

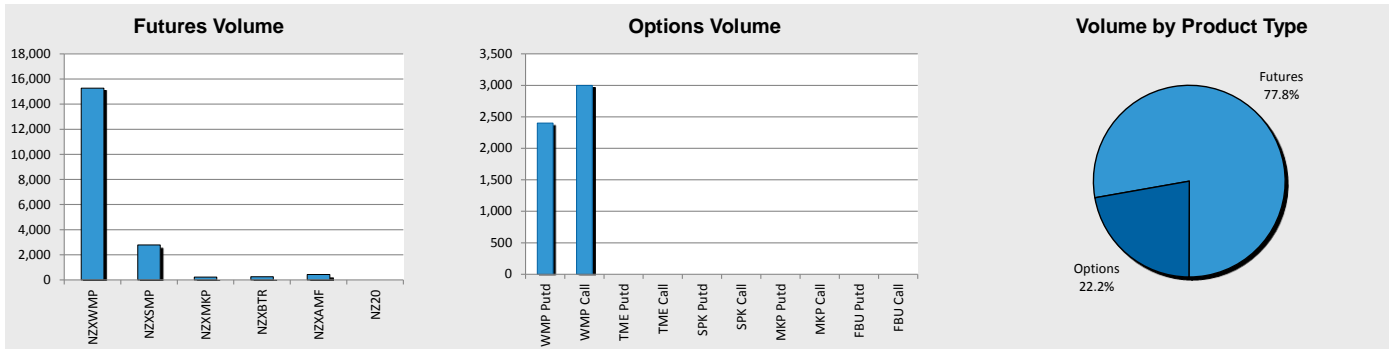


## NZX Limited - Derivatives Monthly Volume Traded

31 Dec 2016

Trading Days This Month

20



### Futures

Contract Type	Dec 2016	Dec 2015	YOY % Chg	Average Daily Vol	Nov 2016	Monthly % Chg	Volume Y.T.D
NZXWMP	15268	8048	89.7%	763.40	19,377	-21.2%	147,704
NZXSMP	2780	683	307.0%	139.00	2,807	-1.0%	22,105
NZXMKP	232	0	n/a	11.60	706	-67.1%	3,681
NZXBTR	249	0	n/a	12.45	333	-25.2%	3,753
NZXAMF	431	0	n/a	21.55	200	115.5%	2,904
NZ20	0	0	n/a	-	-	n/a	12
<b>Total</b>	<b>18,960</b>	<b>8,731</b>			<b>23,423</b>		<b>180,159</b>

### Options

Contract Type	Dec 2016	Dec 2015	YOY % Chg	Average Daily Vol	Nov 2016	Monthly % Chg	Volume Y.T.D
WMP Put	2400	35	6757.1%	120.00	2,750	-12.7%	9,800
WMP Call	3000	0	n/a	150.00	1,350	122.2%	8,045
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	0	0	n/a	-	-	n/a	156
MKP Call	0	0	n/a	-	-	n/a	155
FBU Put	0	0	n/a	-	-	n/a	-
FBU Call	0	0	n/a	-	-	n/a	-
<b>Total</b>	<b>5,400</b>	<b>35</b>			<b>4,100</b>		<b>18,156</b>

## Monthly Open Interest - Derivatives

### Futures

Contract Type	Dec 2016	Dec 2015	YOY % Chg	Nov 2016	Monthly % Chg
NZXWMP	29,727	19,480	52.6%	30,990	-4.1%
NZXSMP	6,109	2,760	121.3%	5,643	8.3%
NZXMKP	2,692	-	n/a	2,605	3.3%
NZXBTR	764	400	91.0%	654	16.8%
NZXAMF	512	164	212.2%	271	88.9%
NZ20	-	-	n/a	-	n/a
<b>Total</b>	<b>39,804</b>	<b>22,804</b>		<b>40,163</b>	

### Options

Contract Type	Dec 2016	Dec 2015	YOY % Chg	Nov 2016	Monthly % Chg
WMP Put	5,350	10,803	-50.5%	4,050	32.1%
WMP Call	4,600	9,010	-48.9%	2,450	87.8%
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	156	-	n/a	156	0.0%
MKP Call	155	-	n/a	155	0.0%
FBU Put	-	-	n/a	-	n/a
FBU Call	-	-	n/a	-	n/a
<b>Total</b>	<b>10,261</b>	<b>19,813</b>		<b>6,811</b>	

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