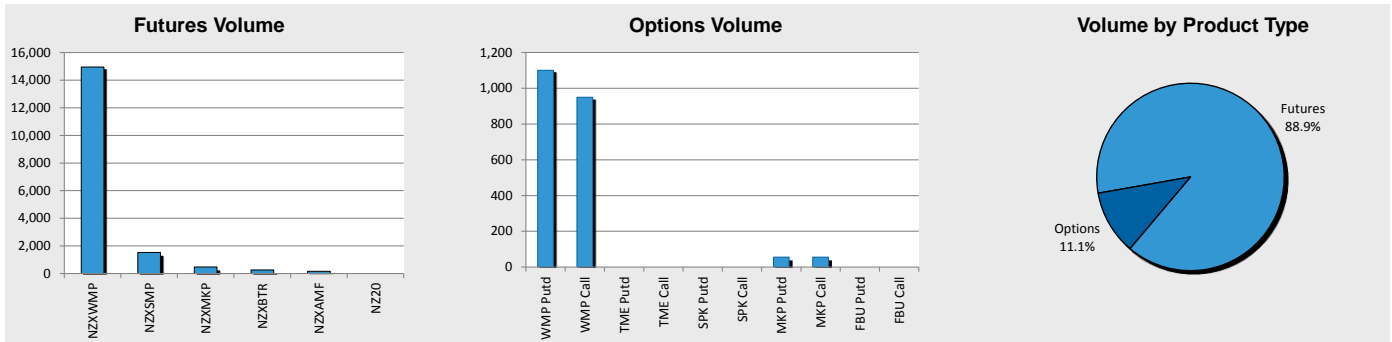




NZX Limited - Derivatives Monthly Volume Traded

31 Oct 2016

Trading Days This Month
 20



Futures

Contract Type	Oct 2016	Oct 2015	YOY % Chg	Average Daily Vol	Sep 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	14953	16154	-7.4%	747.65	22,712	-34.2%	113,059
NZXSMP	1524	2560	-40.5%	76.20	2,744	-44.5%	16,518
NZXMKP	476	0	n/a	23.80	368	29.3%	2,743
NZXBTR	265	125	112.0%	13.25	485	-45.4%	3,171
NZXAMF	159	110	44.5%	7.95	111	43.2%	2,273
NZ20	0	4	n/a	-	-	n/a	12
Total	17,377	18,953			26,420		137,776

Options

Contract Type	Oct 2016	Oct 2015	YOY % Chg	Average Daily Vol	Sep 2016	Monthly % Chg	Volume Y.T.D
WMP Putd	1100	43	2458.1%	55.00	500	120.0%	4,650
WMP Call	950	4515	-79.0%	47.50	30	3066.7%	3,695
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	55	0	n/a	2.75	100	-45.0%	156
MKP Call	55	0	n/a	2.75	100	-45.0%	155
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	2,160	4,558			730		8,656

Monthly Open Interest - Derivatives

Futures

Contract Type	Oct 2016	Oct 2015	YOY % Chg	Sep 2016	Monthly % Chg
NZXWMP	24,969	24,618	1.4%	34,093	-26.8%
NZXSMP	4,900	5,020	-2.4%	8,075	-39.3%
NZXMKP	2,136	-	n/a	1,814	17.8%
NZXBTR	643	565	13.8%	1,036	-37.9%
NZXAMF	369	577	-36.0%	543	-32.0%
NZ20	-	-	n/a	-	n/a
Total	33,017	30,780		45,561	

Options

Contract Type	Oct 2016	Oct 2015	YOY % Chg	Sep 2016	Monthly % Chg
WMP Putd	1,900	13,433	-85.9%	1,300	46.2%
WMP Call	1,675	13,990	-88.0%	1,425	17.5%
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	101	54.5%
MKP Call	155	-	n/a	100	55.0%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	3,886	27,423		2,926	

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