

To: Full Participants  
Local Participants  
Associate Participants

NO: 181/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

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

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

KELLY McCULLUM  
SENIOR STATISTICS ANALYST  
4 October 2000

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**Volume and Open Interest Summary  
September 2000**

Contract	Monthly Volume			Year to Date Volume			Open Interest			
	Sep	Sep	% Chg	Jan to Sep	Jan to Sep	% Chg	Sep	Sep	% Chg	
	2000	1999		2000	1999		2000	1999		
	(21 days)	(22 days)		(190 days)	(190 days)		Mth End	Mth End		
<b>Futures</b>										
SPI @ 200	AP	917	0	n/a	5,765	0	n/a	3,448	0	n/a
SPI @	AO	368,633	433,937	-15%	2,877,949	2,769,629	4%	259,665	339,879	-24%
90 Day Bills	IR	680,389	782,505	-13%	5,812,612	5,652,710	3%	349,153	508,370	-31%
3 Year Bonds	YB	1,205,166	1,285,357	-6%	9,346,457	8,375,751	12%	172,261	342,598	-50%
10 Year Bonds	XB	536,200	566,720	-5%	3,954,516	4,323,064	-9%	97,735	141,236	-31%
NSW Base Electricity	NE	37	194	-81%	792	4,410	-82%	165	797	-79%
NSW Peak Electricity	NX	18	167	-89%	557	742	-25%	100	361	-72%
VIC Base Electricity	VE	37	50	-26%	354	2,050	-83%	139	194	-28%
VIC Peak Electricity	VX	30	74	-59%	343	492	-30%	120	180	-33%
Fine Wool	FW	247	229	8%	2,273	3,265	-30%	672	650	3%
Greasy Wool	GW	439	1,014	-57%	9,757	12,426	-21%	1,418	2,723	-48%
Broad Wool	BW	16	8	100%	335	602	-44%	55	58	-5%
Barley	BA	20	0	n/a	76	0	n/a	56	0	n/a
Canola	CN	10	0	n/a	410	0	n/a	398	0	n/a
Sorghum	SO	340	0	n/a	1,218	0	n/a	703	0	n/a
Wheat	WH	342	583	-41%	3,139	5,586	-44%	1,762	2,830	-38%
ANZ Shares	AN	3	29	-90%	233	187	25%	45	20	125%
BHP Shares	BH	106	49	116%	606	705	-14%	13	27	-52%
Foster's Shares	FB	12	0	n/a	34	60	-43%	14	0	n/a
MIM Shares	IM	6	0	n/a	151	85	78%	40	9	344%
NAB Shares	NB	20	6	233%	630	911	-31%	59	82	-28%
News Corp. Shares	NU	307	24	1179%	1,690	187	804%	109	14	679%
Pacific Dunlop Shares	PC	0	0	n/a	54	60	-10%	0	0	n/a
Rio Tinto Shares	CA	174	50	248%	495	239	107%	61	0	n/a
Telstra Shares	TE	228	116	97%	1,323	997	33%	107	62	73%
Westpac Shares	BC	23	1	2200%	510	411	24%	128	56	129%
WMC Shares	WM	15	153	-90%	127	336	-62%	11	26	-58%
<b>Delisted Contracts</b>										
DJ AP/ELS Australia	AI		2	n/a		2	n/a		0	n/a
<b>Total Futures</b>		<b>2,793,735</b>	<b>3,071,268</b>	<b>-9.0%</b>	<b>22,022,406</b>	<b>21,154,907</b>	<b>4.1%</b>	<b>888,437</b>	<b>1,340,172</b>	<b>-33.7%</b>
<b>Options</b>										
SPI @ 200	AP	6,494	0	n/a	38,715	0	n/a	37,405	0	n/a
SPI @	AO	53,438	102,856	-48%	916,857	858,523	7%	166,825	275,439	-39%
ONO SPI @	AZ	n/a	0	n/a	n/a	24	n/a	n/a	n/a	n/a
90 Day Bills	IR	19,685	47,369	-58%	240,958	387,675	-38%	44,420	45,619	-3%
3 Year Bonds	YB	18,384	16,885	9%	237,442	229,176	4%	3,295	7,651	-57%
ONO 3 Year Bonds	YO	37,140	13,600	173%	364,164	108,470	236%	n/a	n/a	n/a
10 Year Bonds	XB	11,817	11,385	4%	84,588	222,697	-62%	2,454	5,457	-55%
ONO 10 Year Bonds	XO	4,500	16,300	-72%	33,250	153,318	-78%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	3	10	-70%	0	0	n/a
Wheat	WH	0	4	n/a	0	390	n/a	0	304	n/a
<b>Total Options</b>		<b>151,458</b>	<b>208,399</b>	<b>-27.3%</b>	<b>1,915,977</b>	<b>1,960,283</b>	<b>-2.3%</b>	<b>254,399</b>	<b>334,470</b>	<b>-23.9%</b>
<b>Total Exchange</b>		<b>2,945,193</b>	<b>3,279,667</b>	<b>-10.2%</b>	<b>23,938,383</b>	<b>23,115,190</b>	<b>3.6%</b>	<b>1,142,836</b>	<b>1,674,642</b>	<b>-31.8%</b>
<b>Daily Average</b>		<b>140,247</b>	<b>149,076</b>	<b>-5.9%</b>	<b>125,991</b>	<b>121,659</b>	<b>3.6%</b>			
<b>Other Information</b>										
<b>Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) &amp; Deliveries(D)</b>										
<b>(MS):</b> YB = 23,067; XB = 14,739; NE = 7; VE = 7; NX = 18; VX = 9; BH = 59; WM = 2; CA = 51 <b>(D):</b> IR = 636; TE = 41 <b>(OE):</b> IR = 8,643; YB = 22,435; XB = 1,550										
<b>Late Day 2 adjustments may alter monthly volume</b> <b>Delistings:</b> DJ AP/ELS Australia 25 September 2000; 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 September 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Sep	Sep	% Chg	Jan to Sep	Jan to Sep	% Chg	Sep	Sep	% Chg
		2000 (21 days)	1999 (22 days)		2000 (189 days)	1999 (190 days)		2000 Mth End	1999 Mth End	
<b>Futures</b>										
NZSE-10 Capital SPI	TI	68	207	-67%	917	1,487	-38%	12	82	-85%
90-Day Bank Bills	BB	80,925	90,687	-11%	603,267	672,069	-10%	79,341	86,316	-8%
3-Year Stock	TY	382	144	165%	2,855	1,996	43%	105	56	88%
10-Year Stock	TN	663	591	12%	6,852	2,669	157%	194	153	27%
NZ Electricity NI	EN	20	104	-81%	325	1,146	-72%	95	202	-53%
<b>Total Futures</b>		<b>82,058</b>	<b>91,733</b>	<b>-10.5%</b>	<b>614,216</b>	<b>679,367</b>	<b>-9.6%</b>	<b>79,747</b>	<b>86,809</b>	<b>-8.1%</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	6,500	3,200	103%	15,203	8,800	73%	10,950	5,900	86%
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>6,500</b>	<b>3,200</b>	<b>103.1%</b>	<b>15,203</b>	<b>8,800</b>	<b>72.8%</b>	<b>10,950</b>	<b>5,900</b>	<b>85.6%</b>
<b>Share Options</b>										
Air New Zealand "B"	AB	110	0	n/a	366	0	n/a	161	0	n/a
Auckland International Airport	AA	0	0	n/a	1	0	n/a	0	0	n/a
Carter Holt Harvey	CH	4,730	0	n/a	6,723	410	1540%	4,575	0	n/a
Contact Energy	CE	825	0	n/a	6,621	130	4993%	1,825	130	1304%
Fisher & Paykel Industries	PY	0	0	n/a	192	75	156%	0	75	n/a
Fletcher Challenge - Building	CF	1,050	0	n/a	3,272	2,600	26%	1,901	400	375%
Fletcher Challenge - Energy	EF	740	571	30%	4,002	3,738	7%	3,020	525	475%
Fletcher Challenge - Forestry	FF	285	0	n/a	4,375	820	434%	634	620	2%
Independent Newspapers	NL	410	0	n/a	860	0	n/a	260	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	20	0	n/a	10	0	n/a
Telecom New Zealand	TL	2,107	1,242	70%	21,883	7,787	181%	8,872	772	1049%
The Warehouse Group	WA	3	0	n/a	13	0	n/a	13	0	n/a
<b>Total Share Options</b>		<b>10,260</b>	<b>1,813</b>	<b>465.9%</b>	<b>48,468</b>	<b>15,780</b>	<b>207.1%</b>	<b>21,271</b>	<b>2,522</b>	<b>743.4%</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	1,060	n/a	266	3,770	-93%	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
<b>Total Exchange</b>		<b>98,818</b>	<b>97,806</b>	<b>1.0%</b>	<b>678,153</b>	<b>707,762</b>	<b>-4.2%</b>	<b>111,968</b>	<b>95,246</b>	<b>17.6%</b>
<b>Daily Average</b>		<b>4,706</b>	<b>4,446</b>	<b>5.8%</b>	<b>3,588</b>	<b>3,725</b>	<b>-3.7%</b>			

### Other Information

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

(MS): TI = 39; BB = 10,276; TY = 60; TN = 71 EN = 20 (OE): FF = 185

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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