

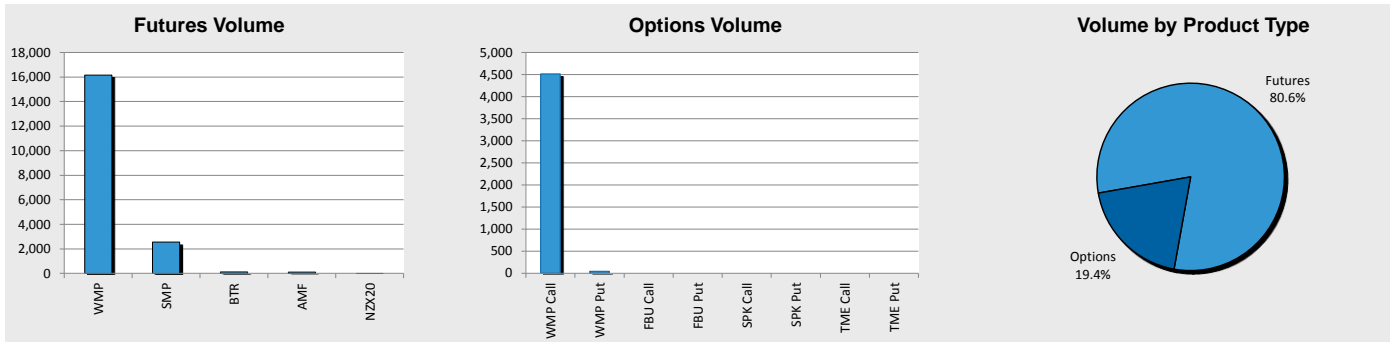


NZX Limited - Derivatives Monthly Volume Traded

31 Oct 2015

Trading Days This Month

21



Futures

Contract Type	Oct 2015	Oct 2014	YOY % Chg	Average Daily Vol	Sep 2015	Monthly % Chg	Volume Y.T.D
WMP	16,154	9,189	75.8%	769.24	20,152	-19.8%	107,631
SMP	2,560	1,524	68.0%	121.90	3,198	-19.9%	20,966
BTR	125	-	n/a	5.95	605	-79.3%	2,710
AMF	110	40	175.0%	5.24	242	-54.5%	5,226
NZX20	4	40	-90.0%	0.19	1	300.0%	50
Total	18,953	10,793			24,198		136,583

Options

Contract Type	Oct 2015	Oct 2014	YOY % Chg	Average Daily Vol	Sep 2015	Monthly % Chg	Volume Y.T.D
WMP Call	4,515	800	464.4%	215.00	2,335	93.4%	25,185
WMP Put	43	-	n/a	2.05	2,010	-97.9%	23,623
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	4,558	800			4,345		48,808

Monthly Open Interest - Derivatives

Futures

Contract Type	Oct 2015	Oct 2014	YOY % Chg	Sep 2015	Monthly % Chg
WMP	24,618	9,424	161.2%	20,647	19.2%
SMP	5,020	894	461.5%	4,530	10.8%
BTR	565	-	n/a	735	-23.1%
AMF	577	10	5670.0%	714	-19.2%
NZX20	-	-	n/a	4	n/a
Total	30,780	10,328		26,630	

Options

Contract Type	Oct 2015	Oct 2014	YOY % Chg	Sep 2015	Monthly % Chg
WMP Call	13,990	1,500	832.7%	10,275	36.2%
WMP Put	13,433	-	n/a	13,760	-2.4%
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	27,423	1,500		24,035	

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