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30 Grosvenor Street  
Sydney NSW 2000 Australia  
Telephone 61 2 9256 0555  
Facsimile 61 2 9256 0666

PO Box N680  
Grosvenor Place  
NSW 1220 Australia

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## MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the June 2001 Volume and Open Interest reports for SFE and NZFOE markets.

Should you have any queries please contact Kelly McCullum, Senior Statistics Analyst on 61 2 9256 0438 or [kmccullum@sfe.com.au](mailto:kmccullum@sfe.com.au)

A handwritten signature in black ink that reads 'W D Souza'. The signature is written in a cursive style with a horizontal line underneath.

Wendy D'Souza  
**Senior Manager, Market Data Services**

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**Volume and Open Interest Summary  
June 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jun 2001	Jun 2000	% Chg	Jan to Jun 2001	Jan to Jun 2000	% Chg	Jun 2001	Jun 2000	% Chg
		(20 days)	(22 days)		(124 days)	(125 days)		Mth End	Mth End	
<b>Futures</b>										
SPI 200™	AP	512,520	684	74830%	1,841,686	3,407	53956%	283,172	2,336	12022%
SPI @	AO	384	410,168	n/a	56,626	2,067,491	n/a	443	295,625	n/a
AUD Futures	AF	4,459	0	n/a	25,762	0	n/a	1,606	0	n/a
90 Day Bills	IR	703,510	633,012	11%	4,786,139	3,926,996	22%	344,980	380,010	-9%
3 Year Bonds	YT	1,543,770	1,109,420	39%	7,808,109	6,369,945	23%	388,676	269,232	44%
10 Year Bonds	XT	646,190	504,724	28%	2,531,832	2,885,419	-12%	159,397	142,961	11%
NSW Base Electricity	NE	0	26	n/a	125	610	-80%	0	17	n/a
NSW Peak Electricity	NX	0	62	n/a	40	470	-91%	0	166	n/a
VIC Base Electricity	VE	0	124	n/a	30	271	-89%	7	102	-93%
VIC Peak Electricity	VX	0	55	n/a	67	278	-76%	0	119	n/a
Fine Wool	FW	177	367	-52%	1,432	1,650	-13%	321	529	-39%
Greasy Wool	GW	766	1,473	-48%	4,521	7,736	-42%	840	1,848	-55%
Broad Wool	BW	45	30	50%	279	212	32%	70	17	312%
Barley	BA	0	1	n/a	120	1	11900%	0	1	n/a
Canola	CN	0	201	n/a	556	201	177%	0	201	n/a
Sorghum	SO	2	291	-99%	879	291	202%	260	271	-4%
Wheat	WH	162	349	-54%	3,632	1,834	98%	959	1,415	-32%
ANZ Shares	AN	75	5	1400%	467	76	514%	98	14	600%
BHP Shares	BI	93	188	-51%	289	452	-36%	17	62	-73%
Foster's Shares	FB	22	6	267%	139	20	595%	43	0	n/a
MIM Shares	IM	304	1	30300%	955	64	1392%	72	9	700%
NAB Shares	NB	87	123	-29%	1,105	425	160%	359	99	263%
News Corp. Shares	NU	94	332	-72%	777	1,158	-33%	67	76	-12%
Pacific Dunlop Shares	PC	26	0	n/a	195	51	282%	41	1	4000%
Rio Tinto Shares	CA	189	22	759%	646	284	127%	43	12	258%
Telstra Shares	TE	269	86	213%	770	939	-18%	165	79	109%
Westpac Shares	BC	14	57	-75%	445	172	159%	49	36	36%
WMC Shares	WM	123	6	1950%	363	91	299%	5	0	n/a
<b>Total Futures</b>		<b>3,413,281</b>	<b>2,661,813</b>	<b>28.2%</b>	<b>17,067,986</b>	<b>15,270,544</b>	<b>11.8%</b>	<b>1,181,690</b>	<b>1,095,238</b>	<b>7.9%</b>
<b>Options</b>										
SPI 200™	AP	38,552	10,008	285%	261,259	20,308	1186%	145,796	18,333	695%
SPI @	AO	1,450	89,577	n/a	11,478	771,453	n/a	3,911	243,287	n/a
90 Day Bills	IR	20,806	36,092	-42%	134,216	169,871	-21%	36,128	54,342	-34%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YT	25,182	31,671	-20%	229,256	139,850	64%	1,600	20,266	-92%
ONO 3 Year Bonds	YO	38,481	39,358	-2%	313,623	213,665	47%	n/a	n/a	n/a
10 Year Bonds	XT	4,356	3,682	18%	31,682	62,768	-50%	2,596	2,187	19%
ONO 10 Year Bonds	XO	2,400	4,230	-43%	11,906	23,450	-49%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	0	3	n/a	0	0	n/a
Wheat	WH	0	0	n/a	6	0	n/a	6	0	n/a
<b>Total Options</b>		<b>131,227</b>	<b>214,618</b>	<b>-38.9%</b>	<b>993,726</b>	<b>1,401,368</b>	<b>-29.1%</b>	<b>190,037</b>	<b>338,415</b>	<b>-43.8%</b>
<b>Total Exchange</b>		<b>3,544,508</b>	<b>2,876,431</b>	<b>23.2%</b>	<b>18,061,712</b>	<b>16,671,912</b>	<b>8.3%</b>	<b>1,371,727</b>	<b>1,433,653</b>	<b>-4.3%</b>
<b>Daily Average</b>		<b>177,225</b>	<b>130,747</b>	<b>35.5%</b>	<b>145,659</b>	<b>133,375</b>	<b>9.2%</b>			
<b>Other Information</b>										
<b>Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) &amp; Deliveries(D)</b>										
<b>(MS): XB = 8,693; YB = 17,030; BW = 21; FW = 73; TE = 30 (D): AF = 524; IR = 843; GW = 123; BR = 12; CA = 35; WM = 14</b>										
<b>(OE): IR = 7,204 ; XB = 4,867; YB = 26,110</b>										
<b>Late Day 2 adjustments may alter monthly volume. For further information contact SFE Market Data Services.</b>										

# New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

## Volume and Open Interest Summary

June 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jun	Jun	% Chg	Jan to Jun	Jan to Jun	% Chg	Jun	Jun	% Chg
		2001	2000		2001	2000		2001	2000	
		(20 days)	(21 days)		(123 days)	(124 days)		Mth End	Mth End	
<b>Futures</b>										
NZSE-10 Capital SPI	TI	231	293	-21%	514	772	-33%	48	52	-8%
90-Day Bank Bills	BB	87,452	82,053	7%	520,839	363,687	43%	96,847	60,764	59%
3-Year Stock	TY	5,886	438	1244%	37,366	1,506	2381%	1,008	46	2091%
10-Year Stock	TN	3,779	1,069	254%	21,426	4,921	335%	894	185	383%
NZ Electricity NI	EN	0	40	n/a	150	245	-39%	0	215	n/a
<b>Total Futures</b>		<b>97,348</b>	<b>83,893</b>	<b>16.0%</b>	<b>580,295</b>	<b>371,131</b>	<b>56.4%</b>	<b>98,797</b>	<b>61,262</b>	<b>61.3%</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	2,270	0	n/a	13,220	1,000	1222%	2,620	0	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>2,270</b>	<b>0</b>	<b>n/a</b>	<b>13,220</b>	<b>1,000</b>	<b>1222.0%</b>	<b>2,620</b>	<b>0</b>	<b>n/a</b>
<b>Share Options</b>										
Air New Zealand "B"	AC	0	0	n/a	65	90	-28%	25	90	-72%
Auckland International Airport	AA	0	0	n/a	40	0	n/a	0	0	n/a
Carter Holt Harvey	CH	50	330	-85%	1,005	558	80%	40	250	-84%
Contact Energy	CE	0	970	n/a	1,758	3,616	-51%	0	2,251	n/a
Fisher & Paykel Industries	PY	0	92	n/a	0	192	n/a	0	50	n/a
Fletcher Building	CF	30	106	-72%	680	521	31%	270	486	-44%
Fletcher Challenge Forests (1,300)	FF	0	1,035	n/a	0	1,585	n/a	0	1,285	n/a
Fletcher Challenge Forests (1,000)	FS	0	0	n/a	0	0	n/a	0	0	n/a
Independent Newspapers (1,000)	NL	175	100	75%	175	300	-42%	0	300	n/a
Independent Newspapers (3,000)	IN	0	0	n/a	0	1,200	n/a	0	0	n/a
Lion Nathan	LN	0	0	n/a	0	140	n/a	0	70	n/a
Sky Network Television	SK	0	0	n/a	0	0	n/a	0	0	n/a
Telecom New Zealand	TL	700	4,578	-85%	7,674	10,919	-30%	920	5,298	-83%
The Warehouse Group	WA	35	0	n/a	120	0	n/a	25	0	n/a
<b>Total Share Options</b>		<b>990</b>	<b>7,211</b>	<b>-86.3%</b>	<b>11,517</b>	<b>19,121</b>	<b>-39.8%</b>	<b>1,280</b>	<b>10,080</b>	<b>-87.3%</b>
<b>Delisted Contracts</b>										
Fletcher Challenge - Energy	EF	0	60	n/a	170	172	-1%	0	106	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	118	n/a
<b>Total Exchange</b>		<b>100,608</b>	<b>91,164</b>	<b>10.4%</b>	<b>605,202</b>	<b>391,690</b>	<b>54.5%</b>	<b>102,697</b>	<b>71,566</b>	<b>43.5%</b>
<b>Daily Average</b>		<b>5,030</b>	<b>4,341</b>	<b>15.9%</b>	<b>4,920</b>	<b>3,159</b>	<b>55.8%</b>			

### Other Information

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

(MS): BB = 13,136 TY = 1,001 TN = 704 TI = 52

**Delistings** Fletcher Challenge Paper 28 July 2000; Fletcher Challenge Energy 23 March 2001.

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

4/07/01

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