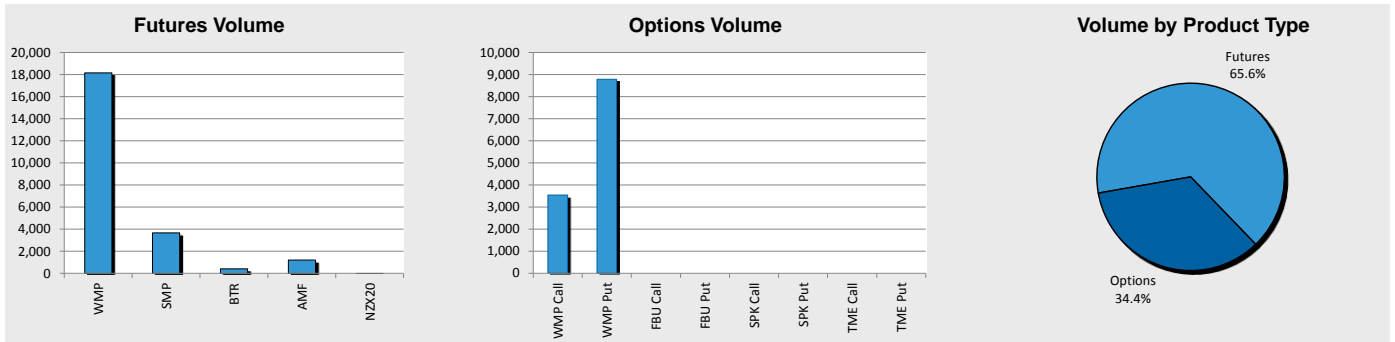




NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2015

Trading Days This Month
 21



Futures

Contract Type	Aug 2015	Aug 2014	YOY % Chg	Average Daily Vol	Jul 2015	Monthly % Chg	Volume Y.T.D
WMP	18,150	10,448	73.7%	864.29	11,253	61.3%	71,325
SMP	3,668	1,540	138.2%	174.67	3,511	4.5%	15,208
BTR	420	-	n/a	20.00	150	180.0%	1,980
AMF	1,208	10	11980.0%	57.52	280	331.4%	4,874
NZX20	5	-	n/a	0.24	40	-87.5%	45
Total	23,451	11,998			15,234		93,432

Options

Contract Type	Aug 2015	Aug 2014	YOY % Chg	Average Daily Vol	Jul 2015	Monthly % Chg	Volume Y.T.D
WMP Call	3,535	2,725	29.7%	168.33	475	644.2%	18,335
WMP Put	8,780	-	n/a	418.10	3,250	170.2%	21,570
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	12,315	2,725			3,725		39,905

Monthly Open Interest - Derivatives

Futures

Contract Type	Aug 2015	Aug 2014	YOY % Chg	Jul 2015	Monthly % Chg
WMP	16,872	12,938	30.4%	17,816	-5.3%
SMP	3,947	1,600	146.7%	3,991	-1.1%
BTR	425	-	n/a	320	32.8%
AMF	1,118	144	676.4%	1,014	10.3%
NZX20	5	-	n/a	-	n/a
Total	22,367	14,682		23,141	

Options

Contract Type	Aug 2015	Aug 2014	YOY % Chg	Jul 2015	Monthly % Chg
WMP Call	10,700	10,325	3.6%	8,920	20.0%
WMP Put	13,310	-	n/a	5,100	161.0%
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	24,010	10,325		14,020	

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