

NZX Limited - Derivatives Monthly Volume Traded

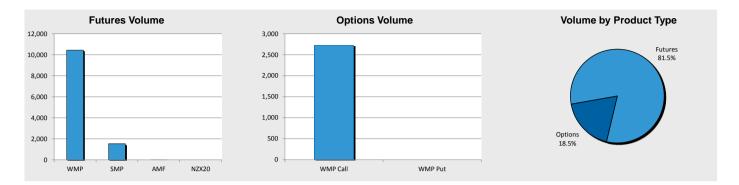
31 Aug 2014

Trading Days This Month

21

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	Aug 2014	Aug 2013	YOY % Chg	Average Daily Vol	Jul 2014	Monthly % Chg	Volume Y.T.D		
WMP	10,448	4,646	124.9%	497.52	2,850	266.6%	38,234		
SMP	1,540	2,340	-34.2%	73.33	510	202.0%	7,060		
AMF	10	1,160	-99.1%	0.48	406	-97.5%	2,889		
NZX20	-	-	n/a	-	3	n/a	16		
Total	11,998	8,146			3,769		48,199		

Options							
Contract Type	Aug 2014	Aug 2013	YOY % Chg	Average Daily Vol	Jul 2014	Monthly % Chg	Volume Y.T.D
WMP Call	2,725	-	n/a	129.76	9,060	-69.9%	12,785
WMP Put	-	-	n/a	-	-	n/a	-
Total	2,725	0			9,060		12,785

Monthly Open Interest - Derivatives

Futures ————————————————————————————————————						
Contract Type	Aug 2014	Aug 2013	YOY % Chg	Jul 2014	Monthly % Chg	
WMP	12,938	6,407	101.9%	8,853	46.1%	
SMP	1,600	5,770	-72.3%	910	75.8%	
AMF	144	2,465	-94.2%	406	-64.5%	
NZX20	-	-	n/a	-	n/a	
Total	14,682	14,642		10,169		

Options					
Contract Type	Aug 2014	Aug 2013	YOY % Chg	Jul 2014	Monthly % Chg
WMP Call	10,325	-	n/a	10,060	2.6%
WMP Put	-	-	n/a	-	n/a
Total	10,325	0		10,060	

Disclaime

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.