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**MONTHLY VOLUME AND OPEN INTEREST REPORT**

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

Should you have any queries please contact Keith Yu, Trading Operations Supervisor on 9256-0677 or [kyu@sfe.com.au](mailto:kyu@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  
October 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Oct	Oct	% Chg	Jan to Oct	Jan to Oct	% Chg	Oct	Oct	% Chg
		2001 (23 days)	2000 (22 days)		2001 (212 days)	2000 (212 days)		2001 Mth End	2000 Mth End	
<b>Futures</b>										
SPI 200™ & SPI®	AP	277,389	258,730	7%	3,245,228	3,142,444	3%	143,782	120,267	20%
AUD Futures	AF	1,507	0	n/a	36,657	0	n/a	1,580	0	n/a
90 Day Bills	IR	616,805	671,522	-8%	7,786,338	6,484,134	20%	383,112	369,789	4%
3 Year Bonds	YT	1,116,455	1,081,253	3%	13,007,025	10,424,958	25%	316,323	303,834	4%
10 Year Bonds	XT	346,797	279,194	24%	4,366,324	4,233,581	3%	169,198	133,419	27%
NSW Base Electricity	NE	0	0	n/a	125	792	-84%	0	165	n/a
NSW Peak Electricity	NX	0	26	n/a	40	583	-93%	0	74	n/a
VIC Base Electricity	VE	0	7	n/a	30	361	-92%	0	132	n/a
VIC Peak Electricity	VX	9	50	-82%	94	393	-76%	18	92	-80%
Fine Wool	FW	302	309	-2%	2,146	2,582	-17%	327	570	-43%
Greasy Wool	GW	667	453	47%	7,185	10,210	-30%	1,454	1,219	19%
Broad Wool	BW	96	36	167%	691	371	86%	157	31	406%
Barley	BA	0	1	n/a	120	77	56%	0	56	n/a
Canola	CN	0	306	n/a	556	716	-22%	0	604	n/a
Sorghum	SO	0	498	n/a	959	1,716	-44%	180	910	-80%
Wheat	WH	40	792	-95%	3,925	3,931	0%	852	2,177	-61%
ANZ Shares	AN	326	43	658%	1,211	276	339%	81	9	800%
BHP Shares	BI	395	91	334%	885	697	27%	82	39	110%
Foster's Shares	FB	0	26	n/a	210	60	250%	0	31	n/a
MIM Shares	IM	246	113	118%	1,273	264	382%	15	68	-78%
NAB Shares	NB	104	217	-52%	1,893	847	123%	19	13	46%
News Corp. Shares	NU	69	407	-83%	1,185	2,097	-43%	59	178	-67%
Pacific Dunlop Shares	PC	10	0	n/a	271	54	402%	15	0	n/a
Rio Tinto Shares	CA	124	1	12300%	1,081	496	118%	30	60	-50%
Telstra Shares	TE	139	370	-62%	1,921	1,693	13%	197	145	36%
Westpac Shares	BC	89	179	-50%	695	689	1%	59	51	16%
WMC Shares	WM	7	20	-65%	468	147	218%	3	11	-73%
<b>Total Futures</b>		<b>2,361,576</b>	<b>2,294,644</b>	<b>2.9%</b>	<b>28,468,536</b>	<b>24,314,169</b>	<b>17.1%</b>	<b>1,017,543</b>	<b>933,944</b>	<b>9.0%</b>
<b>Options</b>										
SPI 200™ & SPI®	AP	44,090	42,211	4%	448,646	997,783	-55%	94,354	129,582	-27%
90 Day Bills	IR	10,075	42,545	-76%	246,472	283,503	-13%	66,721	73,676	-9%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YT	6,823	28,547	-76%	271,662	265,989	2%	8,323	24,085	-65%
ONO 3 Year Bonds	YO	59,121	48,390	22%	524,250	412,554	27%	n/a	n/a	n/a
10 Year Bonds	XT	1,475	2,790	-47%	35,206	87,378	-60%	1,550	2,862	-46%
ONO 10 Year Bonds	XO	750	5,785	-87%	23,286	39,035	-40%	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>122,334</b>	<b>170,268</b>	<b>-28.2%</b>	<b>1,549,828</b>	<b>2,086,245</b>	<b>-25.7%</b>	<b>170,954</b>	<b>230,205</b>	<b>-25.7%</b>
<b>Total Exchange</b>		<b>2,483,910</b>	<b>2,464,912</b>	<b>0.8%</b>	<b>30,018,364</b>	<b>26,400,414</b>	<b>13.7%</b>	<b>1,188,497</b>	<b>1,164,149</b>	<b>2.1%</b>
<b>Daily Average</b>		<b>107,996</b>	<b>112,041</b>	<b>-3.6%</b>	<b>141,596</b>	<b>124,530</b>	<b>13.7%</b>			
<b>Other Information</b>										
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)										
(MS): AO = 598; AP = 1,529; BW = 43; FW = 88; TE = 8 (D): AN = 70; BC = 17; IM = 10; NB = 37; GW = 42 (OE): AO = 585; AP = 13,964; YT = 17,050; XT = 65										
Late Day 2 adjustments may alter monthly volume. For further information contact SFE Market Data Services.										

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# New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

## Volume and Open Interest Summary

October 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Oct	Oct	% Chg	Jan to Oct	Jan to Oct	% Chg	Oct	Oct	% Chg
		2001 (22 days)	2000 (21 days)		2001 (210 days)	2000 (210 days)		2001 Mth End	2000 Mth End	
<b>Futures</b>										
NZSE-10 Capital SPI	TI	7	25	-72%	624	942	-34%	10	33	-70%
90-Day Bank Bills	BB	49,481	43,930	13%	809,708	647,197	25%	102,996	104,812	-2%
3-Year Stock	TY	2,599	180	1344%	52,465	3,035	1629%	1,671	228	633%
10-Year Stock	TN	1,612	210	668%	29,900	7,062	323%	1,217	164	642%
NZ Electricity NI	EN	0	55	n/a	150	380	-61%	0	40	n/a
<b>Total Futures</b>		<b>53,699</b>	<b>44,400</b>	<b>20.9%</b>	<b>892,847</b>	<b>658,616</b>	<b>35.6%</b>	<b>105,894</b>	<b>105,277</b>	<b>0.6%</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	3,403	n/a	16,120	18,606	-13%	3,200	11,050	-71%
3-Year Stock	TY	0	0	n/a	900	0	n/a	0	0	n/a
10-Year Stock	TN	200	0	n/a	200	0	n/a	100	0	n/a
<b>Total Financial Options</b>		<b>200</b>	<b>3,403</b>	<b>-94.1%</b>	<b>17,220</b>	<b>18,606</b>	<b>-7.4%</b>	<b>3,300</b>	<b>11,050</b>	<b>-70.1%</b>
<b>Share Options</b>										
Air New Zealand "B"	AC	0	36	n/a	110	402	-73%	35	161	-78%
Auckland International Airport	AA	0	0	n/a	40	1	3900%	0	0	n/a
Carter Holt Harvey	CH	20	730	-97%	1,309	7,453	-82%	134	4,365	-97%
Contact Energy	CE	0	1,744	n/a	2,101	8,365	-75%	10	2,959	-100%
Fisher & Paykel Industries	PY	0	0	n/a	0	192	n/a	0	0	n/a
Fletcher Building	CF	0	1,140	n/a	920	4,412	-79%	100	1,721	-94%
Fletcher Challenge Forests (1,300)	FF	0	910	n/a	0	4,085	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	20	n/a	175	880	-80%	0	270	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	57	2,007	-97%	8,909	23,890	-63%	910	9,872	-91%
The Warehouse Group	WA	30	0	n/a	170	13	1208%	20	13	54%
<b>Total Share Options</b>		<b>107</b>	<b>6,587</b>	<b>-98.4%</b>	<b>13,734</b>	<b>51,053</b>	<b>-73.1%</b>	<b>1,209</b>	<b>20,005</b>	<b>-94.0%</b>
<b>Delisted Contracts</b>										
Fletcher Challenge - Energy	EF	0	570	n/a	170	4,572	-96%	0	2,790	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	0	n/a
<b>Total Exchange</b>		<b>54,006</b>	<b>54,960</b>	<b>-1.7%</b>	<b>923,971</b>	<b>733,113</b>	<b>26.0%</b>	<b>110,403</b>	<b>139,122</b>	<b>-20.6%</b>
<b>Daily Average</b>		<b>2,455</b>	<b>2,617</b>	<b>-6.2%</b>	<b>4,400</b>	<b>3,491</b>	<b>26.0%</b>			

### Other Information

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

(OE): CH = 20; TL = 45; WA = 10

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

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

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