

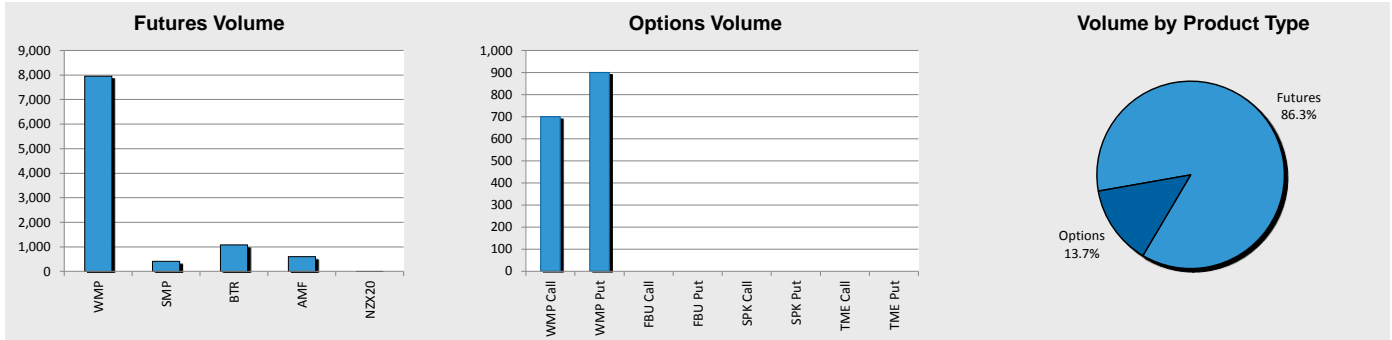


NZX Limited - Derivatives Monthly Volume Traded

31 Jan 2016

Trading Days This Month

19



Futures

Contract Type	Jan 2016	Jan 2015	YOY % Chg	Average Daily Vol	Dec 2015	Monthly % Chg	Volume Y.T.D
WMP	7,953	5,402	47.2%	418.58	8,048	-1.2%	7,953
SMP	415	1,470	-71.8%	21.84	683	-39.2%	415
BTR	1,080	190	468.4%	56.84	-	n/a	1,080
AMF	604	490	23.3%	31.79	-	n/a	604
NZX20	6	-	n/a	0.32	-	n/a	6
Total	10,058	7,552			8,731		10,058

Options

Contract Type	Jan 2016	Jan 2015	YOY % Chg	Average Daily Vol	Dec 2015	Monthly % Chg	Volume Y.T.D
WMP Call	700	1,680	-58.3%	36.84	-	n/a	700
WMP Put	900	-	n/a	47.37	35	2471.4%	900
FBU Call	-	-	n/a	-	-	n/a	-
FBU Put	-	-	n/a	-	-	n/a	-
SPK Call	-	-	n/a	-	-	n/a	-
SPK Put	-	-	n/a	-	-	n/a	-
TME Call	-	-	n/a	-	-	n/a	-
TME Put	-	-	n/a	-	-	n/a	-
Total	1,600	1,680			35		1,600

Monthly Open Interest - Derivatives

Futures

Contract Type	Jan 2016	Jan 2015	YOY % Chg	Dec 2015	Monthly % Chg
WMP	16,653	7,664	117.3%	19,480	-14.5%
SMP	2,131	1,099	93.9%	2,760	-22.8%
BTR	655	240	172.9%	400	63.8%
AMF	584	602	-3.0%	164	256.1%
NZX20	6	-	n/a	-	n/a
Total	20,029	9,605		22,804	

Options

Contract Type	Jan 2016	Jan 2015	YOY % Chg	Dec 2015	Monthly % Chg
WMP Call	8,235	1,680	390.2%	9,010	-8.6%
WMP Put	9,673	-	n/a	10,803	-10.5%
FBU Call	-	-	n/a	-	n/a
FBU Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
TME Put	-	-	n/a	-	n/a
Total	17,908	1,680		19,813	

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