

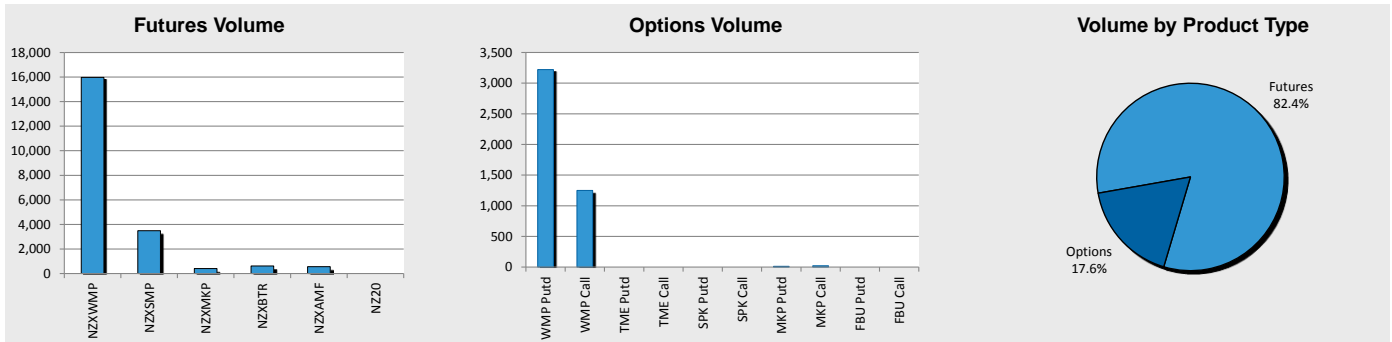


NZX Limited - Derivatives Monthly Volume Traded

31 Mar 2017

Trading Days This Month

23



Futures

Contract Type	Mar 2017	Mar 2016	YOY % Chg	Average Daily Vol	Feb 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	15981	9795	63.2%	694.83	16,505	-3.2%	50,726
NZXSMP	3490	462	655.4%	151.74	2,385	46.3%	10,387
NZXMKP	401	0	n/a	17.43	430	-6.7%	1,105
NZXBTR	615	49	1155.1%	26.74	240	156.3%	972
NZXAMF	559	163	242.9%	24.30	926	-39.6%	1,859
NZ20	0	6	n/a	-	-	n/a	-
Total	21,046	10,475			20,486		65,049

Options

Contract Type	Mar 2017	Mar 2016	YOY % Chg	Average Daily Vol	Feb 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	3220	600	436.7%	140.00	100	3120.0%	3,940
WMP Call	1250	25	4900.0%	54.35	2,240	-44.2%	4,510
TME Putd	0	0	n/a	-	-	n/a	-
TME Call	0	0	n/a	-	-	n/a	-
SPK Putd	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
MKP Putd	11	0	n/a	0.48	-	n/a	21
MKP Call	21	0	n/a	0.91	-	n/a	31
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	4,502	625			2,340		8,502

Monthly Open Interest - Derivatives

Futures

Contract Type	Mar 2017	Mar 2016	YOY % Chg	Feb 2017	Monthly % Chg
NZXWMP	29,312	15,739	86.2%	28,657	2.3%
NZXSMP	4,915	1,828	168.9%	6,345	-22.5%
NZXMKP	3,146	-	n/a	2,972	5.9%
NZXBTR	1,038	276	276.1%	737	40.8%
NZXAMF	1,128	488	131.1%	1,046	7.8%
NZ20	-	-	n/a	-	n/a
Total	39,539	18,331		39,757	

Options

Contract Type	Mar 2017	Mar 2016	YOY % Chg	Feb 2017	Monthly % Chg
WMP Putd	4,700	2,408	95.2%	3,300	42.4%
WMP Call	5,690	4,225	34.7%	5,360	6.2%
TME Putd	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Putd	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
MKP Putd	177	-	n/a	166	6.6%
MKP Call	186	-	n/a	165	12.7%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	10,753	6,633		8,991	

Disclaimer:

The content of this report is provided by NZX in good faith and in the belief that it is accurate. However, NZX assumes no responsibility for any errors, omissions, consequential loss, nor for the content of any third party information referred to in this report. This report may not be further distributed.