

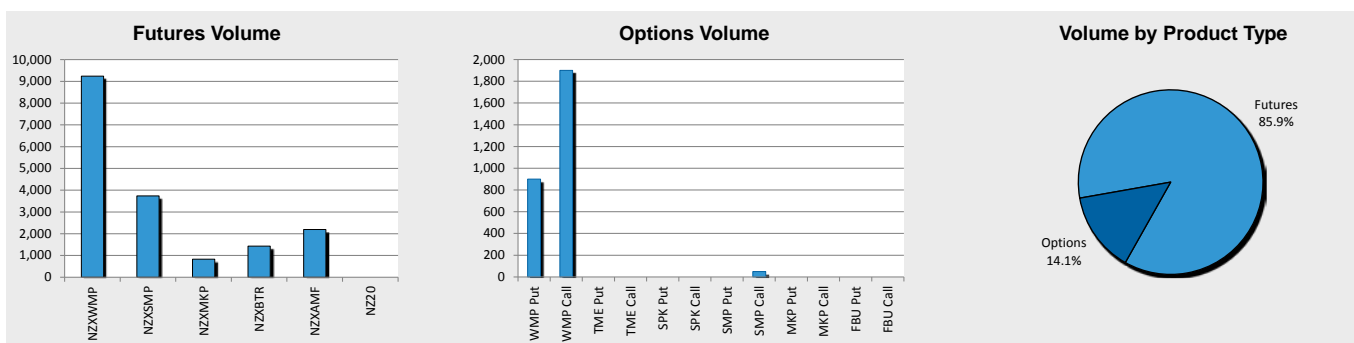


NZX Limited - Derivatives Monthly Volume Traded

28 Feb 2018

Trading Days This Month

19



Futures

Contract Type	Feb 2018	Feb 2017	YOY % Chg	Average Daily Vol	Jan 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	9240	16505	-44.0%	486.32	11,351	-18.6%	20,591
NZXSMP	3738	2385	56.7%	196.74	2,436	53.4%	6,174
NZXMKP	829	430	92.8%	43.63	278	198.2%	1,107
NZXBTR	1428	240	495.0%	75.16	235	507.7%	1,663
NZXAMF	2197	926	137.3%	115.63	2,240	-1.9%	4,437
NZZ0	0	0	n/a	-	-	n/a	-
Total	17,432	20,486			16,540		33,972

Options

Contract Type	Feb 2018	Feb 2017	YOY % Chg	Average Daily Vol	Jan 2018	Monthly % Chg	Volume Y.T.D
WMP Put	900	100	800.0%	47.37	1,200	-25.0%	2,100
WMP Call	1900	2240	-15.2%	100.00	2,055	-7.5%	3,955
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	-	200	n/a	200
SMP Call	50	0	n/a	2.63	-	n/a	50
MKP Put	0	0	n/a	-	-	n/a	-
MKP Call	0	0	n/a	-	-	n/a	-
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	2,850	2,340			3,455		6,305

Monthly Open Interest - Derivatives

Futures

Contract Type	Feb 2018	Feb 2017	YOY % Chg	Jan 2018	Monthly % Chg
NZXWMP	19,406	28,657	-32.3%	27,163	-28.6%
NZXSMP	5,159	6,345	-18.7%	3,580	44.1%
NZXMKP	5,915	2,972	99.0%	5,169	14.4%
NZXBTR	1,470	737	99.5%	1,156	27.2%
NZXAMF	3,024	1,046	189.1%	2,651	14.1%
NZZ0	-	-	n/a	-	n/a
Total	34,974	39,757		39,719	

Options

Contract Type	Feb 2018	Feb 2017	YOY % Chg	Jan 2018	Monthly % Chg
WMP Put	2,070	3,300	-37.3%	2,420	-14.5%
WMP Call	3,725	5,360	-30.5%	3,775	-1.3%
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	200	-	n/a	200	0.0%
SMP Call	100	-	n/a	100	0.0%
MKP Put	251	166	51.2%	251	0.0%
MKP Call	211	165	27.9%	211	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	6,557	8,991		6,957	

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