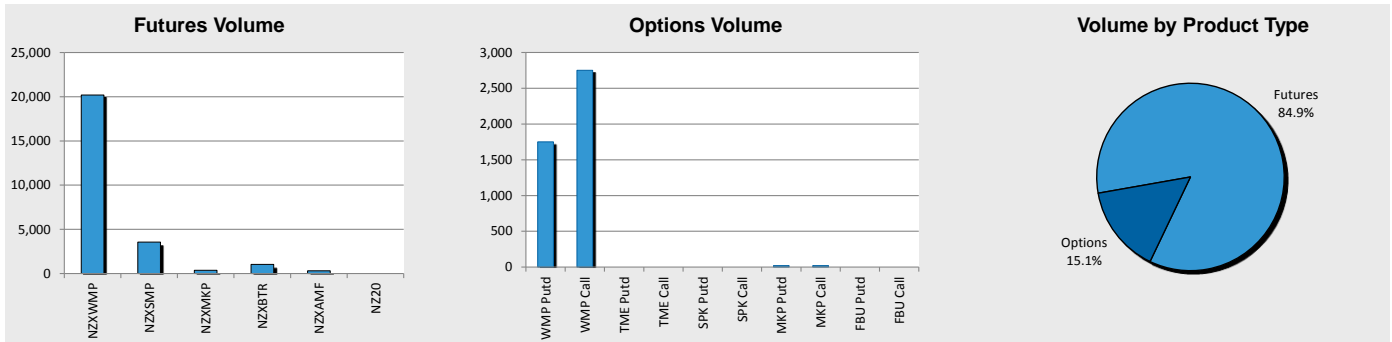




NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2017

Trading Days This Month
 23



Futures

Contract Type	Aug 2017	Aug 2016	YOY % Chg	Average Daily Vol	Jul 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	20195	16013	26.1%	878.04	15,887	27.1%	131,480
NZXSMP	3565	3805	-6.3%	155.00	1,990	79.1%	29,688
NZXMKP	377	960	-60.7%	16.39	626	-39.8%	4,382
NZXBTR	1029	557	84.7%	44.74	1,652	-37.7%	7,689
NZXAMF	309	398	-22.4%	13.43	656	-52.9%	5,772
NZ20	0	0	n/a	-	-	n/a	-
Total	25,475	21,733			20,811		179,011

Options

Contract Type	Aug 2017	Aug 2016	YOY % Chg	Average Daily Vol	Jul 2017	Monthly % Chg	Volume Y.T.D
WMP Put	1750	950	84.2%	76.09	1,300	34.6%	12,790
WMP Call	2750	900	205.6%	119.57	2,000	37.5%	17,355
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	20	0	n/a	0.87	85	-76.5%	176
MKP Call	20	0	n/a	0.87	85	-76.5%	186
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	4,540	1,850			3,470		30,507

Monthly Open Interest - Derivatives

Futures

Contract Type	Aug 2017	Aug 2016	YOY % Chg	Jul 2017	Monthly % Chg
NZXWMP	33,972	19,984	70.0%	28,104	20.9%
NZXSMP	9,089	6,698	35.7%	8,663	4.9%
NZXMKP	5,146	1,616	218.4%	4,822	6.7%
NZXBTR	2,663	736	261.8%	2,646	0.6%
NZXAMF	894	634	41.0%	849	5.3%
NZ20	-	-	n/a	-	n/a
Total	51,764	29,668		45,084	

Options

Contract Type	Aug 2017	Aug 2016	YOY % Chg	Jul 2017	Monthly % Chg
WMP Put	3,250	1,010	221.8%	3,300	-1.5%
WMP Call	6,200	1,865	232.4%	4,545	36.4%
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	332	1	33100.0%	312	6.4%
MKP Call	341	-	n/a	321	6.2%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	10,123	2,876		8,478	

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