

To: All Participants

NO: 194/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

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

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

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3 November 2000

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SYDNEY FUTURES EXCHANGE ACN 000 299 392

Volume and Open Interest Summary October 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Oct	Oct	% Chg	Jan to Oct	Jan to Oct	% Chg	Oct	Oct	% Chg
		2000 (22 days)	1999 (21 days)		2000 (212 days)	1999 (211 days)		2000 Mth End	1999 Mth End	
Futures										
SPI @ 200	AP	3,096	0	n/a	8,861	0	n/a	3,453	0	n/a
SPI @	AO	255,634	255,559	0%	3,133,583	3,025,188	4%	116,814	178,674	-35%
90 Day Bills	IR	671,522	674,350	0%	6,484,134	6,327,060	2%	369,789	425,445	-13%
3 Year Bonds	YB	1,081,253	930,128	16%	10,424,958	9,305,879	12%	303,834	381,036	-20%
10 Year Bonds	XB	279,194	363,174	-23%	4,233,581	4,686,238	-10%	133,419	157,517	-15%
NSW Base Electricity	NE	0	126	n/a	792	4,536	-83%	165	671	-75%
NSW Peak Electricity	NX	26	17	53%	583	759	-23%	74	344	-78%
VIC Base Electricity	VE	7	31	-77%	361	2,081	-83%	132	163	-19%
VIC Peak Electricity	VX	50	11	355%	393	503	-22%	92	157	-41%
Fine Wool	FW	309	284	9%	2,582	3,549	-27%	570	436	31%
Greasy Wool	GW	453	957	-53%	10,210	13,383	-24%	1,219	2,580	-53%
Broad Wool	BW	36	49	-27%	371	651	-43%	31	41	-24%
Barley	BA	1	0	n/a	77	0	n/a	56	0	n/a
Canola	CN	306	0	n/a	716	0	n/a	604	0	n/a
Sorghum	SO	498	0	n/a	1,716	0	n/a	910	0	n/a
Wheat	WH	792	246	222%	3,931	5,832	-33%	2,177	3,027	-28%
ANZ Shares	AN	43	52	-17%	276	239	15%	9	25	-64%
BHP Shares	BH	91	338	-73%	697	1,043	-33%	39	97	-60%
Foster's Shares	FB	26	0	n/a	60	60	0%	31	0	n/a
MIM Shares	IM	113	13	769%	264	98	169%	68	4	1600%
NAB Shares	NB	217	118	84%	847	1,029	-18%	13	44	-70%
News Corp. Shares	NU	407	17	2294%	2,097	204	928%	178	12	1383%
Pacific Dunlop Shares	PC	0	0	n/a	54	60	-10%	0	0	n/a
Rio Tinto Shares	CA	1	1	0%	496	240	107%	60	1	5900%
Telstra Shares	TE	370	2,482	-85%	1,693	3,479	-51%	145	53	174%
Westpac Shares	BC	179	106	69%	689	517	33%	51	20	155%
WMC Shares	WM	20	33	-39%	147	369	-60%	11	32	-66%
Delisted Contracts										
DJ AP/ELS Australia	AI		2	n/a		4	n/a		2	n/a
Total Futures		2,294,644	2,228,094	3.0%	24,314,169	23,383,001	4.0%	933,944	1,150,381	-18.8%
Options										
SPI @ 200	AP	6,365	0	n/a	45,080	0	n/a	39,178	0	n/a
SPI @	AO	35,846	120,321	-70%	952,703	978,844	-3%	90,404	212,325	-57%
90 Day Bills	IR	42,545	26,207	62%	283,503	413,882	-32%	73,676	59,946	23%
3 Year Bonds	YB	28,547	27,407	4%	265,989	256,583	4%	24,085	22,285	8%
ONO 3 Year Bonds	YO	48,390	47,134	3%	412,554	155,604	165%	n/a	n/a	n/a
10 Year Bonds	XB	2,790	7,424	-62%	87,378	230,121	-62%	2,862	8,018	-64%
ONO 10 Year Bonds	XO	5,785	9,846	-41%	39,035	163,164	-76%	n/a	n/a	n/a
Greasy Wool	GW	0	9	n/a	3	19	-84%	0	9	n/a
Wheat	WH	0	100	n/a	0	490	n/a	0	350	n/a
Delisted Contracts										
ONO SPI @	AZ		0	n/a		24	n/a		n/a	n/a
Total Options		170,268	238,448	-28.6%	2,086,245	2,198,731	-5.1%	230,205	302,933	-24.0%
Total Exchange		2,464,912	2,466,542	-0.1%	26,400,414	25,581,732	3.2%	1,164,149	1,453,314	-19.9%
Daily Average		112,041	117,454	-4.6%	124,530	121,240	2.7%			

Other Information

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

(MS): AP = 1,291; AO = 6,149; NX = 26; VE = 7; VX = 34; FW = 62; BW = 28; TE = 36 (D): GW = 30; AN = 11; FB = 2; IM = 5; NB = 62; BC = 107 (OE): AP = 960; AO = 18,861; YB = 10,670; XB = 495

Late Day 2 adjustments may alter monthly volume Delistings: DJ AP/ELS Australia 25 September 2000;

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 October 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Oct	Oct	% Chg	Jan to Oct	Jan to Oct	% Chg	Oct	Oct	% Chg
		2000 (21 days)	1999 (20 days)		2000 (210 days)	1999 (210 days)		2000 Mth End	1999 Mth End	
Futures										
NZSE-10 Capital SPI	TI	25	69	-64%	942	1,556	-39%	33	95	-65%
90-Day Bank Bills	BB	43,930	44,665	-2%	647,197	716,734	-10%	104,812	106,217	-1%
3-Year Stock	TY	180	6	2900%	3,035	2,002	52%	228	62	268%
10-Year Stock	TN	210	0	n/a	7,062	2,669	165%	164	153	7%
NZ Electricity NI	EN	55	166	-67%	380	1,312	-71%	40	316	-87%
Total Futures		44,400	44,906	-1.1%	658,616	724,273	-9.1%	105,277	106,843	-1.5%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	3,403	900	278%	18,606	9,700	92%	11,050	6,800	63%
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		3,403	900	278.1%	18,606	9,700	91.8%	11,050	6,800	62.5%
Share Options										
Air New Zealand "B" (1,119)	AB	36	0	n/a	402	0	n/a	161	0	n/a
Air New Zealand "B" (1,000)	AC	0	0	n/a	0	0	n/a	0	0	n/a
Auckland International Airport	AA	0	0	n/a	1	0	n/a	0	0	n/a
Carter Holt Harvey	CH	730	0	n/a	7,453	410	1718%	4,365	0	n/a
Contact Energy	CE	1,744	10	17340%	8,365	140	5875%	2,959	140	2014%
Fisher & Paykel Industries	PY	0	0	n/a	192	75	156%	0	75	n/a
Fletcher Challenge - Building	CF	1,140	0	n/a	4,412	2,600	70%	1,721	400	330%
Fletcher Challenge - Energy	EF	570	0	n/a	4,572	3,738	22%	2,790	525	431%
Fletcher Challenge - Forestry	FF	910	100	810%	5,285	920	474%	634	720	-12%
Independent Newspapers	NL	20	0	n/a	880	0	n/a	270	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	2,007	1,406	43%	23,890	9,193	160%	9,872	2,175	354%
The Warehouse Group	WA	0	0	n/a	13	0	n/a	13	0	n/a
Total Share Options		7,157	1,516	372.1%	55,625	17,296	221.6%	22,795	4,035	464.9%
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	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	0	n/a
Trade Weighted Index	TW	0	0	n/a	0	0	n/a	0	0	n/a
Total Exchange		54,960	47,322	16.1%	733,113	755,084	-2.9%	139,122	117,678	18.2%
Daily Average		2,617	2,366	10.6%	3,491	3,596	-2.9%			

Other Information

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

(MS): EN = 55 (OE): CH = 40; CE = 100; TL = 5

Delistings TW, BY, FZ, GF 20 April 2000; FP 28 July 2000 New Listings AA, SK, WA listed 23 May, AC listed 9 Oct 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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