

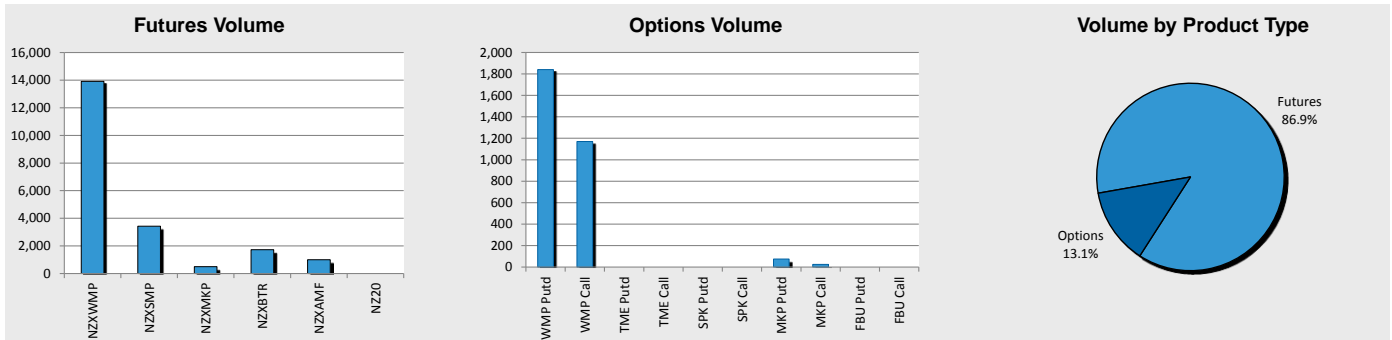


NZX Limited - Derivatives Monthly Volume Traded

30 Sep 2017

Trading Days This Month

21



Futures

| Contract Type | Sep 2017 | Sep 2016 | YOY % Chg | Average Daily Vol | Aug 2017 | Monthly % Chg | Volume Y.T.D |
|---------------|---------------|---------------|-----------|-------------------|---------------|---------------|----------------|
| NZXWMP | 13908 | 22712 | -38.8% | 662.29 | 20,195 | -31.1% | 145,388 |
| NZXSMP | 3432 | 2744 | 25.1% | 163.43 | 3,565 | -3.7% | 33,120 |
| NZXMKP | 500 | 368 | 35.9% | 23.81 | 377 | 32.6% | 4,882 |
| NZXBTR | 1721 | 485 | 254.8% | 81.95 | 1,029 | 67.2% | 9,410 |
| NZXAMF | 997 | 111 | 798.2% | 47.48 | 309 | 222.7% | 6,769 |
| NZ20 | 0 | 0 | n/a | - | - | n/a | - |
| Total | 20,558 | 26,420 | | | 25,475 | | 199,569 |

Options

| Contract Type | Sep 2017 | Sep 2016 | YOY % Chg | Average Daily Vol | Aug 2017 | Monthly % Chg | Volume Y.T.D |
|---------------|--------------|------------|-----------|-------------------|--------------|---------------|---------------|
| WMP Putd | 1840 | 500 | 268.0% | 87.62 | 1,750 | 5.1% | 14,630 |
| WMP Call | 1170 | 30 | 3800.0% | 55.71 | 2,750 | -57.5% | 18,525 |
| TME Putd | 0 | 0 | n/a | - | - | n/a | - |
| TME Call | 0 | 0 | n/a | - | - | n/a | - |
| SPK Putd | 0 | 0 | n/a | - | - | n/a | - |
| SPK Call | 0 | 0 | n/a | - | - | n/a | - |
| MKP Putd | 75 | 100 | -25.0% | 3.57 | 20 | 275.0% | 251 |
| MKP Call | 25 | 100 | -75.0% | 1.19 | 20 | 25.0% | 211 |
| FBU Putd | 0 | 0 | n/a | - | - | n/a | - |
| FBU Call | 0 | 0 | n/a | - | - | n/a | - |
| Total | 3,110 | 730 | | | 4,540 | | 33,617 |

Monthly Open Interest - Derivatives

Futures

| Contract Type | Sep 2017 | Sep 2016 | YOY % Chg | Aug 2017 | Monthly % Chg |
|---------------|---------------|---------------|-----------|---------------|---------------|
| NZXWMP | 27,917 | 34,093 | -18.1% | 33,972 | -17.8% |
| NZXSMP | 7,213 | 8,075 | -10.7% | 9,089 | -20.6% |
| NZXMKP | 5,568 | 1,814 | 206.9% | 5,146 | 8.2% |
| NZXBTR | 2,304 | 1,036 | 122.4% | 2,663 | -13.5% |
| NZXAMF | 1,039 | 543 | 91.3% | 894 | 16.2% |
| NZ20 | - | - | n/a | - | n/a |
| Total | 44,041 | 45,561 | | 51,764 | |

Options

| Contract Type | Sep 2017 | Sep 2016 | YOY % Chg | Aug 2017 | Monthly % Chg |
|---------------|--------------|--------------|-----------|---------------|---------------|
| WMP Putd | 2,840 | 1,300 | 118.5% | 3,250 | -12.6% |
| WMP Call | 4,870 | 1,425 | 241.8% | 6,200 | -21.5% |
| TME Putd | - | - | n/a | - | n/a |
| TME Call | - | - | n/a | - | n/a |
| SPK Putd | - | - | n/a | - | n/a |
| SPK Call | - | - | n/a | - | n/a |
| MKP Putd | 407 | 101 | 303.0% | 332 | 22.6% |
| MKP Call | 366 | 100 | 266.0% | 341 | 7.3% |
| FBU Putd | - | - | n/a | - | n/a |
| FBU Call | - | - | n/a | - | n/a |
| Total | 8,483 | 2,926 | | 10,123 | |

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