



Futures

Contract Type	Nov 2020	Nov 2019	YOY % Chg	Average Daily Vol	Oct 2020	Monthly % Chg	Volume Y.T.D
NZXWMP	7636	8788	-13.1%	363.62	13,337	-42.7%	169,287
NZXSMP	4855	3627	33.9%	231.19	5,522	-12.1%	70,981
NZXMKP	620	1352	-54.1%	29.52	2,632	-76.4%	17,913
NZXBTR	892	328	172.0%	42.48	384	132.3%	9,522
NZXAMF	0	603	n/a	-	207	n/a	654
NZ20	0	0	n/a	-	-	n/a	-
Total	14,003	14,698			22,082		268,357

Options

Contract Type	Nov 2020	Nov 2019	YOY % Chg	Average Daily Vol	Oct 2020	Monthly % Chg	Volume Y.T.D
WMP Put	2540	100	2440.0%	120.95	3,945	-35.6%	22,630
WMP Call	4950	2178	127.3%	235.71	6,465	-23.4%	46,397
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	-	-	n/a	1,950
MKP Put	0	12	n/a	-	-	n/a	252
MKP Call	0	12	n/a	-	-	n/a	188
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	7,490	2,302			10,410		72,217

Monthly Open Interest - Derivatives

Futures

Contract Type	Nov 2020	Nov 2019	YOY % Chg	Oct 2020	Monthly % Chg
NZXWMP	18,053	13,656	32.2%	21,181	-14.8%
NZXSMP	10,714	7,019	52.6%	12,084	-11.3%
NZXMKP	12,538	10,177	23.2%	12,001	4.5%
NZXBTR	2,731	744	267.1%	2,873	-4.9%
NZXAMF	196	589	-66.7%	212	-7.5%
NZ20	-	-	n/a	-	n/a
Total	44,232	32,185		48,351	

Options

Contract Type	Nov 2020	Nov 2019	YOY % Chg	Oct 2020	Monthly % Chg
WMP Put	4,815	2,488	93.5%	5,995	-19.7%
WMP Call	12,915	4,390	194.2%	14,765	-12.5%
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SMP Put	-	-	n/a	-	n/a
SMP Call	1,350	300	350.0%	1,500	-10.0%
MKP Put	252	615	-59.0%	252	0.0%
MKP Call	188	580	-67.6%	188	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	19,520	8,373		22,700	

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