

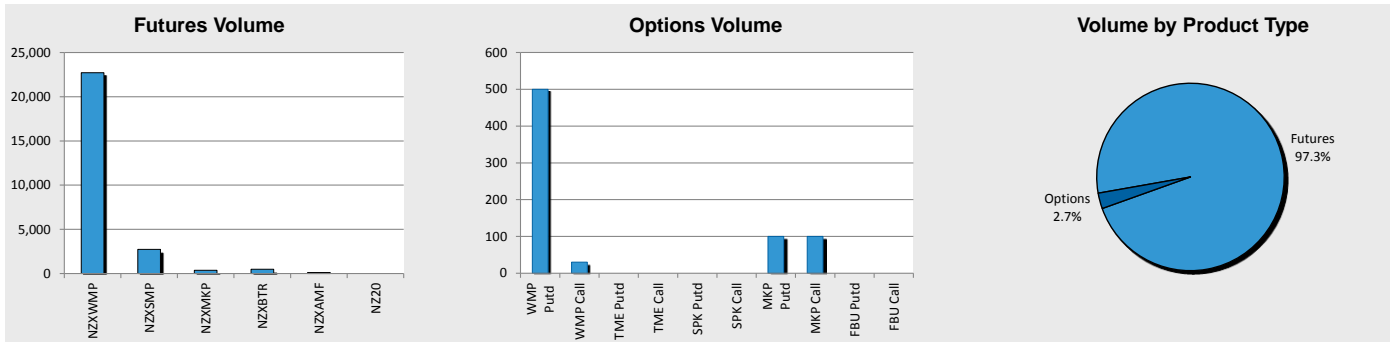


NZX Limited - Derivatives Monthly Volume Traded

30 Sep 2016

Trading Days This Month

22



Futures

Contract Type	Sep 2016	Sep 2015	YOY % Chg	Average Daily Vol	Aug 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	22712	20152	12.7%	1,032.36	16,013	41.8%	98,106
NZXSMP	2744	3198	-14.2%	124.73	3,805	-27.9%	14,994
NZXMKP	368	0	n/a	16.73	960	-61.7%	2,267
NZXBTR	485	605	-19.8%	22.05	557	-12.9%	2,906
NZXAMF	111	242	-54.1%	5.05	398	-72.1%	2,114
NZ20	0	1	n/a	-	-	n/a	12
Total	26,420	24,198			21,733		120,399

Options

Contract Type	Sep 2016	Sep 2015	YOY % Chg	Average Daily Vol	Aug 2016	Monthly % Chg	Volume Y.T.D
WMP Putd	500	2010	-75.1%	22.73	950	-47.4%	3,550
WMP Call	30	2335	-98.7%	1.36	900	-96.7%	2,745
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	100	0	n/a	4.55	-	n/a	101
MKP Call	100	0	n/a	4.55	-	n/a	100
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	730	4,345			1,850		6,496

Monthly Open Interest - Derivatives

Futures

Contract Type	Sep 2016	Sep 2015	YOY % Chg	Aug 2016	Monthly % Chg
NZXWMP	34,093	20,647	65.1%	19,984	70.6%
NZXSMP	8,075	4,530	78.3%	6,698	20.6%
NZXMKP	1,814	-	n/a	1,616	12.3%
NZXBTR	1,036	735	41.0%	736	40.8%
NZXAMF	543	714	-23.9%	634	-14.4%
NZ20	-	4	n/a	-	n/a
Total	45,561	26,630		29,668	

Options

Contract Type	Sep 2016	Sep 2015	YOY % Chg	Aug 2016	Monthly % Chg
WMP Putd	1,300	13,760	-90.6%	1,010	28.7%
WMP Call	1,425	10,275	-86.1%	1,865	-23.6%
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	101	-	n/a	1	10000.0%
MKP Call	100	-	n/a	-	n/a
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	2,926	24,035		2,876	

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