

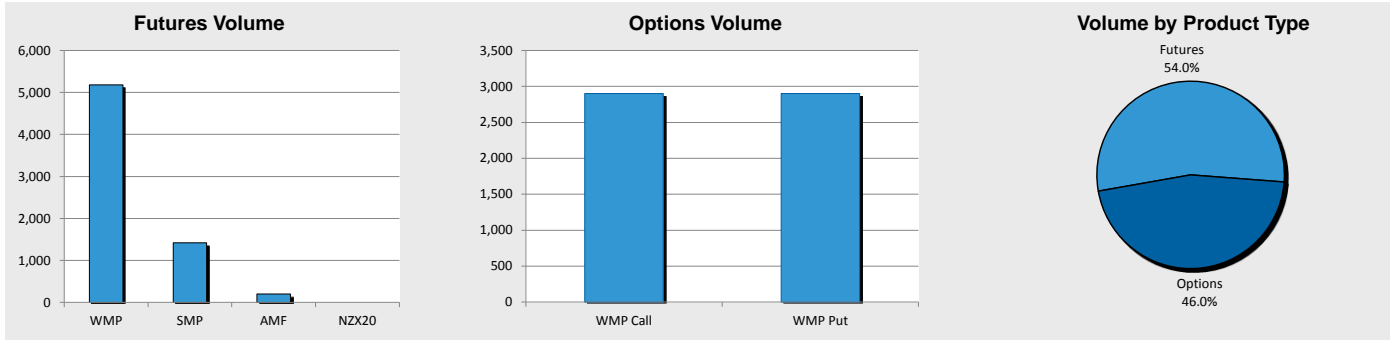


NZX Limited - Derivatives Monthly Volume Traded

30 Nov 2014

Trading Days This Month
20

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Futures

| Contract Type | Nov 2014 | Nov 2013 | YOY % Chg | Average Daily Vol | Oct 2014 | Monthly % Chg | Volume Y.T.D |
|---------------|--------------|--------------|-----------|-------------------|---------------|---------------|---------------|
| WMP | 5,183 | 3,308 | 56.7% | 259.15 | 9,189 | -43.6% | 60,699 |
| SMP | 1,421 | 1,844 | -22.9% | 71.05 | 1,524 | -6.8% | 10,596 |
| AMF | 202 | 600 | -66.3% | 10.10 | 40 | 405.0% | 3,161 |
| NZX20 | - | - | n/a | - | 40 | n/a | 116 |
| Total | 6,806 | 5,752 | | | 10,793 | | 74,572 |

Options

| Contract Type | Nov 2014 | Nov 2013 | YOY % Chg | Average Daily Vol | Oct 2014 | Monthly % Chg | Volume Y.T.D |
|---------------|--------------|----------|-----------|-------------------|------------|---------------|---------------|
| WMP Call | 2,900 | - | n/a | 145.00 | 800 | 262.5% | 17,185 |
| WMP Put | 2,900 | - | n/a | 145.00 | - | n/a | 2,900 |
| Total | 5,800 | 0 | | | 800 | | 20,085 |

Monthly Open Interest - Derivatives

Futures

| Contract Type | Nov 2014 | Nov 2013 | YOY % Chg | Oct 2014 | Monthly % Chg |
|---------------|---------------|---------------|-----------|---------------|---------------|
| WMP | 9,343 | 7,863 | 18.8% | 9,424 | -0.9% |
| SMP | 1,255 | 3,029 | -58.6% | 894 | 40.4% |
| AMF | 212 | 1,260 | -83.2% | 10 | 2020.0% |
| NZX20 | - | - | n/a | - | n/a |
| Total | 10,810 | 12,152 | | 10,328 | |

Options

| Contract Type | Nov 2014 | Nov 2013 | YOY % Chg | Oct 2014 | Monthly % Chg |
|---------------|--------------|----------|-----------|--------------|---------------|
| WMP Call | 3,300 | - | n/a | 1,500 | 120.0% |
| WMP Put | 2,900 | - | n/a | - | n/a |
| Total | 6,200 | 0 | | 1,500 | |

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