

To: Full Members  
Local Members  
Associate Members

NO: 152/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the July 2000 Volume and Open Interest reports for :

- Sydney Futures Exchange (SFE)
- New Zealand Futures and Options Exchange (NZFOE)

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SENIOR STATISTICS ANALYST  
2 August 2000

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**Volume and Open Interest Summary  
July 2000**

Contract	Monthly Volume			Year to Date Volume			Open Interest			
	July	July	% Chg	Jan to July	Jan to July	% Chg	July	July	% Chg	
	2000	1999		2000	1999		2000	1999		
	(21 days)	(22 days)		(146 days)	(146 days)		Mth End	Mth End		
<b>Futures</b>										
SPI @ 200	AP	1,290	0	n/a	4,697	0	n/a	2,568	0	n/a
SPI @	AO	236,680	271,639	-13%	2,304,171	2,057,910	12%	150,073	155,972	-4%
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	557,970	590,560	-6%	4,484,966	4,242,307	6%	449,400	487,595	-8%
3 Year Bonds	YB	877,507	808,749	9%	7,247,452	6,216,006	17%	459,149	411,693	12%
10 Year Bonds	XB	261,420	401,684	-35%	3,146,839	3,367,792	-7%	183,908	194,902	-6%
NSW Base Electricity	NE	115	256	-55%	725	4,146	-83%	112	987	-89%
NSW Peak Electricity	NX	36	68	-47%	506	538	-6%	151	270	-44%
VIC Base Electricity	VE	0	123	n/a	271	1,945	-86%	84	289	-71%
VIC Peak Electricity	VX	18	97	-81%	296	371	-20%	114	142	-20%
Fine Wool	FW	161	426	-62%	1,811	2,727	-34%	573	702	-18%
Greasy Wool	GW	630	943	-33%	8,366	9,669	-13%	1,857	3,111	-40%
Broad Wool	BW	55	27	104%	267	519	-49%	70	79	-11%
Barley	BA	35	0	n/a	36	0	n/a	36	0	n/a
Canola	CN	60	0	n/a	261	0	n/a	251	0	n/a
Sorghum	SO	120	0	n/a	411	0	n/a	321	0	n/a
Wheat	WH	596	563	6%	2,430	3,948	-38%	1,232	1,987	-38%
ANZ Shares	AN	24	39	-38%	100	139	-28%	4	16	-75%
BHP Shares	BH	22	63	-65%	474	574	-17%	63	42	50%
Foster's Shares	FB	0	0	n/a	20	60	-67%	0	0	n/a
MIM Shares	IM	52	3	1633%	116	84	38%	44	8	450%
NAB Shares	NB	139	239	-42%	564	820	-31%	47	93	-49%
News Corp. Shares	NU	136	22	518%	1,294	133	873%	91	4	2175%
Pacific Dunlop Shares	PC	1	20	-95%	52	20	160%	2	20	-90%
Rio Tinto Shares	CA	20	20	0%	304	122	149%	21	10	110%
Telstra Shares	TE	111	88	26%	1,050	840	25%	72	77	-6%
Westpac Shares	BC	78	63	24%	250	393	-36%	28	40	-30%
WMC Shares	WM	10	41	-76%	101	136	-26%	7	51	-86%
<b>Total Futures</b>		<b>1,937,286</b>	<b>2,075,733</b>	<b>-6.7%</b>	<b>17,207,830</b>	<b>15,911,199</b>	<b>8.1%</b>	<b>1,250,278</b>	<b>1,258,090</b>	<b>-0.6%</b>
<b>Options</b>										
SPI @ 200	AP	2,450	0	n/a	22,758	0	n/a	20,633	0	n/a
SPI @	AO	52,010	93,145	-44%	823,463	666,017	24%	146,295	214,301	-32%
ONO SPI @	AZ	n/a	18	n/a	n/a	18	n/a	n/a	n/a	n/a
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	18,164	29,410	-38%	188,035	291,505	-35%	63,833	112,569	-43%
3 Year Bonds	YB	29,950	17,128	75%	169,800	188,154	-10%	25,927	17,808	46%
ONO 3 Year Bonds	YO	46,017	3,150	1361%	259,682	84,888	206%	n/a	n/a	n/a
10 Year Bonds	XB	2,154	17,751	-88%	64,922	190,021	-66%	2,135	16,421	-87%
ONO 10 Year Bonds	XO	1,480	19,819	-93%	24,930	121,322	-79%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	3	6	-50%	0	6	n/a
Wheat	WH	0	162	n/a	0	251	n/a	0	167	n/a
<b>Total Options</b>		<b>152,225</b>	<b>180,583</b>	<b>-15.7%</b>	<b>1,553,593</b>	<b>1,542,182</b>	<b>0.7%</b>	<b>258,823</b>	<b>361,272</b>	<b>-28.4%</b>
<b>Total Exchange</b>		<b>2,089,511</b>	<b>2,256,316</b>	<b>-7.4%</b>	<b>18,761,423</b>	<b>17,453,381</b>	<b>7.5%</b>	<b>1,509,101</b>	<b>1,619,362</b>	<b>-6.8%</b>
<b>Daily Average</b>		<b>99,501</b>	<b>102,560</b>	<b>-3.0%</b>	<b>128,503</b>	<b>119,544</b>	<b>7.5%</b>			
<b>Other Information</b>										
<b>Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) &amp; Deliveries(D)</b> <b>(MS):</b> AP =396; AO = 30,137; NE = 10; NX = 23; VX = 10; TE = 17 <b>(OE):</b> AO = 29,195; YB = 16,450; XB = 250 <b>(D):</b> WH = 56; IM = 2; NB = 17; BC = 11 <b>Late Day 2 adjustments may alter monthly volume</b> <b>Delisting:</b> ONO SPI@ delisted 20 April 2000 <b>New Listings:</b> Barley, Canola and Sorghum listed 20 June 2000										



For further information contact SFE Market Data Services +61 2 9256 0421



# New Zealand Futures and Options Exchange

## Volume and Open Interest Summary

July 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jul	Jul	% Chg	Jan to Jul	Jan to Jul	% Chg	Jul	Jul	% Chg
		2000 (21 days)	1999 (22 days)		2000 (145 days)	1999 (146 days)		2000 Mth End	1999 Mth End	
<b>Futures</b>										
NZSE-10 Capital SPI	TI	59	60	-2%	831	1,237	-33%	23	111	-79%
90-Day Bank Bills	BB	65,595	42,298	55%	429,282	485,137	-12%	94,324	92,555	2%
3-Year Stock	TY	298	34	776%	1,804	1,846	-2%	162	35	363%
10-Year Stock	TN	425	45	844%	5,346	2,065	159%	419	358	17%
NZ Electricity NI	EN	60	105	-43%	305	859	-64%	155	366	-58%
<b>Total Futures</b>		<b>66,437</b>	<b>42,542</b>	<b>56.2%</b>	<b>437,568</b>	<b>491,144</b>	<b>-10.9%</b>	<b>95,083</b>	<b>93,425</b>	<b>1.8%</b>
<b>Financial Options</b>										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	0	1,700	n/a	1,000	3,600	-72%	0	2,700	n/a
3-Year Stock	TY	0	0	n/a	0	0	n/a	0	0	n/a
10-Year Stock	TN	0	0	n/a	0	0	n/a	0	0	n/a
<b>Total Financial Options</b>		<b>0</b>	<b>1,700</b>	<b>n/a</b>	<b>1,000</b>	<b>3,600</b>	<b>-72.2%</b>	<b>0</b>	<b>2,700</b>	<b>n/a</b>
<b>Share Options</b>										
Air New Zealand "B"	AB	101	0	n/a	191	0	n/a	191	0	n/a
Auckland International Airport	AA	1	0	n/a	1	0	n/a	1	0	n/a
Carter Holt Harvey	CH	145	0	n/a	703	410	71%	395	0	n/a
Contact Energy	CE	420	10	4100%	4,036	110	3569%	946	110	760%
Fisher & Paykel Industries	PY	0	40	n/a	192	40	380%	0	40	n/a
Fletcher Challenge - Building	CF	290	0	n/a	811	1,800	-55%	626	800	-22%
Fletcher Challenge - Energy	EF	2,060	523	294%	2,232	2,659	-16%	2,160	1,116	94%
Fletcher Challenge - Forestry	FF	202	520	-61%	2,987	720	315%	1,487	620	140%
Independent Newspapers	NL	100	0	n/a	400	0	n/a	300	0	n/a
Lion Nathan	LN	0	0	n/a	140	220	-36%	0	0	n/a
Sky Network Television	SK	0	0	n/a	0	0	n/a	0	0	n/a
Telecom New Zealand	TL	1,045	20	5125%	11,964	6,375	88%	6,025	1,870	222%
The Warehouse Group	WA	10	0	n/a	10	0	n/a	10	0	n/a
<b>Total Share Options</b>		<b>4,374</b>	<b>1,113</b>	<b>293.0%</b>	<b>23,667</b>	<b>12,334</b>	<b>91.9%</b>	<b>12,141</b>	<b>4,556</b>	<b>166.5%</b>
<b>Delisted Contracts</b>										
Brierley Investments	BY	0	0	n/a	0	0	n/a	0	0	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	266	2,710	-90%	0	2,110	n/a
Goodman Fielder	GF	0	0	n/a	0	0	n/a	0	0	n/a
Nufarm	FZ	0	30	n/a	0	45	n/a	0	15	n/a
Trade Weighted Index	TW	0	0	n/a	0	0	n/a	0	0	n/a
<b>Total Exchange</b>		<b>70,811</b>	<b>45,385</b>	<b>56.0%</b>	<b>462,501</b>	<b>509,833</b>	<b>-9.3%</b>	<b>107,224</b>	<b>102,806</b>	<b>4.3%</b>
<b>Daily Average</b>		<b>3,372</b>	<b>2,063</b>	<b>63.5%</b>	<b>3,190</b>	<b>3,492</b>	<b>-8.7%</b>			

### Other Information

Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)  
(MS): EN = 60

Delistings TW, BY, FZ, GF 20 April 2000; FP 28 July 2000 **New Listings** AA, SK, WA listed 23 May 2000

**Late Day 2 adjustments may alter monthly volume**

For further information contact SFE Market Data Services +61 2 9256 0421



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