

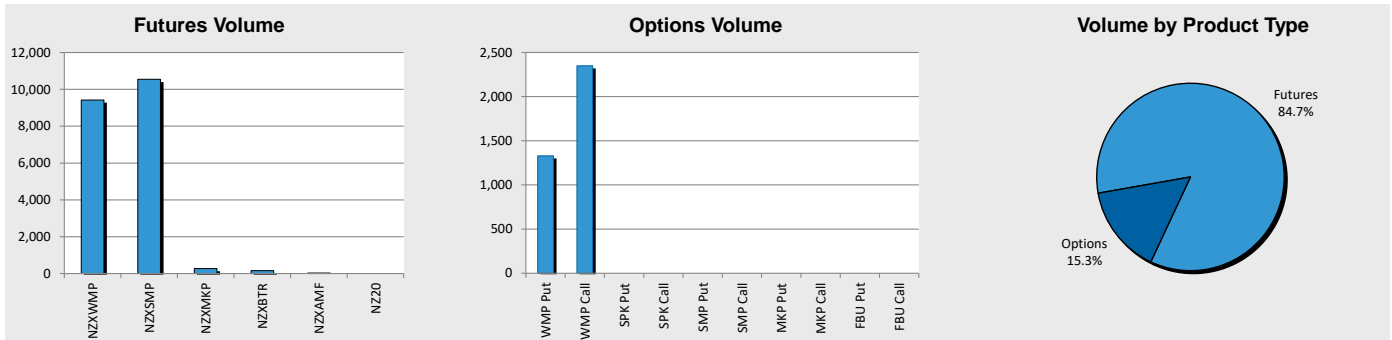
NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2020

Trading Days This Month

21

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Futures

Contract Type	Aug 2020	Aug 2019	YOY % Chg	Average Daily Vol	Jul 2020	Monthly % Chg	Volume Y.T.D
NZXWMP	9421	27201	-65.4%	448.62	13,811	-31.8%	137,109
NZXSMP	10547	6643	58.8%	502.24	7,668	37.5%	54,732
NZXMKP	269	945	-71.5%	12.81	2,738	-90.2%	13,671
NZXBTR	160	400	-60.0%	7.62	430	-62.8%	7,440
NZXAMF	25	159	-84.3%	1.19	25	0.0%	447
NZ20	0	0	n/a	-	-	n/a	-
Total	20,422	35,348			24,672		213,399

Options

Contract Type	Aug 2020	Aug 2019	YOY % Chg	Average Daily Vol	Jul 2020	Monthly % Chg	Volume Y.T.D
WMP Put	1330	3013	-55.9%	63.33	1,500	-11.3%	15,295
WMP Call	2350	5013	-53.1%	111.90	5,950	-60.5%	31,632
SPK Put	0	0	n/a	-	-	n/a	-
SPK Call	0	0	n/a	-	-	n/a	-
SMP Put	0	0	n/a	-	-	n/a	800
SMP Call	0	0	n/a	-	150	n/a	450
MKP Put	0	110	n/a	-	16	n/a	252
MKP Call	0	88	n/a	-	-	n/a	188
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	3,680	8,224			7,616		48,617

Monthly Open Interest - Derivatives

Futures

Contract Type	Aug 2020	Aug 2019	YOY % Chg	Jul 2020	Monthly % Chg
NZXWMP	25,930	24,133	7.4%	26,910	-3.6%
NZXSMP	16,125	7,416	117.4%	12,640	27.6%
NZXMKP	18,064	10,617	70.1%	17,922	0.8%
NZXBTR	2,708	1,279	111.7%	2,896	-6.5%
NZXAMF	85	441	-80.7%	105	-19.0%
NZ20	-	-	n/a	-	n/a
Total	62,912	43,886		60,473	

Options

Contract Type	Aug 2020	Aug 2019	YOY % Chg	Jul 2020	Monthly % Chg
WMP Put	6,510	6,708	-3.0%	7,060	-7.8%
WMP Call	11,300	6,263	80.4%	11,900	-5.0%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	50	n/a	-	n/a
SMP Call	150	850	-82.4%	150	0.0%
MKP Put	884	871	1.5%	884	0.0%
MKP Call	763	821	-7.1%	763	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	19,607	15,563		20,757	

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