

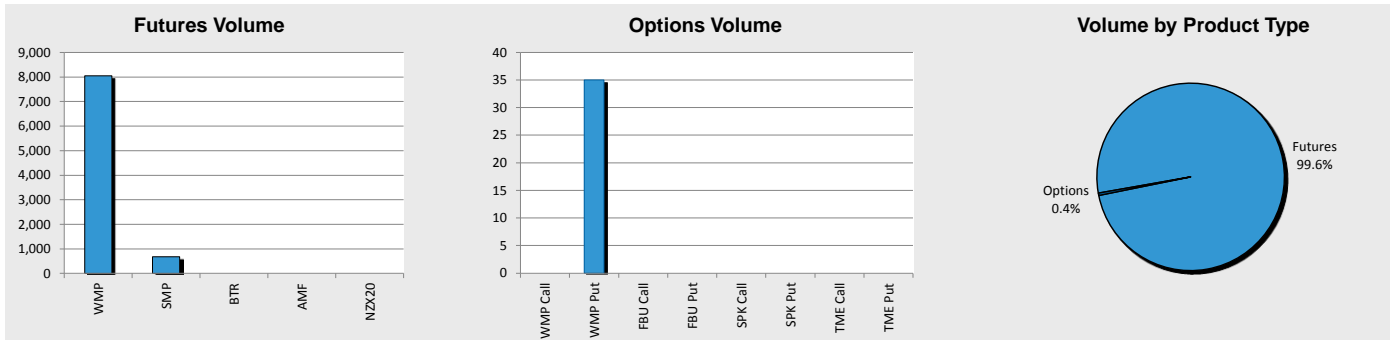


NZX Limited - Derivatives Monthly Volume Traded

31 Dec 2015

Trading Days This Month

21



Futures

Contract Type	Dec 2015	Dec 2014	YOY % Chg	Average Daily Vol	Nov 2015	Monthly % Chg	Volume Y.T.D
WMP	8,048	5,743	40.1%	383.24	13,323	-39.6%	129,002
SMP	683	354	92.9%	32.52	2,127	-67.9%	23,776
BTR	-	52	n/a	-	300	n/a	3,010
AMF	-	200	n/a	-	300	n/a	5,526
NZX20	-	-	n/a	-	-	n/a	50
Total	8,731	6,349			16,050		161,364

Options

Contract Type	Dec 2015	Dec 2014	YOY % Chg	Average Daily Vol	Nov 2015	Monthly % Chg	Volume Y.T.D
WMP Call	-	-	n/a	-	3,450	n/a	28,635
WMP Put	35	1,150	-97.0%	1.67	20	75.0%	23,678
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	35	1,150			3,470		52,313

Monthly Open Interest - Derivatives

Futures

Contract Type	Dec 2015	Dec 2014	YOY % Chg	Nov 2015	Monthly % Chg
WMP	19,480	8,148	139.1%	28,847	-32.5%
SMP	2,760	829	232.9%	5,519	-50.0%
BTR	400	50	700.0%	610	-34.4%
AMF	164	312	-47.4%	697	-76.5%
NZX20	-	-	n/a	-	n/a
Total	22,804	9,339		35,673	

Options

Contract Type	Dec 2015	Dec 2014	YOY % Chg	Nov 2015	Monthly % Chg
WMP Call	9,010	1,000	801.0%	14,340	-37.2%
WMP Put	10,803	2,150	402.5%	12,983	-16.8%
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	19,813	3,150		27,323	

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