

NZX Limited - Derivatives Monthly Volume Traded

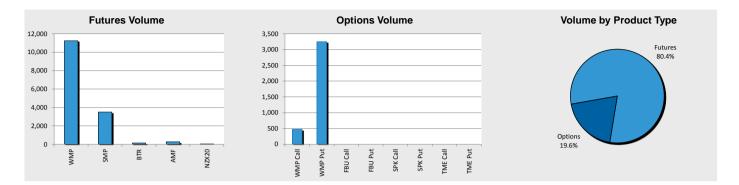
31 Jul 2015

Trading Days This Month

23

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Futures							
Contract Type	Jul 2015	Jul 2014	YOY % Chg	Average Daily Vol	Jun 2015	Monthly % Chg	Volume Y.T.D
WMP	11,253	2,850	294.8%	489.26	10,080	11.6%	53,175
SMP	3,511	510	588.4%	152.65	1,840	90.8%	11,540
BTR	150	-	n/a	6.52	260	-42.3%	1,560
AMF	280	406	-31.0%	12.17	754	-62.9%	3,666
NZX20	40	3	1233.3%	1.74	-	n/a	40
Total	15,234	3,769			12,934		69,981

Options							
Contract Type	Jul 2015	Jul 2014	YOY % Chg	Average Daily Vol	Jun 2015	Monthly % Chg	Volume Y.T.D
WMP Call	475	9,060	-94.8%	20.65	1,585	-70.0%	14,800
WMP Put	3,250	-	n/a	141.30	2,140	51.9%	12,790
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	3,725	9,060			3,725		27,590

Monthly Open Interest - Derivatives

Futures					
Contract Type	Jul 2015	Jul 2014	YOY % Chg	Jun 2015	Monthly % Chg
WMP	17,816	8,853	101.2%	15,060	18.3%
SMP	3,991	910	338.6%	2,490	60.3%
BTR	320	-	n/a	250	28.0%
AMF	1,014	406	149.8%	1,314	-22.8%
NZX20	-	-	n/a	-	n/a
Total	23,141	10,169		19,114	
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Options					
Contract Type	Jul 2015	Jul 2014	YOY % Chg	Jun 2015	Monthly % Chg
WMP Call	8,920	10,060	-11.3%	9,200	-3.0%
WMP Put	5,100	-	n/a	4,450	14.6%
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	14,020	10,060		13,650	

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