

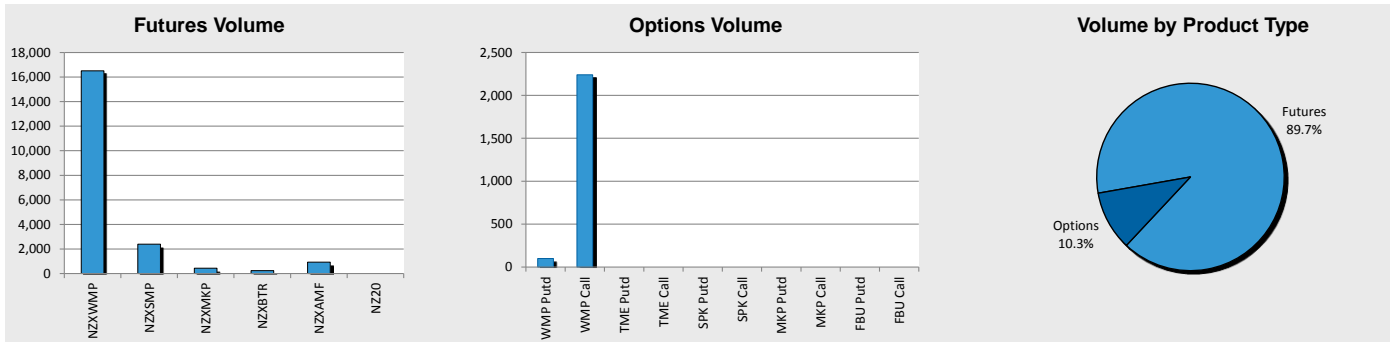


NZX Limited - Derivatives Monthly Volume Traded

28 Feb 2017

Trading Days This Month

19



Futures

Contract Type	Feb 2017	Feb 2016	YOY % Chg	Average Daily Vol	Jan 2017	Monthly % Chg	Volume Y.T.D
NZXWMP	16505	9231	78.8%	868.68	18,240	-9.5%	34,745
NZXSMP	2385	1070	122.9%	125.53	4,512	-47.1%	6,897
NZXMKP	430	0	n/a	22.63	274	56.9%	704
NZXBTR	240	170	41.2%	12.63	117	105.1%	357
NZXAMF	926	30	2986.7%	48.74	374	147.6%	1,300
NZ20	0	0	n/a	-	-	n/a	-
Total	20,486	10,501			23,517		44,003

Options

Contract Type	Feb 2017	Feb 2016	YOY % Chg	Average Daily Vol	Jan 2017	Monthly % Chg	Volume Y.T.D
WMP Putd	100	300	-66.7%	5.26	620	-83.9%	720
WMP Call	2240	50	4380.0%	117.89	1,020	119.6%	3,260
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	0	0	n/a	-	10	n/a	10
MKP Call	0	0	n/a	-	10	n/a	10
FBU Putd	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
Total	2,340	350			1,660		4,000

Monthly Open Interest - Derivatives

Futures

Contract Type	Feb 2017	Feb 2016	YOY % Chg	Jan 2017	Monthly % Chg
NZXWMP	28,657	11,538	148.4%	30,705	-6.7%
NZXSMP	6,345	2,143	196.1%	7,703	-17.6%
NZXMKP	2,972	-	n/a	2,901	2.4%
NZXBTR	737	380	93.9%	645	14.3%
NZXAMF	1,046	438	138.8%	739	41.5%
NZ20	-	6	n/a	-	n/a
Total	39,757	14,505		42,693	

Options

Contract Type	Feb 2017	Feb 2016	YOY % Chg	Jan 2017	Monthly % Chg
WMP Putd	3,300	5,558	-40.6%	4,150	-20.5%
WMP Call	5,360	6,400	-16.3%	4,470	19.9%
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	166	-	n/a	166	0.0%
MKP Call	165	-	n/a	165	0.0%
FBU Putd	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
Total	8,991	11,958		8,951	

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