

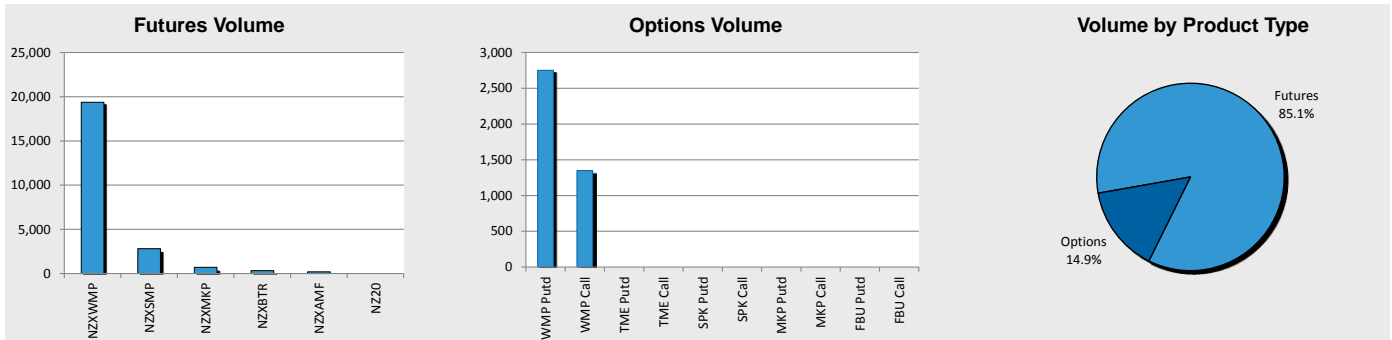


## NZX Limited - Derivatives Monthly Volume Traded

30 Nov 2016

Trading Days This Month

22



### Futures

Contract Type	Nov 2016	Nov 2015	YOY % Chg	Average Daily Vol	Oct 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	19377	13323	45.4%	880.77	14,953	29.6%	132,436
NZXSMP	2807	2127	32.0%	127.59	1,524	84.2%	19,325
NZXMKP	706	0	n/a	32.09	476	48.3%	3,449
NZXBTR	333	300	11.0%	15.14	265	25.7%	3,504
NZXAMF	200	300	-33.3%	9.09	159	25.8%	2,473
NZ20	0	0	n/a	-	-	n/a	12
<b>Total</b>	<b>23,423</b>	<b>16,050</b>			<b>17,377</b>		<b>161,199</b>

### Options

Contract Type	Nov 2016	Nov 2015	YOY % Chg	Average Daily Vol	Oct 2016	Monthly % Chg	Volume Y.T.D
WMP Putd	2750	20	13650.0%	125.00	1,100	150.0%	7,400
WMP Call	1350	3450	-60.9%	61.36	950	42.1%	5,045
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	0	0	n/a	-	55	n/a	156
MKP Call	0	0	n/a	-	55	n/a	155
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>4,100</b>	<b>3,470</b>			<b>2,160</b>		<b>12,756</b>

## Monthly Open Interest - Derivatives

### Futures

Contract Type	Nov 2016	Nov 2015	YOY % Chg	Oct 2016	Monthly % Chg
NZXWMP	30,990	28,847	7.4%	24,969	24.1%
NZXSMP	5,643	5,519	2.2%	4,900	15.2%
NZXMKP	2,605	-	n/a	2,136	22.0%
NZXBTR	654	610	7.2%	643	1.7%
NZXAMF	271	697	-61.1%	369	-26.6%
NZ20	-	-	n/a	-	n/a
<b>Total</b>	<b>40,163</b>	<b>35,673</b>		<b>33,017</b>	

### Options

Contract Type	Nov 2016	Nov 2015	YOY % Chg	Oct 2016	Monthly % Chg
WMP Putd	4,050	12,983	-68.8%	1,900	113.2%
WMP Call	2,450	14,340	-82.9%	1,675	46.3%
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	156	-	n/a	156	0.0%
MKP Call	155	-	n/a	155	0.0%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
<b>Total</b>	<b>6,811</b>	<b>27,323</b>		<b>3,886</b>	

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