

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

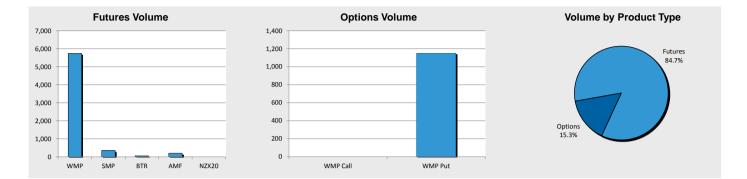
31 Dec 2014

**Trading Days This Month** 

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Futures							
Contract Type	Dec 2014	Dec 2013	YOY % Chg	Average Daily Vol	Nov 2014	Monthly % Chg	Volume Y.T.D
WMP	5,743	760	655.7%	273.48	5,183	10.8%	66,442
SMP	354	1,184	-70.1%	16.86	1,421	-75.1%	10,950
BTR	52	-	n/a	2.48	-	n/a	52
AMF	200	80	150.0%	9.52	202	-1.0%	3,361
NZX20	-	-	n/a	-	-	n/a	116
Total	6,349	2,024			6,806		80,921

Options							
Contract Type	Dec 2014	Dec 2013	YOY % Chg	Average Daily Vol	Nov 2014	Monthly % Chg	Volume Y.T.D
WMP Call	-	-	n/a	-	2,900	n/a	17,185
WMP Put	1,150	-	n/a	54.76	2,900	-60.3%	4,050
Total	1,150	0			5,800		21,235

## **Monthly Open Interest - Derivatives**

Futures					
Contract Type	Dec 2014	Dec 2013	YOY % Chg	Nov 2014	Monthly % Chg
WMP	8,148	6,045	34.8%	9,343	-12.8%
SMP	829	2,510	-67.0%	1,255	-33.9%
BTR	50	-	n/a	-	n/a
AMF	312	515	-39.4%	212	47.2%
NZX20	-	-	n/a	-	n/a
Total	9,339	9,070		10,810	

Options					
Contract Type	Dec 2014	Dec 2013	YOY % Chg	Nov 2014	Monthly % Chg
WMP Call	1,000	-	n/a	3,300	-69.7%
WMP Put	2,150	-	n/a	2,900	-25.9%
Total	3,150	0		6,200	

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