



www.sfe.com.au

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 July 2001 Volume and Open Interest reports for SFE and NZFOE markets.

Should you have any queries please contact Kelly McCullum, Senior Statistics Analyst on 9256-0438 or kmccullum@sfe.com.au

A handwritten signature in black ink, appearing to read 'W D Souza', with a horizontal line underneath.

Wendy D'Souza
Senior Manager. Market Data Services


**Volume and Open Interest Summary
July 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jul	Jul	% Chg	Jan to Jul	Jan to Jul	% Chg	Jul	Jul	% Chg
		2001	2000		(22 days)	(21 days)		2001	2000	
					(146 days)	(146 days)		Mth End	Mth End	
Futures										
SPI 200™	AP	256,815	1,290	19808%	2,098,501	4,697	44577%	119,535	2,568	4555%
SPI ®	AO	1,390	236,680	n/a	58,016	2,304,171	n/a	133	150,073	n/a
AUD Futures	AF	2,035	0	n/a	27,797	0	n/a	1,852	0	n/a
90 Day Bills	IR	596,376	557,970	7%	5,382,515	4,484,966	20%	355,364	449,400	-21%
3 Year Bonds	YT	1,049,872	877,507	20%	8,857,495	7,247,452	22%	321,207	459,149	-30%
10 Year Bonds	XT	377,893	261,420	45%	2,909,049	3,146,839	-8%	153,105	183,908	-17%
NSW Base Electricity	NE	0	115	n/a	125	725	-83%	0	112	n/a
NSW Peak Electricity	NX	0	36	n/a	40	506	-92%	0	151	n/a
VIC Base Electricity	VE	0	0	n/a	30	271	-89%	0	84	n/a
VIC Peak Electricity	VX	9	18	-50%	76	296	-74%	9	114	-92%
Fine Wool	FW	99	161	-39%	1,531	1,811	-15%	364	573	-36%
Greasy Wool	GW	518	630	-18%	5,039	8,366	-40%	933	1,857	-50%
Broad Wool	BW	62	55	13%	341	267	28%	91	70	30%
Barley	BA	0	35	n/a	120	36	233%	0	36	n/a
Canola	CN	0	60	n/a	556	261	113%	0	251	n/a
Sorghum	SO	80	120	-33%	959	411	133%	180	321	-44%
Wheat	WH	191	596	-68%	3,823	2,430	57%	844	1,232	-31%
ANZ Shares	AN	143	24	496%	610	100	510%	10	4	150%
BHP Shares	BI	52	22	136%	341	474	-28%	49	63	-22%
Foster's Shares	FB	61	0	n/a	200	20	900%	2	0	n/a
MIM Shares	IM	64	52	23%	1,019	116	778%	10	44	-77%
NAB Shares	NB	510	139	267%	1,615	564	186%	23	47	-51%
News Corp. Shares	NU	91	136	-33%	868	1,294	-33%	76	91	-16%
Pacific Dunlop Shares	PC	0	1	n/a	195	52	275%	41	2	1950%
Rio Tinto Shares	CA	74	20	270%	720	304	137%	36	21	71%
Telstra Shares	TE	343	111	209%	1,113	1,050	6%	180	72	150%
Westpac Shares	BC	87	78	12%	532	250	113%	12	28	-57%
WMC Shares	WM	26	10	160%	389	101	285%	22	7	214%
Total Futures		2,286,791	1,937,286	18.0%	19,353,615	17,207,830	12.5%	954,078	1,250,278	-23.7%
Options										
SPI 200™	AP	39,092	2,450	1496%	300,351	22,758	1220%	103,146	20,633	400%
SPI ®	AO	0	52,010	n/a	11,478	823,463	n/a	1,067	146,295	n/a
90 Day Bills	IR	18,367	18,164	1%	152,583	188,035	-19%	44,539	63,833	-30%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YT	13,922	29,950	-54%	243,178	169,800	43%	10,422	25,927	-60%
ONO 3 Year Bonds	YO	49,770	46,017	8%	363,393	259,682	40%	n/a	n/a	n/a
10 Year Bonds	XT	682	2,154	-68%	32,364	64,922	-50%	2,940	2,135	38%
ONO 10 Year Bonds	XO	2,805	1,480	90%	14,711	24,930	-41%	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
Total Options		124,638	152,225	-18.1%	1,118,364	1,553,593	-28.0%	162,120	258,823	-37.4%
Total Exchange		2,411,429	2,089,511	15.4%	20,471,979	18,761,423	9.1%	1,116,198	1,509,101	-26.0%
Daily Average		109,610	99,501	10.2%	140,219	128,503	9.1%			

Other Information
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)
(MS): AO = 759; AP = 23,290; TE = 35 **(D):** BC = 31; FB = 38; IM = 45; NB = 319; SO = 80; WH = 40 **(OE):** AO = 631; AP = 14,505; XT = 700; YT = 7,300

Late Day 2 adjustments may alter monthly volume. For further information contact SFE Market Data Services.

2/08/01

SFE Corporation Limited does not guarantee the accuracy or completeness of data included and takes no responsibility for errors, omissions or losses arising from actions based on this information.

New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

Volume and Open Interest Summary

July 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jul	Jul	% Chg	Jan to Jul	Jan to Jul	% Chg	Jul	Jul	% Chg
		2001	2000		(145 days)	(145 days)		2001	2000	
		(22 days)	(21 days)		(145 days)	(145 days)		Mth End	Mth End	
Futures										
NZSE-10 Capital SPI	TI	2	59	-97%	516	831	-38%	48	23	109%
90-Day Bank Bills	BB	57,449	65,595	-12%	578,288	429,282	35%	102,302	94,324	8%
3-Year Stock	TY	3,178	298	966%	40,265	1,804	2132%	1,904	162	1075%
10-Year Stock	TN	1,823	425	329%	23,249	5,346	335%	1,040	419	148%
NZ Electricity NI	EN	0	60	n/a	150	305	-51%	0	155	n/a
Total Futures		62,452	66,437	-6.0%	642,468	437,568	46.8%	105,294	95,083	10.7%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	750	0	n/a	13,970	1,000	1297%	3,120	0	n/a
3-Year Stock	TY	900	0	n/a	900	0	n/a	900	0	n/a
10-Year Stock	TN	0	0	n/a	0	0	n/a	0	0	n/a
Total Financial Options		1,650	0	n/a	14,870	1,000	1387.0%	4,020	0	n/a
Share Options										
Air New Zealand "B"	AC	0	101	n/a	65	191	-66%	25	191	-87%
Auckland International Airport	AA	0	1	n/a	40	1	3900%	0	1	n/a
Carter Holt Harvey	CH	230	145	59%	1,235	703	76%	140	395	-65%
Contact Energy	CE	313	420	-25%	2,071	4,036	-49%	0	946	n/a
Fisher & Paykel Industries	PY	0	0	n/a	0	192	n/a	0	0	n/a
Fletcher Building	CF	170	290	-41%	850	811	5%	330	626	-47%
Fletcher Challenge Forests (1,300)	FF	0	202	n/a	0	1,787	n/a	0	1,487	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	0	100	n/a	175	400	-56%	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	0	n/a
Sky Network Television	SK	0	0	n/a	0	0	n/a	0	0	n/a
Telecom New Zealand	TL	825	1,045	-21%	8,499	11,964	-29%	1,590	6,025	-74%
The Warehouse Group	WA	0	10	n/a	120	10	1100%	25	10	150%
Total Share Options		1,538	2,314	-33.5%	13,055	21,435	-39.1%	2,110	9,981	-78.9%
Delisted Contracts										
Fletcher Challenge - Energy	EF	0	2,060	n/a	170	2,232	-92%	0	2,160	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	0	n/a
Total Exchange		65,640	70,811	-7.3%	670,563	462,501	45.0%	111,424	107,224	3.9%
Daily Average		2,984	3,372	-11.5%	4,625	3,190	45.0%			

Other Information

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

(OE): CE = 313; CH = 30

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

Late Day 2 adjustments may alter monthly volume

2/08/01

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