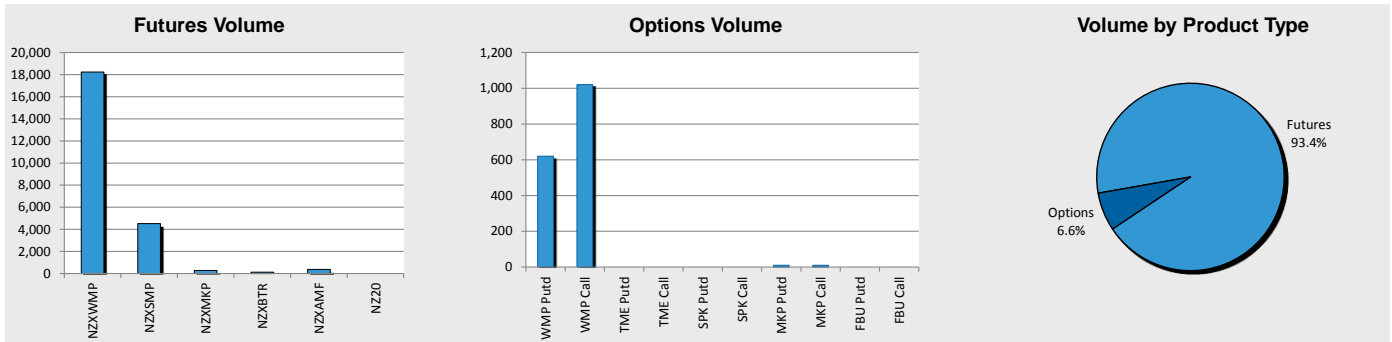




NZX Limited - Derivatives Monthly Volume Traded

31 Jan 2017

Trading Days This Month
 20



Futures

Contract Type	Jan 2017	Jan 2016	YOY % Chg	Average Daily Vol	Dec 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	18240	7953	129.3%	912.00	15,268	19.5%	18,240
NZXSMP	4512	415	987.2%	225.60	2,780	62.3%	4,512
NZXMKP	274	0	n/a	13.70	232	18.1%	274
NZXBTR	117	1080	-89.2%	5.85	249	-53.0%	117
NZXAMF	374	604	-38.1%	18.70	431	-13.2%	374
NZ20	0	6	n/a	-	-	n/a	-
Total	23,517	10,058			18,960		23,517

Options

Contract Type	Jan 2017	Jan 2016	YOY % Chg	Average Daily Vol	Dec 2016	Monthly % Chg	Volume Y.T.D
WMP Put	620	900	-31.1%	31.00	2,400	-74.2%	620
WMP Call	1020	700	45.7%	51.00	3,000	-66.0%	1,020
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	10	0	n/a	0.50	-	n/a	10
MKP Call	10	0	n/a	0.50	-	n/a	10
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	1,660	1,600			5,400		1,660

Monthly Open Interest - Derivatives

Futures

Contract Type	Jan 2017	Jan 2016	YOY % Chg	Dec 2016	Monthly % Chg
NZXWMP	30,705	16,653	84.4%	29,727	3.3%
NZXSMP	7,703	2,131	261.5%	6,109	26.1%
NZXMKP	2,901	-	n/a	2,692	7.8%
NZXBTR	645	655	-1.5%	764	-15.6%
NZXAMF	739	584	26.5%	512	44.3%
NZ20	-	6	n/a	-	n/a
Total	42,693	20,029		39,804	

Options

Contract Type	Jan 2017	Jan 2016	YOY % Chg	Dec 2016	Monthly % Chg
WMP Put	4,150	9,673	-57.1%	5,350	-22.4%
WMP Call	4,470	8,235	-45.7%	4,600	-2.8%
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	166	-	n/a	156	6.4%
MKP Call	165	-	n/a	155	6.5%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	8,951	17,908		10,261	

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