

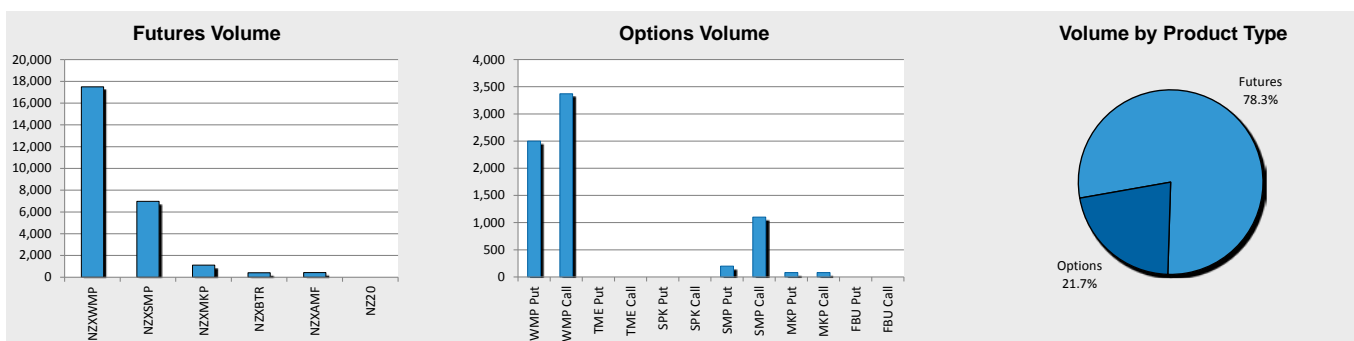


NZX Limited - Derivatives Monthly Volume Traded

30 Jun 2018

Trading Days This Month

20



| Futures | | | | | | | |
|---------------|---------------|---------------|-----------|-------------------|---------------|---------------|----------------|
| Contract Type | Jun 2018 | Jun 2017 | YOY % Chg | Average Daily Vol | May 2018 | Monthly % Chg | Volume Y.T.D |
| NZXWMP | 17493 | 15003 | 16.6% | 874.65 | 14,508 | 20.6% | 80,447 |
| NZXSMP | 6976 | 6056 | 15.2% | 348.80 | 2,475 | 181.9% | 20,782 |
| NZXMKP | 1112 | 852 | 30.5% | 55.60 | 1,284 | -13.4% | 5,158 |
| NZXBTR | 406 | 1459 | -72.2% | 20.30 | 1,117 | -63.7% | 5,200 |
| NZXAMF | 430 | 651 | -33.9% | 21.50 | 854 | -49.6% | 7,622 |
| NZ20 | 0 | 0 | n/a | - | - | n/a | - |
| Total | 26,417 | 24,021 | | | 20,238 | | 119,209 |

| Options | | | | | | | |
|---------------|--------------|--------------|-----------|-------------------|--------------|---------------|---------------|
| Contract Type | Jun 2018 | Jun 2017 | YOY % Chg | Average Daily Vol | May 2018 | Monthly % Chg | Volume Y.T.D |
| WMP Put | 2500 | 2900 | -13.8% | 125.00 | 3,620 | -30.9% | 11,490 |
| WMP Call | 3370 | 2725 | 23.7% | 168.50 | 2,300 | 46.5% | 14,645 |
| 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 | 200 | 0 | n/a | 10.00 | - | n/a | 400 |
| SMP Call | 1100 | 0 | n/a | 55.00 | - | n/a | 1,150 |
| MKP Put | 81 | 10 | 710.0% | 4.05 | 12 | 575.0% | 143 |
| MKP Call | 81 | 10 | 710.0% | 4.05 | 12 | 575.0% | 143 |
| FBU Put | 0 | 0 | n/a | - | - | n/a | - |
| FBU Call | 0 | 0 | n/a | - | - | n/a | - |
| Total | 7,332 | 5,645 | | | 5,944 | | 27,971 |

Monthly Open Interest - Derivatives

| Futures | | | | | |
|---------------|---------------|---------------|-----------|---------------|---------------|
| Contract Type | Jun 2018 | Jun 2017 | YOY % Chg | May 2018 | Monthly % Chg |
| NZXWMP | 28,126 | 23,600 | 19.2% | 21,407 | 31.4% |
| NZXSMP | 7,603 | 9,812 | -22.5% | 3,552 | 114.0% |
| NZXMKP | 8,758 | 4,415 | 98.4% | 7,957 | 10.1% |
| NZXBTR | 2,277 | 1,778 | 28.1% | 2,427 | -6.2% |
| NZXAMF | 1,925 | 762 | 152.6% | 2,036 | -5.5% |
| NZ20 | - | - | n/a | - | n/a |
| Total | 48,689 | 40,367 | | 37,379 | |

| Options | | | | | |
|---------------|---------------|--------------|-----------|--------------|---------------|
| Contract Type | Jun 2018 | Jun 2017 | YOY % Chg | May 2018 | Monthly % Chg |
| WMP Put | 4,590 | 3,900 | 17.7% | 4,840 | -5.2% |
| WMP Call | 5,470 | 3,295 | 66.0% | 3,700 | 47.8% |
| 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 | - | n/a |
| SMP Call | 1,100 | - | n/a | - | n/a |
| MKP Put | 394 | 227 | 73.6% | 313 | 25.9% |
| MKP Call | 354 | 236 | 50.0% | 273 | 29.7% |
| FBU Put | - | - | n/a | - | n/a |
| FBU Call | - | - | n/a | - | n/a |
| Total | 12,108 | 7,658 | | 9,126 | |

Disclaimer:

The content of this report is provided by NZX in good faith and in the belief that it is accurate. However, NZX assumes no responsibility for any errors, omissions, consequential loss, nor for the content of any third party information referred to in this report. This report may not be further distributed.