

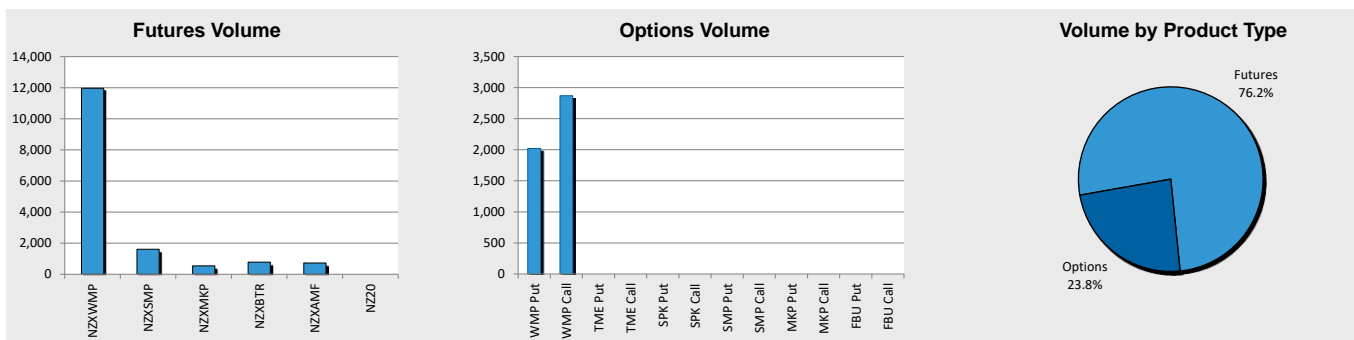


NZX Limited - Derivatives Monthly Volume Traded

31 Mar 2018

Trading Days This Month

21



Futures

Contract Type	Mar 2018	Mar 2017	YOY % Chg	Average Daily Vol	Feb 2018	Monthly % Chg	Volume Y.T.D
NZXWMP	11967	15981	-25.1%	569.86	9,240	29.5%	32,558
NZXAMP	1607	3490	-54.0%	76.52	3,738	-57.0%	7,781
NZXMKP	544	401	35.7%	25.90	829	-34.4%	1,651
NZXBTR	780	615	26.8%	37.14	1,428	-45.4%	2,443
NZXAMF	729	559	30.4%	34.71	2,197	-66.8%	5,166
NZZ0	0	0	n/a	-	-	n/a	-
Total	15,627	21,046			17,432		49,599

Options

Contract Type	Mar 2018	Mar 2017	YOY % Chg	Average Daily Vol	Feb 2018	Monthly % Chg	Volume Y.T.D
WMP Put	2020	3220	-37.3%	96.19	900	124.4%	4,120
WMP Call	2870	1250	129.6%	136.67	1,900	51.1%	6,825
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	-	-	n/a	200
SMP Call	0	0	n/a	-	50	n/a	50
MKP Put	0	11	n/a	-	-	n/a	-
MKP Call	0	21	n/a	-	-	n/a	-
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	4,890	4,502			2,850		11,195

Monthly Open Interest - Derivatives

Futures

Contract Type	Mar 2018	Mar 2017	YOY % Chg	Feb 2018	Monthly % Chg
NZXWMP	16,602	29,312	-43.4%	19,406	-14.4%
NZXAMP	3,776	4,915	-23.2%	5,159	-26.8%
NZXMKP	6,273	3,146	99.4%	5,915	6.1%
NZXBTR	1,212	1,038	16.8%	1,470	-17.6%
NZXAMF	2,668	1,128	136.5%	3,024	-11.8%
NZZ0	-	-	n/a	-	n/a
Total	30,531	39,539		34,974	

Options

Contract Type	Mar 2018	Mar 2017	YOY % Chg	Feb 2018	Monthly % Chg
WMP Put	2,420	4,700	-48.5%	2,070	16.9%
WMP Call	3,790	5,690	-33.4%	3,725	1.7%
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	50	-	n/a	100	-50.0%
MKP Put	251	177	41.8%	251	0.0%
MKP Call	211	186	13.4%	211	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	6,922	10,753		6,557	

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