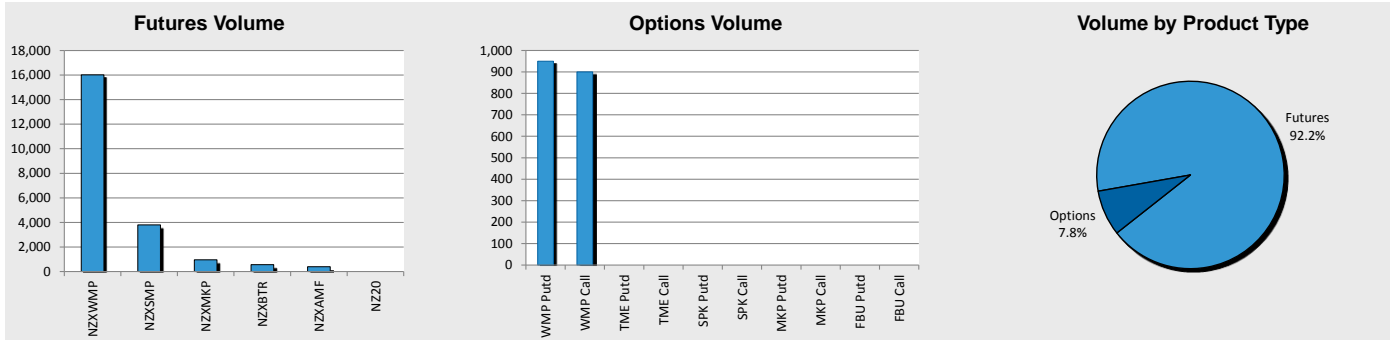




NZX Limited - Derivatives Monthly Volume Traded

31 Aug 2016

Trading Days This Month
 23



Futures

| Contract Type | Aug 2016 | Aug 2015 | YOY % Chg | Average Daily Vol | Jul 2016 | Monthly % Chg | Volume Y.T.D |
|---------------|---------------|---------------|-----------|-------------------|---------------|---------------|---------------|
| NZXWMP | 16013 | 18150 | -11.8% | 696.22 | 10,118 | 58.3% | 75,394 |
| NZXSMP | 3805 | 3668 | 3.7% | 165.43 | 1,645 | 131.3% | 12,250 |
| NZXMKP | 960 | 0 | n/a | 41.74 | 862 | 11.4% | 1,899 |
| NZXBTR | 557 | 420 | 32.6% | 24.22 | 90 | 518.9% | 2,421 |
| NZXAMF | 398 | 1208 | -67.1% | 17.30 | 235 | 69.4% | 2,003 |
| NZ20 | 0 | 5 | n/a | - | - | n/a | 12 |
| Total | 21,733 | 23,451 | | | 12,950 | | 93,979 |

Options

| Contract Type | Aug 2016 | Aug 2015 | YOY % Chg | Average Daily Vol | Jul 2016 | Monthly % Chg | Volume Y.T.D |
|---------------|--------------|---------------|-----------|-------------------|------------|---------------|--------------|
| WMP Put | 950 | 8780 | -89.2% | 41.30 | 40 | 2275.0% | 3,050 |
| WMP Call | 900 | 3535 | -74.5% | 39.13 | 340 | 164.7% | 2,715 |
| TME Put | 0 | 0 | n/a | - | - | n/a | - |
| TME Call | 0 | 0 | n/a | - | - | n/a | - |
| SPK Put | 0 | 0 | n/a | - | - | n/a | - |
| SPK Call | 0 | 0 | n/a | - | - | n/a | - |
| MKP Put | 0 | 0 | n/a | - | - | n/a | 1 |
| MKP Call | 0 | 0 | n/a | - | - | n/a | - |
| FBU Put | 0 | 0 | n/a | - | - | n/a | - |
| FBU Call | 0 | 0 | n/a | - | - | n/a | - |
| Total | 1,850 | 12,315 | | | 380 | | 5,766 |

Monthly Open Interest - Derivatives

Futures

| Contract Type | Aug 2016 | Aug 2015 | YOY % Chg | Jul 2016 | Monthly % Chg |
|---------------|---------------|---------------|-----------|---------------|---------------|
| NZXWMP | 19,984 | 16,872 | 18.4% | 17,768 | 12.5% |
| NZXSMP | 6,698 | 3,947 | 69.7% | 4,843 | 38.3% |
| NZXMKP | 1,616 | - | n/a | 849 | 90.3% |
| NZXBTR | 736 | 425 | 73.2% | 375 | 96.3% |
| NZXAMF | 634 | 1,118 | -43.3% | 604 | 5.0% |
| NZ20 | - | 5 | n/a | - | n/a |
| Total | 29,668 | 22,367 | | 24,439 | |

Options

| Contract Type | Aug 2016 | Aug 2015 | YOY % Chg | Jul 2016 | Monthly % Chg |
|---------------|--------------|---------------|-----------|--------------|---------------|
| WMP Put | 1,010 | 13,310 | -92.4% | 60 | 1583.3% |
| WMP Call | 1,865 | 10,700 | -82.6% | 965 | 93.3% |
| TME Put | - | - | n/a | - | n/a |
| TME Call | - | - | n/a | - | n/a |
| SPK Put | - | - | n/a | - | n/a |
| SPK Call | - | - | n/a | - | n/a |
| MKP Put | 1 | - | n/a | 1 | 0.0% |
| MKP Call | - | - | n/a | - | n/a |
| FBU Put | - | - | n/a | - | n/a |
| FBU Call | - | - | n/a | - | n/a |
| Total | 2,876 | 24,010 | | 1,026 | |

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