

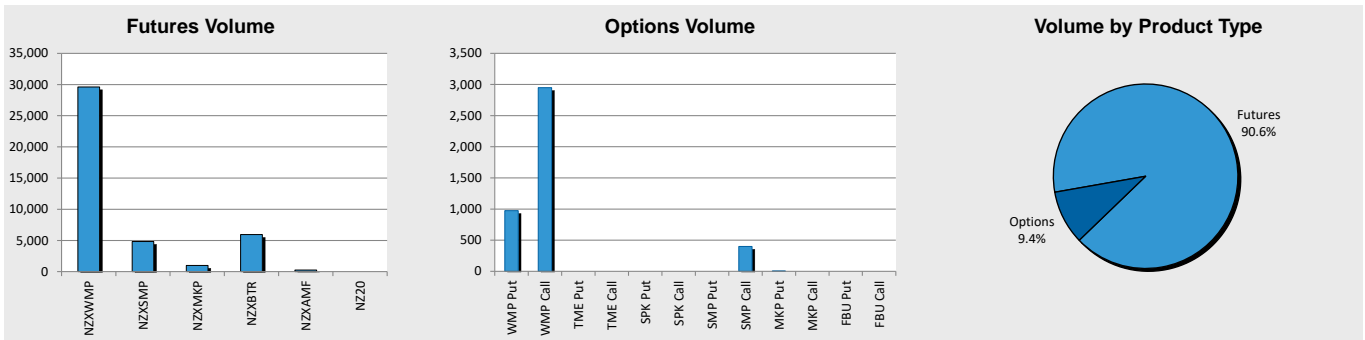


NZX Limited - Derivatives Monthly Volume Traded

31 Mar 2019

Trading Days This Month

21



Futures

Contract Type	Mar 2019	Mar 2018	YOY % Chg	Average Daily Vol	Feb 2019	Monthly % Chg	Volume Y.T.D
NZXWMP	29616	11967	147.5%	1,410.29	15,540	90.6%	58,695
NZXSMP	4821	1607	200.0%	229.57	3,638	32.5%	13,353
NZXMKP	977	544	79.6%	46.52	687	42.2%	1,834
NZXBTR	5935	780	660.9%	282.62	1,197	395.8%	7,260
NZXAMF	244	729	-66.5%	11.62	198	23.2%	459
NZ20	0	0	n/a	-	-	n/a	-
Total	41,593	15,627			21,260		81,601

Options

Contract Type	Mar 2019	Mar 2018	YOY % Chg	Average Daily Vol	Feb 2019	Monthly % Chg	Volume Y.T.D
WMP Put	975	2020	-51.7%	46.43	1,500	-35.0%	6,475
WMP Call	2950	2870	2.8%	140.48	200	1375.0%	4,796
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	-	150	n/a	750
SMP Call	400	0	n/a	19.05	-	n/a	1,650
MKP Put	5	0	n/a	0.24	80	-93.8%	115
MKP Call	0	0	n/a	-	70	n/a	100
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	4,330	4,890			2,000		13,886

Monthly Open Interest - Derivatives

Futures

Contract Type	Mar 2019	Mar 2018	YOY % Chg	Feb 2019	Monthly % Chg
NZXWMP	29,304	16,602	76.5%	26,161	12.0%
NZXSMP	7,150	3,776	89.4%	8,584	-16.7%
NZXMKP	7,263	6,273	15.8%	6,900	5.3%
NZXBTR	5,781	1,212	377.0%	1,941	197.8%
NZXAMF	383	2,668	-85.6%	890	-57.0%
NZ20	-	-	n/a	-	n/a
Total	49,881	30,531		44,476	

Options

Contract Type	Mar 2019	Mar 2018	YOY % Chg	Feb 2019	Monthly % Chg
WMP Put	2,075	2,420	-14.3%	2,950	-29.7%
WMP Call	3,600	3,790	-5.0%	1,996	80.4%
TME Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	600	200	200.0%	850	-29.4%
SMP Call	1,200	50	2300.0%	1,950	-38.5%
MKP Put	373	251	48.6%	368	1.4%
MKP Call	358	211	69.7%	358	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	8,206	6,922		8,472	

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