

## **NZX Limited - Derivatives Monthly Volume Traded**

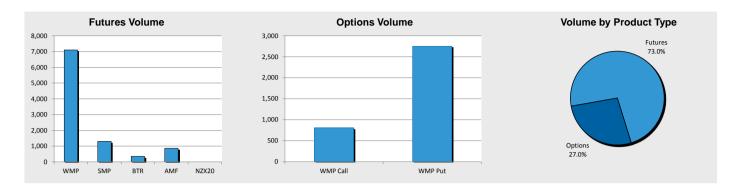
28 Feb 2015

**Trading Days This Month** 

19

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Futures							
Contract Type	Feb 2015	Feb 2014	YOY % Chg	Average Daily Vol	Jan 2015	Monthly % Chg	Volume Y.T.D
WMP	7,100	2,860	148.3%	373.68	5,402	31.4%	12,502
SMP	1,300	215	504.7%	68.42	1,470	-11.6%	2,770
BTR	350	-	n/a	18.42	190	84.2%	540
AMF	860	510	68.6%	45.26	490	75.5%	1,350
NZX20	-	-	n/a	-	-	n/a	-
Total	9,610	3,585			7,552		17,162

Options							
Contract Type	Feb 2015	Feb 2014	YOY % Chg	Average Daily Vol	Jan 2015	Monthly % Chg	Volume Y.T.D
WMP Call	810	-	n/a	42.63	1,680	-51.8%	2,490
WMP Put	2,750	-	n/a	144.74	-	n/a	2,750
Total	3,560	0			1,680		5,240

## **Monthly Open Interest - Derivatives**

Futures					
Contract Type	Feb 2015	Feb 2014	YOY % Chg	Jan 2015	Monthly % Chg
WMP	8,823	4,877	80.9%	7,664	15.1%
SMP	1,134	734	54.5%	1,099	3.2%
BTR	385	-	n/a	240	60.4%
AMF	922	560	64.6%	602	53.2%
NZX20	-	-	n/a	-	n/a
Total	11,264	6,171		9,605	

Options					
Contract Type	Feb 2015	Feb 2014	YOY % Chg	Jan 2015	Monthly % Chg
WMP Call	1,610	-	n/a	1,680	-4.2%
WMP Put	2,750	-	n/a	-	n/a
Total	4,360	0		1,680	

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