

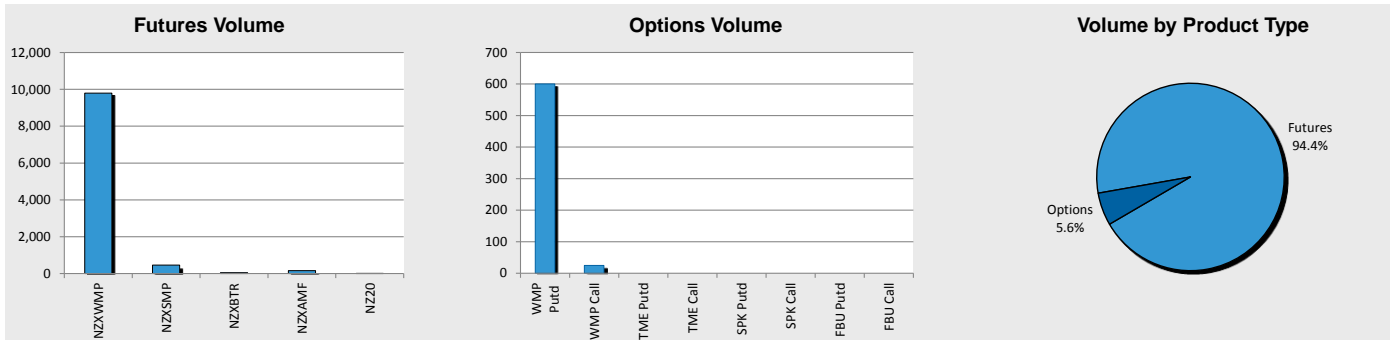


NZX Limited - Derivatives Monthly Volume Traded

31 Mar 2016

Trading Days This Month

21



Futures

Contract Type	Mar 2016	Mar 2015	YOY % Chg	Average Daily Vol	Feb 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	9795	9635	1.7%	466.43	9,231	6.1%	26,979
NZXSMP	462	1799	-74.3%	22.00	1,070	-56.8%	1,947
NZXBTR	49	360	-86.4%	2.33	170	-71.2%	1,299
NZXAMF	163	750	-78.3%	7.76	30	443.3%	797
NZ20	6	0	n/a	0.29	-	n/a	12
Total	10,475	12,544			10,501		31,034

Options

Contract Type	Mar 2016	Mar 2015	YOY % Chg	Average Daily Vol	Feb 2016	Monthly % Chg	Volume Y.T.D
WMP Put	600	1000	-40.0%	28.57	300	100.0%	1,800
WMP Call	25	800	-96.9%	1.19	50	-50.0%	775
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	-
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	625	1,800			350		2,575

Monthly Open Interest - Derivatives

Futures

Contract Type	Mar 2016	Mar 2015	YOY % Chg	Feb 2016	Monthly % Chg
NZXWMP	15,739	11,100	41.8%	11,538	36.4%
NZXSMP	1,828	1,689	8.2%	2,143	-14.7%
NZXBTR	276	305	-9.5%	380	-27.4%
NZXAMF	488	900	-45.8%	438	11.4%
NZ20	-	-	n/a	6	n/a
Total	18,331	13,994		14,505	

Options

Contract Type	Mar 2016	Mar 2015	YOY % Chg	Feb 2016	Monthly % Chg
WMP Put	2,408	3,750	-35.8%	5,558	-56.7%
WMP Call	4,225	2,410	75.3%	6,400	-34.0%
TME Put	-	-	n/a	-	n/a
TME Call	-	-	n/a	-	n/a
SPK Put	-	-	n/a	-	n/a
SPK Call	-	-	n/a	-	n/a
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	6,633	6,160		11,958	

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