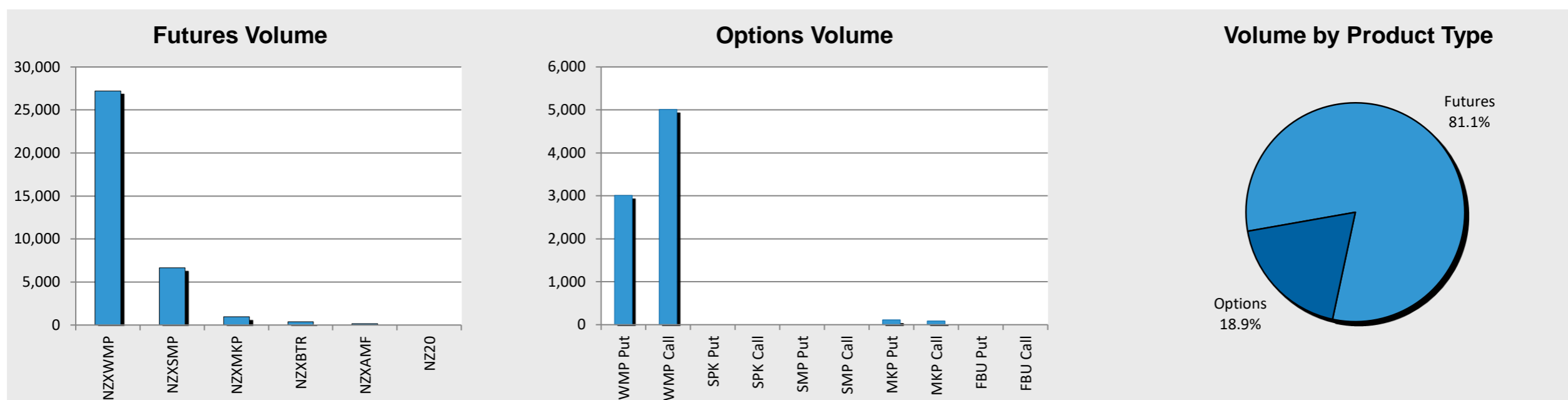


NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2019

Trading Days This Month

22



Futures

Contract Type	Aug 2019	Aug 2018	YOY % Chg	Average Daily Vol	Jul 2019	Monthly % Chg	Volume Y.T.D
NZXWMP	27201	14617	86.1%	1,236.41	27,412	-0.8%	171,385
NZXSMF	6643	3936	68.8%	301.95	1,963	238.4%	29,997
NZXMKP	945	998	-5.3%	42.95	1,182	-20.1%	7,482
NZXBTR	400	2205	-81.9%	18.18	200	100.0%	9,921
NZXAMF	159	561	-71.7%	7.23	206	-22.8%	1,627
NZ20	0	0	n/a	-	-	n/a	-
Total	35,348	22,317			30,963		220,412

Options

Contract Type	Aug 2019	Aug 2018	YOY % Chg	Average Daily Vol	Jul 2019	Monthly % Chg	Volume Y.T.D
WMP Put	3013	4350	-30.7%	136.95	4,000	-24.7%	20,713
WMP Call	5013	4090	22.6%	227.86	2,100	138.7%	22,959
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	0	0	n/a	-	-	n/a	900
SMP Call	0	150	n/a	-	400	n/a	2,800
MKP Put	110	10	1000.0%	5.00	145	-24.1%	613
MKP Call	88	10	780.0%	4.00	170	-48.2%	563
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	8,224	8,610			6,815		48,548

Monthly Open Interest - Derivatives

Futures

Contract Type	Aug 2019	Aug 2018	YOY % Chg	Jul 2019	Monthly % Chg
NZXWMP	25,910	21,423	20.9%	23,571	9.9%
NZXSMF	7,316	6,132	19.3%	5,114	43.1%
NZXMKP	10,567	9,507	11.1%	9,983	5.8%
NZXBTR	1,279	3,271	-60.9%	2,718	-52.9%
NZXAMF	486	3,096	-84.3%	718	-32.3%
NZ20	-	-	n/a	-	n/a
Total	45,558	43,429		42,104	

Options

Contract Type	Aug 2019	Aug 2018	YOY % Chg	Jul 2019	Monthly % Chg
WMP Put	6,208	12,675	-51.0%	6,470	-4.0%
WMP Call	5,763	6,935	-16.9%	6,525	-11.7%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	50	200	-75.0%	100	-50.0%
SMP Call	850	1,250	-32.0%	1,100	-22.7%
MKP Put	871	404	115.6%	761	14.5%
MKP Call	821	364	125.5%	733	12.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	14,563	21,828		15,689	

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