

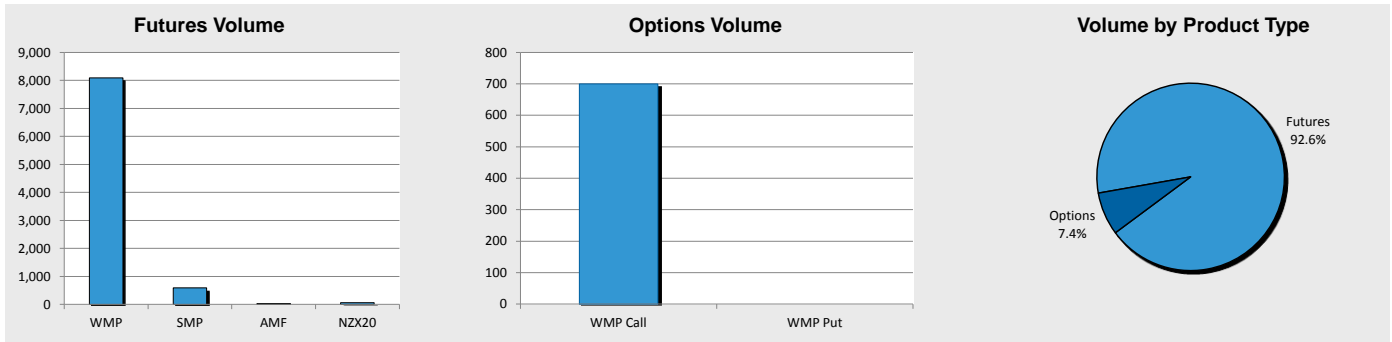


NZX Limited - Derivatives Monthly Volume Traded

30 Sep 2014

Trading Days This Month
22

NZX Limited
Level 7, Zurich House
21 Queen Street
PO Box 106 555
Auckland 1011
New Zealand
Tel +64 9 368 1375
www.nzx.com



Futures

Contract Type	Sep 2014	Sep 2013	YOY % Chg	Average Daily Vol	Aug 2014	Monthly % Chg	Volume Y.T.D
WMP	8,093	2,285	254.2%	367.86	10,448	-22.5%	46,327
SMP	591	1,054	-43.9%	26.86	1,540	-61.6%	7,651
AMF	30	-	n/a	1.36	10	200.0%	2,919
NZX20	60	-	n/a	2.73	-	n/a	76
Total	8,774	3,339			11,998		56,973

Options

Contract Type	Sep 2014	Sep 2013	YOY % Chg	Average Daily Vol	Aug 2014	Monthly % Chg	Volume Y.T.D
WMP Call	700	-	n/a	31.82	2,725	-74.3%	13,485
WMP Put	-	-	n/a	-	-	n/a	-
Total	700	0			2,725		13,485

Monthly Open Interest - Derivatives

Futures

Contract Type	Sep 2014	Sep 2013	YOY % Chg	Aug 2014	Monthly % Chg
WMP	9,848	7,982	23.4%	12,938	-23.9%
SMP	751	6,464	-88.4%	1,600	-53.1%
AMF	40	2,460	-98.4%	144	-72.2%
NZX20	40	-	n/a	-	n/a
Total	10,679	16,906		14,682	

Options

Contract Type	Sep 2014	Sep 2013	YOY % Chg	Aug 2014	Monthly % Chg
WMP Call	3,000	-	n/a	10,325	-70.9%
WMP Put	-	-	n/a	-	n/a
Total	3,000	0		10,325	

Disclaimer:

The content of this report is provided by NZX in good faith and in the belief that it is accurate. However, NZX assumes no responsibility for any errors, omissions, consequential loss, nor for the content of any third party information referred to in this report. This report may not be further distributed.