put	0	0	n/a	-	45	n/a	258	
MKP Call	0	0	n/a	-	45	n/a	258	
FBU Put	0	0	n/a	-	-	n/a	-	
FBU Call	0	0	n/a	-	-	n/a	-	
Total	6,700	2,950			6,970		74,671	

Monthly Open Interest - Derivatives

Futures					
Contract Type	Nov 2018	Nov 2017	YOY % Chg	Oct 2018	Monthly % Chg
NZXWMP	29,299	29,428	-0.4%	25,406	15.3%
NZXSMP	7,678	4,631	65.8%	6,208	23.7%
NZXMKP	5,968	4,799	24.4%	5,233	14.0%
NZXBTR	3,593	1,532	134.5%	3,638	-1.2%
NZXAMF	1,932	2,006	-3.7%	2,470	-21.8%
NZ20	-	-	n/a	-	n/a
Total	48,470	42,396		42,955	

Options					
Contract Type	Nov 2018	Nov 2017	YOY % Chg	Oct 2018	Monthly % Chg
WMP Put	4,900	2,670	83.5%	5,150	-4.9%
WMP Call	6,770	3,670	84.5%	7,270	-6.9%
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	100	-	n/a	-	n/a
SMP Call	2,000	-	n/a	1,500	33.3%
MKP Put	258	251	2.8%	258	0.0%
MKP Call	258	211	22.3%	258	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	14,286	6,802		14,436	

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