

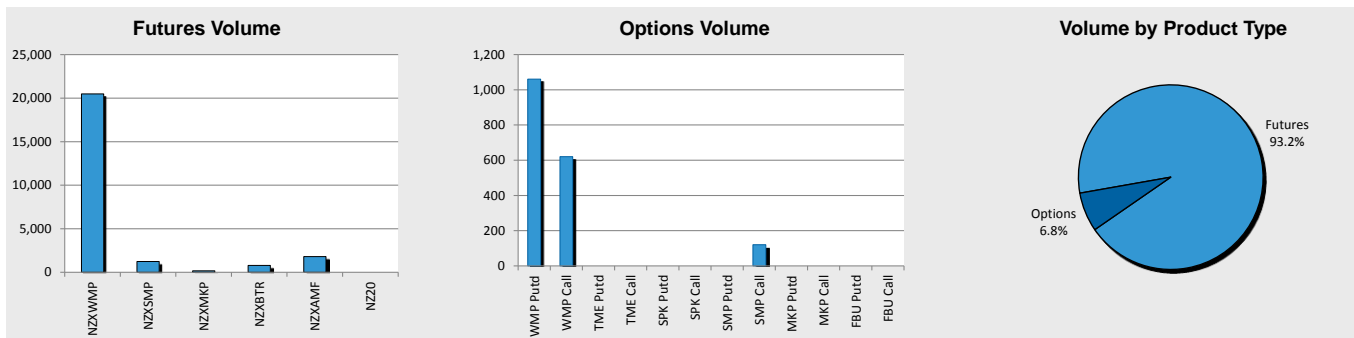


NZX Limited - Derivatives Monthly Volume Traded

31 Dec 2017

Trading Days This Month

19



Futures

Contract Type	Dec 2017	Dec 2016	YOY % Chg	Average Daily Vol	Nov 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	20493	15268	34.2%	1,078.58	14,385	42.5%	200,790
NZXAMP	1245	2780	-55.2%	65.53	2,710	-54.1%	39,288
NZXMKP	172	232	-25.9%	9.05	1,032	-83.3%	6,700
NZXBTR	791	249	217.7%	41.63	1,400	-43.5%	12,831
NZXAMF	1799	431	317.4%	94.68	1,815	-0.9%	11,799
NZZ0	0	0	n/a	-	-	n/a	-
Total	24,500	18,960			21,342		271,408

Options

Contract Type	Dec 2017	Dec 2016	YOY % Chg	Average Daily Vol	Nov 2017	Monthly % Chg	Volume Y.T.D
WMP Put	1060	2400	-55.8%	55.79	1,050	1.0%	17,440
WMP Call	620	3000	-79.3%	32.63	1,900	-67.4%	22,245
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	-
SMP Call	120	0	n/a	6.32	-	n/a	120
MKP Put	0	0	n/a	-	-	n/a	251
MKP Call	0	0	n/a	-	-	n/a	211
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	1,800	5,400			2,950		40,267

Monthly Open Interest - Derivatives

Futures

Contract Type	Dec 2017	Dec 2016	YOY % Chg	Nov 2017	Monthly % Chg
NZXWMP	33,933	29,727	14.1%	29,428	15.3%
NZXAMP	3,736	6,109	-38.8%	4,631	-19.3%
NZXMKP	4,914	2,692	82.5%	4,799	2.4%
NZXBTR	1,341	764	75.5%	1,532	-12.5%
NZXAMF	1,847	512	260.7%	2,006	-7.9%
NZZ0	-	-	n/a	-	n/a
Total	45,771	39,804		42,396	

Options

Contract Type	Dec 2017	Dec 2016	YOY % Chg	Nov 2017	Monthly % Chg
WMP Put	2,940	5,350	-45.0%	2,670	10.1%
WMP Call	2,870	4,600	-37.6%	3,670	-21.8%
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	-	n/a
SMP Call	120	-	n/a	-	n/a
MKP Put	251	156	60.9%	251	0.0%
MKP Call	211	155	36.1%	211	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	6,392	10,261		6,802	

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