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## MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the September 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](mailto: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  
September 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Sep	Sep	% Chg	Jan to Sep	Jan to Sep	% Chg	Sep	Sep	% Chg
		2001 (20 days)	2000 (21 days)		(189 days)	(190 days)		2001 Mth End	2000 Mth End	
<b>Futures</b>										
SPI 200™ & SPI®	AP	579,179	369,550	57%	2,967,839	2,883,714	3%	227,544	263,113	-14%
AUD Futures	AF	5,051	0	n/a	35,150	0	n/a	1,832	0	n/a
90 Day Bills	IR	814,558	680,389	20%	7,169,533	5,812,612	23%	363,890	349,153	4%
3 Year Bonds	YT	1,819,927	1,202,414	51%	11,891,015	9,343,705	27%	242,750	172,261	41%
10 Year Bonds	XT	706,400	536,071	32%	4,020,005	3,954,387	2%	127,047	97,735	30%
NSW Base Electricity	NE	0	37	n/a	125	792	-84%	0	165	n/a
NSW Peak Electricity	NX	0	18	n/a	40	557	-93%	0	100	n/a
VIC Base Electricity	VE	0	37	n/a	30	354	-92%	0	139	n/a
VIC Peak Electricity	VX	0	30	n/a	85	343	-75%	9	120	-93%
Fine Wool	FW	104	247	-58%	1,844	2,273	-19%	329	672	-51%
Greasy Wool	GW	945	439	115%	6,518	9,757	-33%	1,359	1,418	-4%
Broad Wool	BW	180	16	1025%	595	335	78%	174	55	216%
Barley	BA	0	20	n/a	120	76	58%	0	56	n/a
Canola	CN	0	10	n/a	556	410	36%	0	398	n/a
Sorghum	SO	0	340	n/a	959	1,218	-21%	180	703	-74%
Wheat	WH	30	342	-91%	3,885	3,139	24%	812	1,762	-54%
ANZ Shares	AN	204	3	6700%	885	233	280%	88	45	96%
BHP Shares	BI	57	106	-46%	490	606	-19%	21	13	62%
Foster's Shares	FB	2	12	-83%	210	34	518%	3	14	-79%
MIM Shares	IM	8	6	33%	1,027	151	580%	18	40	-55%
NAB Shares	NB	110	20	450%	1,789	630	184%	61	59	3%
News Corp. Shares	NU	70	307	-77%	1,116	1,690	-34%	62	109	-43%
Pacific Dunlop Shares	PC	0	0	n/a	261	54	383%	25	0	n/a
Rio Tinto Shares	CA	105	174	-40%	957	495	93%	12	61	-80%
Telstra Shares	TE	353	228	55%	1,782	1,323	35%	117	107	9%
Westpac Shares	BC	51	23	122%	606	510	19%	17	128	-87%
WMC Shares	WM	35	15	133%	461	127	263%	5	11	-55%
<b>Total Futures</b>		<b>3,927,369</b>	<b>2,790,854</b>	<b>40.7%</b>	<b>26,107,883</b>	<b>22,019,525</b>	<b>18.6%</b>	<b>966,355</b>	<b>888,437</b>	<b>8.8%</b>
<b>Options</b>										
SPI 200™ & SPI®	AP	65,184	59,932	9%	404,556	955,572	-58%	124,083	204,230	-39%
90 Day Bills	IR	35,205	19,685	79%	236,397	240,958	-2%	60,743	44,420	37%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YT	5,041	18,384	-73%	264,839	237,442	12%	1,700	3,295	-48%
ONO 3 Year Bonds	YO	37,445	37,140	1%	465,129	364,164	28%	n/a	n/a	n/a
10 Year Bonds	XT	158	11,817	-99%	33,731	84,588	-60%	125	2,454	-95%
ONO 10 Year Bonds	XO	3,800	4,500	-16%	22,536	33,250	-32%	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>146,833</b>	<b>151,458</b>	<b>-3.1%</b>	<b>1,427,494</b>	<b>1,915,977</b>	<b>-25.5%</b>	<b>186,657</b>	<b>254,399</b>	<b>-26.6%</b>
<b>Total Exchange</b>		<b>4,074,202</b>	<b>2,942,312</b>	<b>38.5%</b>	<b>27,535,377</b>	<b>23,935,502</b>	<b>15.0%</b>	<b>1,153,012</b>	<b>1,142,836</b>	<b>0.9%</b>
<b>Daily Average</b>		<b>203,710</b>	<b>140,110</b>	<b>45.4%</b>	<b>145,690</b>	<b>125,976</b>	<b>15.6%</b>			
<b>Other Information</b>										

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

(MS): YT = 198,779; XT = 73,043; TE = 100 (D): IR = 1,221; AF = 6; WM=20 ;BR=6; CA= 40 (OE): IR= 7,743;YT = 16,160; XT= 1,516

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

4/10/01

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# New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

## Volume and Open Interest Summary

September 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Sep	Sep	% Chg	Jan to Sep	Jan to Sep	% Chg	Sep	Sep	% Chg
		2001	2000		(188 days)	(189 days)		2001	2000	
		(20 days)	(21 days)							
<b>Futures</b>										
NZSE-10 Capital SPI	TI	53	68	-22%	617	917	-33%	3	12	-75%
90-Day Bank Bills	BB	109,091	80,925	35%	760,227	603,267	26%	91,975	79,341	16%
3-Year Stock	TY	6,331	382	1557%	49,866	2,855	1647%	1,569	105	1394%
10-Year Stock	TN	2,967	663	348%	28,288	6,852	313%	997	194	414%
NZ Electricity NI	EN	0	20	n/a	150	325	-54%	0	95	n/a
<b>Total Futures</b>		<b>118,442</b>	<b>82,058</b>	<b>44.3%</b>	<b>839,148</b>	<b>614,216</b>	<b>36.6%</b>	<b>94,544</b>	<b>79,747</b>	<b>18.6%</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	0	6,500	n/a	16,120	15,203	6%	3,200	10,950	-71%
3-Year Stock	TY	0	0	n/a	900	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>0</b>	<b>6,500</b>	<b>n/a</b>	<b>17,020</b>	<b>15,203</b>	<b>12.0%</b>	<b>3,200</b>	<b>10,950</b>	<b>-70.8%</b>
<b>Share Options</b>										
Air New Zealand "B"	AC	45	110	-59%	110	366	-70%	35	161	-78%
Auckland International Airport	AA	0	0	n/a	40	1	3900%	0	0	n/a
Carter Holt Harvey	CH	54	4,730	-99%	1,289	6,723	-81%	134	4,575	-97%
Contact Energy	CE	0	825	n/a	2,101	6,621	-68%	10	1,825	-99%
Fisher & Paykel Industries	PY	0	0	n/a	0	192	n/a	0	0	n/a
Fletcher Building	CF	70	1,050	-93%	920	3,272	-72%	100	1,901	-95%
Fletcher Challenge Forests (1,300)	FF	0	285	n/a	0	3,175	n/a	0	634	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	410	n/a	175	860	-80%	0	260	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	20	n/a	0	10	n/a
Telecom New Zealand	TL	323	2,107	-85%	8,852	21,883	-60%	898	8,872	-90%
The Warehouse Group	WA	20	3	567%	140	13	977%	10	13	-23%
<b>Total Share Options</b>		<b>512</b>	<b>9,520</b>	<b>-94.6%</b>	<b>13,627</b>	<b>44,466</b>	<b>-69.4%</b>	<b>1,187</b>	<b>18,251</b>	<b>-93.5%</b>
<b>Delisted Contracts</b>										
Fletcher Challenge - Energy	EF	0	740	n/a	170	4,002	-96%	0	3,020	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	0	n/a
<b>Total Exchange</b>		<b>118,954</b>	<b>98,818</b>	<b>20.4%</b>	<b>869,965</b>	<b>678,153</b>	<b>28.3%</b>	<b>98,931</b>	<b>111,968</b>	<b>-11.6%</b>
<b>Daily Average</b>		<b>5,948</b>	<b>4,706</b>	<b>26.4%</b>	<b>4,627</b>	<b>3,588</b>	<b>29.0%</b>			

### Other Information

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

(MS): BB = 38,303; TY = 1,158; TN=202; TI = 20 (OE): BB = 970; TY = 900 (D): CF = 30

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

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

4/10/01

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