

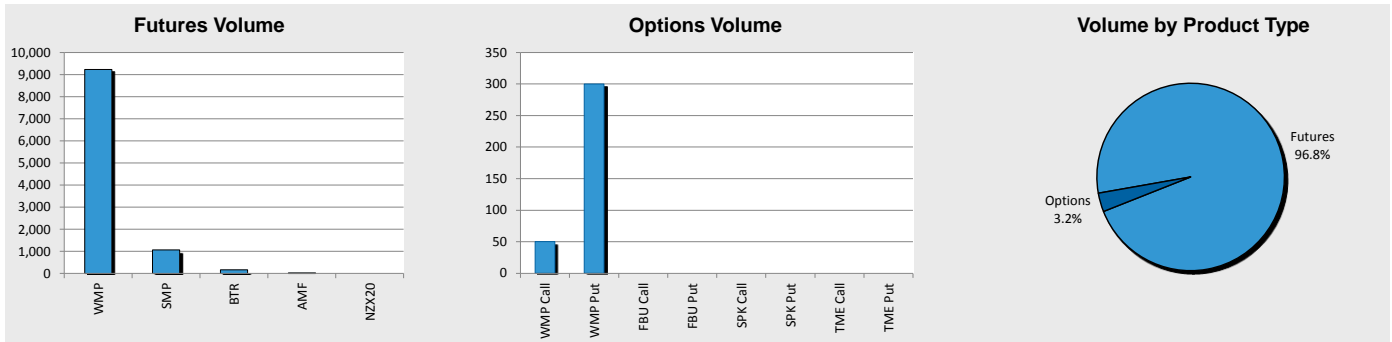


NZX Limited - Derivatives Monthly Volume Traded

29 Feb 2016

Trading Days This Month

20



Futures

Contract Type	Feb 2016	Feb 2015	YOY % Chg	Average Daily Vol	Jan 2016	Monthly % Chg	Volume Y.T.D
WMP	9,231	7,100	30.0%	461.55	7,953	16.1%	17,184
SMP	1,070	1,300	-17.7%	53.50	415	157.8%	1,485
BTR	170	350	-51.4%	8.50	1,080	-84.3%	1,250
AMF	30	860	-96.5%	1.50	604	-95.0%	634
NZX20	-	-	n/a	-	6	n/a	6
Total	10,501	9,610			10,058		20,559

Options

Contract Type	Feb 2016	Feb 2015	YOY % Chg	Average Daily Vol	Jan 2016	Monthly % Chg	Volume Y.T.D
WMP Call	50	810	-93.8%	2.50	700	-92.9%	750
WMP Put	300	2,750	-89.1%	15.00	900	-66.7%	1,200
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	350	3,560			1,600		1,950

Monthly Open Interest - Derivatives

Futures

Contract Type	Feb 2016	Feb 2015	YOY % Chg	Jan 2016	Monthly % Chg
WMP	11,538	8,823	30.8%	16,653	-30.7%
SMP	2,143	1,134	89.0%	2,131	0.6%
BTR	380	385	-1.3%	655	-42.0%
AMF	438	922	-52.5%	584	-25.0%
NZX20	6	-	n/a	6	0.0%
Total	14,505	11,264		20,029	

Options

Contract Type	Feb 2016	Feb 2015	YOY % Chg	Jan 2016	Monthly % Chg
WMP Call	6,400	1,610	297.5%	8,235	-22.3%
WMP Put	5,558	2,750	102.1%	9,673	-42.5%
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	11,958	4,360		17,908	

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