

NZX Limited - Derivatives Monthly Volume Traded

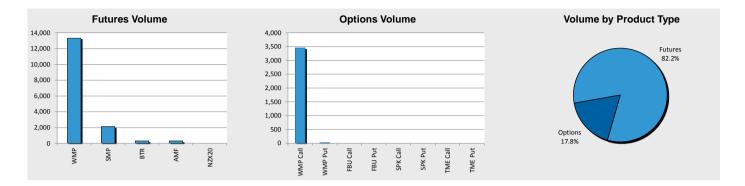
30 Nov 2015

Trading Days This Month

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NZX Limited Level 7, Zurich House 21 Queen Street PO Box 106 555 Auckland1011 New Zealand Tel +64 9 368 1375

www.nzx.com



Futures							
Contract Type	Nov 2015	Nov 2014	YOY % Chg	Average Daily Vol	Oct 2015	Monthly % Chg	Volume Y.T.D
WMP	13,323	5,183	157.1%	634.43	16,154	-17.5%	120,954
SMP	2,127	1,421	49.7%	101.29	2,560	-16.9%	23,093
BTR	300	-	n/a	14.29	125	140.0%	3,010
AMF	300	202	48.5%	14.29	110	172.7%	5,526
NZX20	-	-	n/a	-	4	n/a	50
Total	16,050	6,806			18,953		152,633

Options							
Contract Type	Nov 2015	Nov 2014	YOY % Chg	Average Daily Vol	Oct 2015	Monthly % Chg	Volume Y.T.D
WMP Call	3,450	2,900	19.0%	164.29	4,515	-23.6%	28,635
WMP Put	20	2,900	-99.3%	0.95	43	-53.5%	23,643
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	3,470	5,800			4,558		52,278

Monthly Open Interest - Derivatives

Futures					
Contract Type	Nov 2015	Nov 2014	YOY % Chg	Oct 2015	Monthly % Chg
WMP	28,847	9,343	208.8%	24,618	17.2%
SMP	5,519	1,255	339.8%	5,020	9.9%
BTR	610	-	n/a	565	8.0%
AMF	697	212	228.8%	577	20.8%
NZX20	-	-	n/a	-	n/a
Total	35,673	10,810		30,780	

Options					
Contract Type	Nov 2015	Nov 2014	YOY % Chg	Oct 2015	Monthly % Chg
WMP Call	14,340	3,300	334.5%	13,990	2.5%
WMP Put	12,983	2,900	347.7%	13,433	-3.3%
FBU Call	· <u>-</u>	-	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	27,323	6,200		27,423	

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