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MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the August 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

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**Volume and Open Interest Summary
August 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Aug	Aug	% Chg	Jan to Aug	Jan to Aug	% Chg	Aug	Aug	% Chg
		2001	2000		2001	2000		2001	2000	
		(23 days)	(23 days)		(169 days)	(169 days)		Mth End	Mth End	
Futures										
SPI 200™ & SPI®	AP	232,143	205,296	13%	2,388,660	2,514,164	-5%	142,760	153,221	-7%
AUD Futures	AF	2,302	0	n/a	30,099	0	n/a	1,760	0	n/a
90 Day Bills	IR	972,460	647,257	50%	6,354,975	5,132,223	24%	454,800	527,673	-14%
3 Year Bonds	YT	1,213,593	893,839	36%	10,071,088	8,141,291	24%	411,926	454,617	-9%
10 Year Bonds	XT	404,556	271,477	49%	3,313,605	3,418,316	-3%	164,797	162,098	2%
NSW Base Electricity	NE	0	30	n/a	125	755	-83%	0	142	n/a
NSW Peak Electricity	NX	0	33	n/a	40	539	-93%	0	148	n/a
VIC Base Electricity	VE	0	46	n/a	30	317	-91%	0	116	n/a
VIC Peak Electricity	VX	9	17	-47%	85	313	-73%	9	108	-92%
Fine Wool	FW	209	215	-3%	1,740	2,026	-14%	301	546	-45%
Greasy Wool	GW	534	952	-44%	5,573	9,318	-40%	894	1,426	-37%
Broad Wool	BW	74	52	42%	415	319	30%	39	58	-33%
Barley	BA	0	20	n/a	120	56	114%	0	56	n/a
Canola	CN	0	139	n/a	556	400	39%	0	390	n/a
Sorghum	SO	0	467	n/a	959	878	9%	180	590	-69%
Wheat	WH	32	367	-91%	3,855	2,797	38%	844	1,487	-43%
ANZ Shares	AN	71	130	-45%	681	230	196%	39	42	-7%
BHP Shares	BI	92	26	254%	433	500	-13%	73	68	7%
Foster's Shares	FB	8	2	300%	208	22	845%	3	2	50%
MIM Shares	IM	0	29	n/a	1,019	145	603%	10	35	-71%
NAB Shares	NB	64	46	39%	1,679	610	175%	39	59	-34%
News Corp. Shares	NU	178	89	100%	1,046	1,383	-24%	44	32	38%
Pacific Dunlop Shares	PC	66	2	3200%	261	54	383%	25	0	n/a
Rio Tinto Shares	CA	132	17	676%	852	321	165%	79	19	316%
Telstra Shares	TE	316	45	602%	1,429	1,095	31%	165	76	117%
Westpac Shares	BC	23	237	-90%	555	487	14%	27	130	-79%
WMC Shares	WM	37	11	236%	426	112	280%	25	2	1150%
Total Futures		2,826,899	2,020,841	39.9%	22,180,514	19,228,671	15.4%	1,178,839	1,303,141	-9.5%
Options										
SPI 200™ & SPI®	AP	27,543	49,419	-44%	339,372	895,640	-62%	110,934	188,078	-41%
90 Day Bills	IR	48,609	33,238	46%	201,192	221,273	-9%	75,032	78,958	-5%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YT	16,620	49,258	-66%	259,798	219,058	19%	14,557	48,260	-70%
ONO 3 Year Bonds	YO	64,291	67,342	-5%	427,684	327,024	31%	n/a	n/a	n/a
10 Year Bonds	XT	1,209	7,849	-85%	33,573	72,771	-54%	3,731	6,031	-38%
ONO 10 Year Bonds	XO	4,025	3,820	5%	18,736	28,750	-35%	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		162,297	210,926	-23.1%	1,280,661	1,764,519	-27.4%	204,260	321,327	-36.4%
Total Exchange		2,989,196	2,231,767	33.9%	23,461,175	20,993,190	11.8%	1,383,099	1,624,468	-14.9%
Daily Average		129,965	97,033	33.9%	138,824	124,220	11.8%			
Other Information										
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)										
(MS): BW= 24; FW = 59; TE = 14 (D): GW = 96; NU = 25; PC = 16 (OE): AP = 33; XT = 975; YT = 13,525										
Late Day 2 adjustments may alter monthly volume. For further information contact SFE Market Data Services.										

New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

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		2001	2000		2001	2000		2001	2000	
		(23 days)	(23 days)		(168 days)	(168 days)				
Futures										
NZSE-10 Capital SPI	TI	48	18	167%	564	849	-34%	50	22	127%
90-Day Bank Bills	BB	72,848	93,060	-22%	651,136	522,342	25%	122,097	106,967	14%
3-Year Stock	TY	3,270	669	389%	43,535	2,473	1660%	1,481	136	989%
10-Year Stock	TN	2,072	843	146%	25,321	6,189	309%	1,034	141	633%
NZ Electricity NI	EN	0	0	n/a	150	305	-51%	0	115	n/a
Total Futures		78,238	94,590	-17.3%	720,706	532,158	35.4%	124,662	107,381	16.1%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	2,150	7,703	-72%	16,120	8,703	85%	5,270	6,500	-19%
3-Year Stock	TY	0	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		2,150	7,703	-72.1%	17,020	8,703	95.6%	6,170	6,500	-5.1%
Share Options										
Air New Zealand "B"	AC	0	65	n/a	65	256	-75%	25	151	-83%
Auckland International Airport	AA	0	0	n/a	40	1	3900%	0	1	n/a
Carter Holt Harvey	CH	0	1,290	n/a	1,235	1,993	-38%	140	1,675	-92%
Contact Energy	CE	30	1,760	-98%	2,101	5,796	-64%	30	1,550	-98%
Fisher & Paykel Industries	PY	0	0	n/a	0	192	n/a	0	0	n/a
Fletcher Building	CF	0	1,411	n/a	850	2,222	-62%	60	1,651	-96%
Fletcher Challenge Forests (1,300)	FF	0	1,103	n/a	0	2,890	n/a	0	600	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	50	n/a	175	450	-61%	0	250	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	20	n/a	0	20	n/a	0	10	n/a
Telecom New Zealand	TL	30	7,812	-100%	8,529	19,776	-57%	1,555	10,746	-86%
The Warehouse Group	WA	0	0	n/a	120	10	1100%	25	10	150%
Total Share Options		60	13,511	-99.6%	13,115	34,946	-62.5%	1,835	16,644	-89.0%
Delisted Contracts										
Fletcher Challenge - Energy	EF	0	1,030	n/a	170	3,262	-95%	0	2,600	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	0	n/a
Total Exchange		80,448	116,834	-31.1%	751,011	579,335	29.6%	132,667	133,125	-0.3%
Daily Average		3,498	5,080	-31.1%	4,470	3,448	29.6%			

Other Information

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

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

Late Day 2 adjustments may alter monthly volume

4/09/01

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