

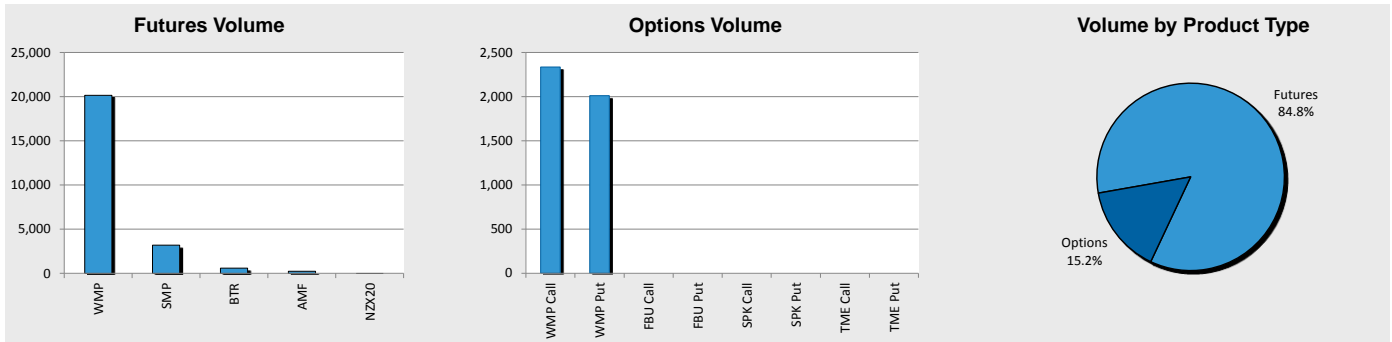


NZX Limited - Derivatives Monthly Volume Traded

30 Sep 2015

Trading Days This Month

22



Futures

Contract Type	Sep 2015	Sep 2014	YOY % Chg	Average Daily Vol	Aug 2015	Monthly % Chg	Volume Y.T.D
WMP	20,152	8,093	149.0%	916.00	18,150	11.0%	91,477
SMP	3,198	591	441.1%	145.36	3,668	-12.8%	18,406
BTR	605	-	n/a	27.50	420	44.0%	2,585
AMF	242	30	706.7%	11.00	1,208	-80.0%	5,116
NZX20	1	60	-98.3%	0.05	5	-80.0%	46
Total	24,198	8,774			23,451		117,630

Options

Contract Type	Sep 2015	Sep 2014	YOY % Chg	Average Daily Vol	Aug 2015	Monthly % Chg	Volume Y.T.D
WMP Call	2,335	700	233.6%	106.14	3,535	-33.9%	20,670
WMP Put	2,010	-	n/a	91.36	8,780	-77.1%	23,580
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	4,345	700			12,315		44,250

Monthly Open Interest - Derivatives

Futures

Contract Type	Sep 2015	Sep 2014	YOY % Chg	Aug 2015	Monthly % Chg
WMP	20,647	9,848	109.7%	16,872	22.4%
SMP	4,530	751	503.2%	3,947	14.8%
BTR	735	-	n/a	425	72.9%
AMF	714	40	1685.0%	1,118	-36.1%
NZX20	4	40	-90.0%	5	-20.0%
Total	26,630	10,679		22,367	

Options

Contract Type	Sep 2015	Sep 2014	YOY % Chg	Aug 2015	Monthly % Chg
WMP Call	10,275	3,000	242.5%	10,700	-4.0%
WMP Put	13,760	-	n/a	13,310	3.4%
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	24,035	3,000		24,010	

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