

To: Full Members
Local Members
Associate Members

NO: 168/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

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

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

KELLY McCULLUM
SENIOR STATISTICS ANALYST
4 September 2000

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**Volume and Open Interest Summary
August 2000**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Aug	Aug	% Chg	Jan to Aug	Jan to Aug	% Chg	Aug	Aug	% Chg
		2000	1999		2000	1999		2000	1999	
		(23 days)	(22 days)	(169 days)	(168 days)		Mth End	Mth End		
Futures										
SPI @ 200	AP	151	0	n/a	4,848	0	n/a	2,622	0	n/a
SPI @	AO	205,145	277,782	-26%	2,509,316	2,335,692	7%	150,599	209,744	-28%
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	647,257	627,898	3%	5,132,223	4,870,205	5%	527,673	493,732	7%
3 Year Bonds	YB	893,839	874,388	2%	8,141,291	7,090,394	15%	454,617	624,913	-27%
10 Year Bonds	XB	271,477	388,552	-30%	3,418,316	3,756,344	-9%	162,098	300,762	-46%
NSW Base Electricity	NE	30	70	-57%	755	4,216	-82%	142	925	-85%
NSW Peak Electricity	NX	33	37	-11%	539	575	-6%	148	272	-46%
VIC Base Electricity	VE	46	55	-16%	317	2,000	-84%	116	238	-51%
VIC Peak Electricity	VX	17	47	-64%	313	418	-25%	108	120	-10%
Fine Wool	FW	215	309	-30%	2,026	3,036	-33%	546	588	-7%
Greasy Wool	GW	952	1,743	-45%	9,318	11,412	-18%	1,426	2,559	-44%
Broad Wool	BW	52	75	-31%	319	594	-46%	58	52	12%
Barley	BA	20	0	n/a	56	0	n/a	56	0	n/a
Canola	CN	139	0	n/a	400	0	n/a	390	0	n/a
Sorghum	SO	467	0	n/a	878	0	n/a	590	0	n/a
Wheat	WH	367	1,055	-65%	2,797	5,003	-44%	1,487	2,634	-44%
ANZ Shares	AN	130	19	584%	230	158	46%	42	2	2000%
BHP Shares	BH	26	82	-68%	500	656	-24%	68	23	196%
Foster's Shares	FB	2	0	n/a	22	60	-63%	2	0	n/a
MIM Shares	IM	29	1	2800%	145	85	71%	35	9	289%
NAB Shares	NB	46	85	-46%	610	905	-33%	59	80	-26%
News Corp. Shares	NU	89	30	197%	1,383	163	748%	32	12	167%
Pacific Dunlop Shares	PC	2	40	-95%	54	60	-10%	0	0	n/a
Rio Tinto Shares	CA	17	67	-75%	321	189	70%	19	29	-34%
Telstra Shares	TE	45	41	10%	1,095	881	24%	76	69	10%
Westpac Shares	BC	237	17	1294%	487	410	19%	130	55	136%
WMC Shares	WM	11	47	-77%	112	183	-39%	2	37	-95%
Total Futures		2,020,841	2,172,440	-7.0%	19,228,671	18,083,639	6.3%	1,303,141	1,636,855	-20.4%
Options										
SPI @ 200	AP	9,463	0	n/a	32,221	0	n/a	29,856	0	n/a
SPI @	AO	39,956	89,650	-55%	863,419	755,667	14%	158,222	232,140	-32%
ONO SPI @	AZ	n/a	6	n/a	n/a	24	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	33,238	48,801	-32%	221,273	340,306	-35%	78,958	121,417	-35%
3 Year Bonds	YB	49,258	24,137	104%	219,058	212,291	3%	48,260	26,429	83%
ONO 3 Year Bonds	YO	67,342	9,982	575%	327,024	94,870	245%	n/a	n/a	n/a
10 Year Bonds	XB	7,849	21,291	-63%	72,771	211,312	-66%	6,031	23,963	-75%
ONO 10 Year Bonds	XO	3,820	15,696	-76%	28,750	137,018	-79%	n/a	n/a	n/a
Greasy Wool	GW	0	4	n/a	3	10	-70%	0	4	n/a
Wheat	WH	0	135	n/a	0	386	n/a	0	302	n/a
Total Options		210,926	209,702	0.6%	1,764,519	1,751,884	0.7%	321,327	404,255	-20.5%
Total Exchange		2,231,767	2,382,142	-6.3%	20,993,190	19,835,523	5.8%	1,624,468	2,041,110	-20.4%
Daily Average		97,033	108,279	-10.4%	124,220	118,069	5.2%			

Other Information
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)
(MS): NX=18; VE=7; VX=14; FW=46; BW=25; TE=3; (OE): AO = 23; XB = 1,600; YB = 15,410 (D): GW= 81; NU = 63
Late Day 2 adjustments may alter monthly volume
Delisting: ONO SPI@ delisted 20 April 2000 New Listings: 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 August 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Aug	Aug	% Chg	Jan to Aug	Jan to Aug	% Chg	Aug	Aug	% Chg
		2000 (23 days)	1999 (22 days)		2000 (168 days)	1999 (168 days)		2000 Mth End	1999 Mth End	
Futures										
NZSE-10 Capital SPI	TI	18	43	-58%	849	1,280	-34%	22	83	-73%
90-Day Bank Bills	BB	93,060	96,245	-3%	522,342	581,382	-10%	106,967	120,900	-12%
3-Year Stock	TY	669	6	11050%	2,473	1,852	34%	136	33	312%
10-Year Stock	TN	843	13	6385%	6,189	2,078	198%	141	359	-61%
NZ Electricity NI	EN	0	183	n/a	305	1,042	-71%	115	192	-40%
Total Futures		94,590	96,490	-2.0%	532,158	587,634	-9.4%	107,381	121,567	-11.7%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	7,703	2,000	285%	8,703	5,600	55%	6,500	4,700	38%
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
Total Financial Options		7,703	2,000	285.2%	8,703	5,600	55.4%	6,500	4,700	38.3%
Share Options										
Air New Zealand "B"	AB	65	0	n/a	256	0	n/a	151	0	n/a
Auckland International Airport	AA	0	0	n/a	1	0	n/a	1	0	n/a
Carter Holt Harvey	CH	1,290	0	n/a	1,993	410	386%	1,675	0	n/a
Contact Energy	CE	1,760	20	8700%	5,796	130	4358%	1,550	130	1092%
Fisher & Paykel Industries	PY	0	35	n/a	192	75	156%	0	75	n/a
Fletcher Challenge - Building	CF	1,411	800	76%	2,222	2,600	-15%	1,651	400	313%
Fletcher Challenge - Energy	EF	1,030	508	103%	3,262	3,167	3%	2,600	500	420%
Fletcher Challenge - Forestry	FF	1,103	100	1003%	4,090	820	399%	600	720	-17%
Independent Newspapers	NL	50	0	n/a	450	0	n/a	250	0	n/a
Lion Nathan	LN	0	0	n/a	140	220	-36%	0	0	n/a
Sky Network Television	SK	20	0	n/a	20	0	n/a	10	0	n/a
Telecom New Zealand	TL	7,812	170	4495%	19,776	6,545	202%	10,746	2,030	429%
The Warehouse Group	WA	0	0	n/a	10	0	n/a	10	0	n/a
Total Share Options		14,541	1,633	790.4%	38,208	13,967	173.6%	19,244	3,855	399.2%
Delisted Contracts										
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	0	n/a
Goodman Fielder	GF	0	0	n/a	0	0	n/a	0	0	n/a
Nufarm	FZ	0	0	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
Total Exchange		116,834	100,123	16.7%	579,335	609,956	-5.0%	133,125	130,137	2.3%
Daily Average		5,080	4,551	11.6%	3,448	3,631	-5.0%			

Other Information

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

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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