

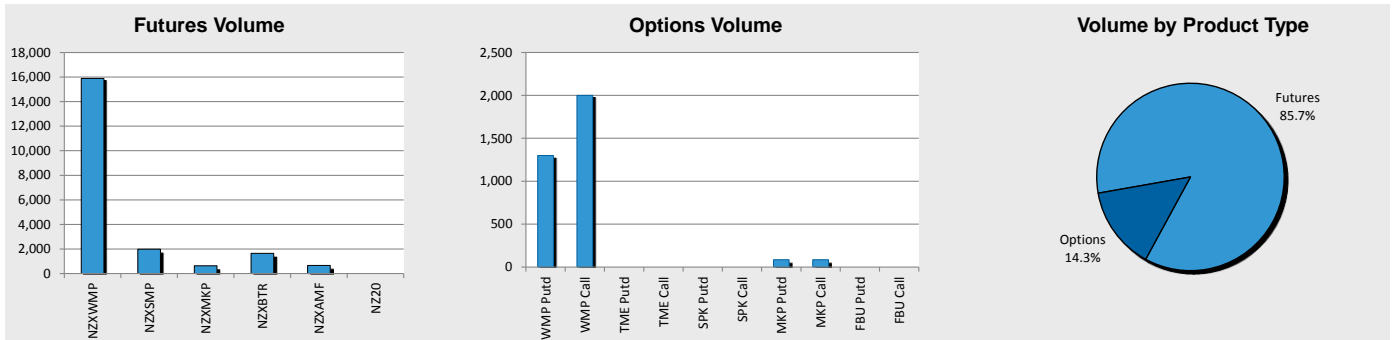


## NZX Limited - Derivatives Monthly Volume Traded

31 Jul 2017

Trading Days This Month

21



### Futures

Contract Type	Jul 2017	Jul 2016	YOY % Chg	Average Daily Vol	Jun 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	15887	10118	57.0%	756.52	15,003	5.9%	111,285
NZXSMP	1990	1645	21.0%	94.76	6,056	-67.1%	26,123
NZXMKP	626	862	-27.4%	29.81	852	-26.5%	4,005
NZXBTR	1652	90	1735.6%	78.67	1,459	13.2%	6,660
NZXAMF	656	235	179.1%	31.24	651	0.8%	5,463
NZ20	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>20,811</b>	<b>12,950</b>			<b>24,021</b>		<b>153,536</b>

### Options

Contract Type	Jul 2017	Jul 2016	YOY % Chg	Average Daily Vol	Jun 2017	Monthly % Chg	Volume Y.T.D
WMP Put	1300	40	3150.0%	61.90	2,900	-55.2%	11,040
WMP Call	2000	340	488.2%	95.24	2,725	-26.6%	14,605
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	-
MKP Put	85	0	n/a	4.05	10	750.0%	156
MKP Call	85	0	n/a	4.05	10	750.0%	166
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>3,470</b>	<b>380</b>			<b>5,645</b>		<b>25,967</b>

## Monthly Open Interest - Derivatives

### Futures

Contract Type	Jul 2017	Jul 2016	YOY % Chg	Jun 2017	Monthly % Chg
NZXWMP	28,104	17,768	58.2%	23,600	19.1%
NZXSMP	8,663	4,843	78.9%	9,812	-11.7%
NZXMKP	4,822	849	468.0%	4,415	9.2%
NZXBTR	2,646	375	605.6%	1,778	48.8%
NZXAMF	849	604	40.6%	762	11.4%
NZ20	-	-	n/a	-	n/a
<b>Total</b>	<b>45,084</b>	<b>24,439</b>		<b>40,367</b>	

### Options

Contract Type	Jul 2017	Jul 2016	YOY % Chg	Jun 2017	Monthly % Chg
WMP Put	3,300	60	5400.0%	3,900	-15.4%
WMP Call	4,545	965	371.0%	3,295	37.9%
TME Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
MKP Put	312	1	31100.0%	227	37.4%
MKP Call	321	-	n/a	236	36.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
<b>Total</b>	<b>8,478</b>	<b>1,026</b>		<b>7,658</b>	

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