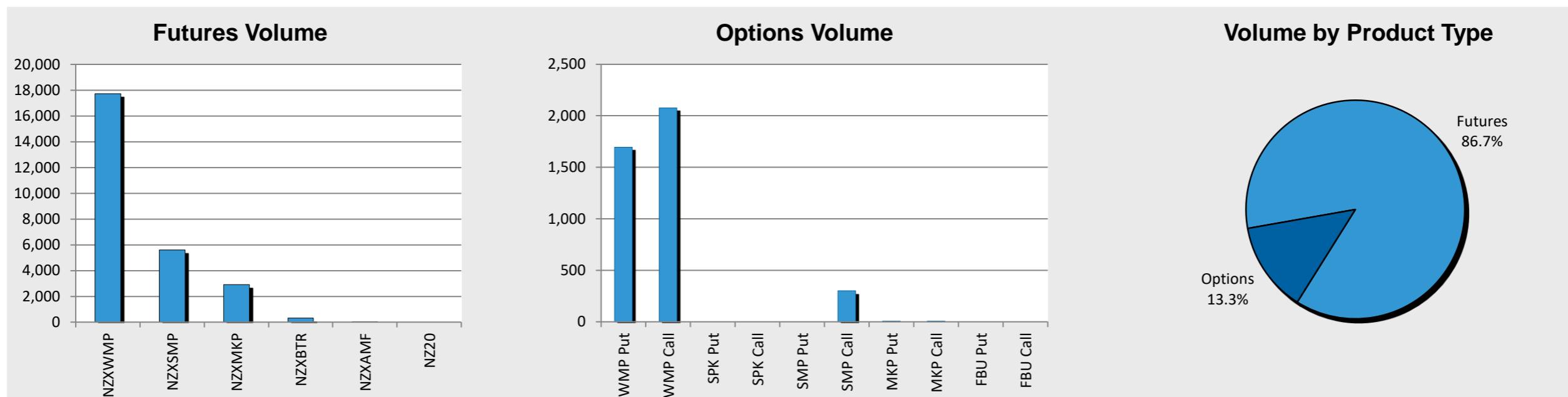


NZX Limited - Derivatives Monthly Volume Traded

30 Sep 2019

Trading Days This Month

21



Futures

Contract Type	Sep 2019	Sep 2018	YOY % Chg	Average Daily Vol	Aug 2019	Monthly % Chg	Volume Y.T.D
NZXWMP	17722	18834	-5.9%	843.90	27,201	-34.8%	189,107
NZXSMF	5598	3476	61.0%	266.57	6,643	-15.7%	35,595
NZXMKP	2921	303	864.0%	139.10	945	209.1%	10,403
NZXBTR	300	1223	-75.5%	14.29	400	-25.0%	10,221
NZXAMF	30	265	-88.7%	1.43	159	-81.1%	1,657
NZ20	0	0	n/a	-	-	n/a	-
Total	26,571	24,101			35,348		246,983

Options

Contract Type	Sep 2019	Sep 2018	YOY % Chg	Average Daily Vol	Aug 2019	Monthly % Chg	Volume Y.T.D
WMP Put	1695	5100	-66.8%	80.71	3,013	-43.7%	22,408
WMP Call	2075	4000	-48.1%	98.81	5,013	-58.6%	25,034
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	300	300	0.0%	14.29	-	n/a	3,100
MKP Put	5	60	-91.7%	0.24	110	-95.5%	618
MKP Call	5	60	-91.7%	0.24	88	-94.3%	568
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	4,080	9,520			8,224		52,628

Monthly Open Interest - Derivatives

Futures

Contract Type	Sep 2019	Sep 2018	YOY % Chg	Aug 2019	Monthly % Chg
NZXWMP	23,462	23,852	-1.6%	24,133	-2.8%
NZXSMF	9,074	5,617	61.5%	7,416	22.4%
NZXMKP	13,316	9,579	39.0%	10,617	25.4%
NZXBTR	605	3,346	-81.9%	1,279	-52.7%
NZXAMF	308	2,632	-88.3%	441	-30.2%
NZ20	-	-	n/a	-	n/a
Total	46,765	45,026		43,886	

Options

Contract Type	Sep 2019	Sep 2018	YOY % Chg	Aug 2019	Monthly % Chg
WMP Put	4,513	9,825	-54.1%	6,708	-32.7%
WMP Call	4,613	7,285	-36.7%	6,263	-26.3%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	200	n/a	50	n/a
SMP Call	900	1,250	-28.0%	850	5.9%
MKP Put	876	464	88.8%	871	0.6%
MKP Call	826	424	94.8%	821	0.6%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	11,728	19,448		15,563	

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