

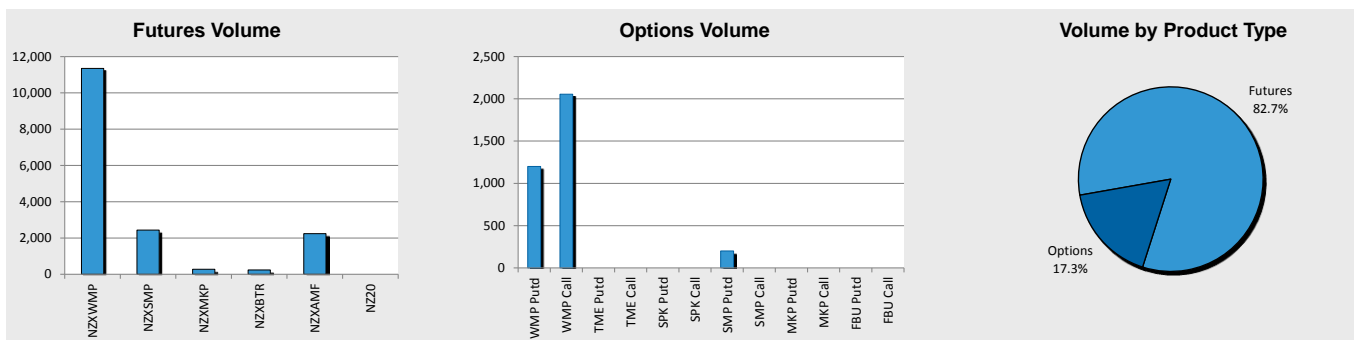


## NZX Limited - Derivatives Monthly Volume Traded

31 Jan 2018

Trading Days This Month

21



### Futures

Contract Type	Jan 2018	Jan 2017	YOY % Chg	Average Daily Vol	Dec 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	11351	18240	-37.8%	540.52	20,493	-44.6%	11,351
NZXAMP	2436	4512	-46.0%	116.00	1,245	95.7%	2,436
NZXMKP	278	274	1.5%	13.24	172	61.6%	278
NZXBTR	235	117	100.9%	11.19	791	-70.3%	235
NZXAMP	2240	374	498.9%	106.67	1,799	24.5%	2,240
NZZ0	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>16,540</b>	<b>23,517</b>			<b>24,500</b>		<b>16,540</b>

### Options

Contract Type	Jan 2018	Jan 2017	YOY % Chg	Average Daily Vol	Dec 2017	Monthly % Chg	Volume Y.T.D
WMP Put	1200	620	93.5%	57.14	1,060	13.2%	1,200
WMP Call	2055	1020	101.5%	97.86	620	231.5%	2,055
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	9.52	-	n/a	200
SMP Call	0	0	n/a	-	120	n/a	-
MKP Put	0	10	n/a	-	-	n/a	-
MKP Call	0	10	n/a	-	-	n/a	-
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>3,455</b>	<b>1,660</b>			<b>1,800</b>		<b>3,455</b>

### Monthly Open Interest - Derivatives

#### Futures

Contract Type	Jan 2018	Jan 2017	YOY % Chg	Dec 2017	Monthly % Chg
NZXWMP	27,163	30,705	-11.5%	33,933	-20.0%
NZXAMP	3,580	7,703	-53.5%	3,736	-4.2%
NZXMKP	5,169	2,901	78.2%	4,914	5.2%
NZXBTR	1,156	645	79.2%	1,341	-13.8%
NZXAMP	2,651	739	258.7%	1,847	43.5%
NZZ0	-	-	n/a	-	n/a
<b>Total</b>	<b>39,719</b>	<b>42,693</b>		<b>45,771</b>	

#### Options

Contract Type	Jan 2018	Jan 2017	YOY % Chg	Dec 2017	Monthly % Chg
WMP Put	2,420	4,150	-41.7%	2,940	-17.7%
WMP Call	3,775	4,470	-15.5%	2,870	31.5%
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	100	-	n/a	120	-16.7%
MKP Put	251	166	51.2%	251	0.0%
MKP Call	211	165	27.9%	211	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
<b>Total</b>	<b>6,957</b>	<b>8,951</b>		<b>6,392</b>	

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