

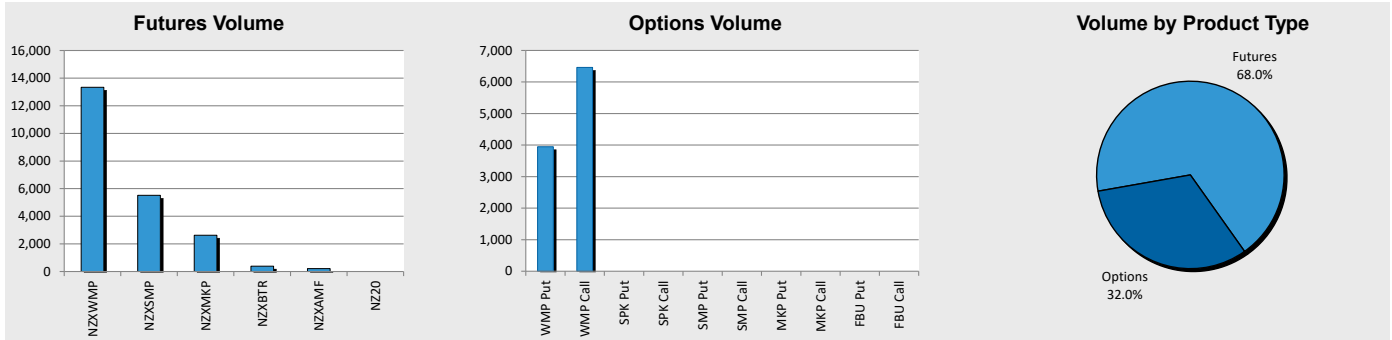
NZX Limited - Derivatives Monthly Volume Traded

31 Oct 2020

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Trading Days This Month

21



Futures

Contract Type	Oct 2020	Oct 2019	YOY % Chg	Average Daily Vol	Sep 2020	Monthly % Chg	Volume Y.T.D
NZXWMP	13337	8482	57.2%	635.10	11,205	19.0%	161,651
NZXSMP	5522	2850	93.8%	262.95	5,872	-6.0%	66,126
NZXMKP	2632	2355	11.8%	125.33	990	165.9%	17,293
NZXBTR	384	210	82.9%	18.29	806	-52.4%	8,630
NZXAMF	207	0	n/a	9.86	-	n/a	654
NZ20	0	0	n/a	-	-	n/a	-
Total	22,082	13,897			18,873		254,354

Options

Contract Type	Oct 2020	Oct 2019	YOY % Chg	Average Daily Vol	Sep 2020	Monthly % Chg	Volume Y.T.D
WMP Put	3945	1200	228.8%	187.86	850	364.1%	20,090
WMP Call	6465	2650	144.0%	307.86	3,350	93.0%	41,447
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	-	1,500	n/a	1,950
MKP Put	0	0	n/a	-	-	n/a	252
MKP Call	0	0	n/a	-	-	n/a	188
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	10,410	3,850			5,700		64,727

Monthly Open Interest - Derivatives

Futures

Contract Type	Oct 2020	Oct 2019	YOY % Chg	Sep 2020	Monthly % Chg
NZXWMP	21,181	17,776	19.2%	19,969	6.1%
NZXSMP	12,084	7,831	54.3%	13,289	-9.1%
NZXMKP	12,001	9,072	32.3%	18,723	-35.9%
NZXBTR	2,873	628	357.5%	2,795	2.8%
NZXAMF	212	225	-5.8%	78	171.8%
NZ20	-	-	n/a	-	n/a
Total	48,351	35,532		54,854	

Options

Contract Type	Oct 2020	Oct 2019	YOY % Chg	Sep 2020	Monthly % Chg
WMP Put	5,995	3,188	88.0%	3,790	58.2%
WMP Call	14,765	5,038	193.1%	11,500	28.4%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	-	n/a	-	n/a
SMP Call	1,500	600	150.0%	1,650	-9.1%
MKP Put	252	603	-58.2%	884	-71.5%
MKP Call	188	568	-66.9%	763	-75.4%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	22,700	9,997		18,587	

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