

# S F E B U L L E T I N



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## **MONTHLY VOLUME AND OPEN INTEREST REPORT – AUGUST 2002**

Please find attached the August 2002 Volume and Open Interest Report for SFE and NZFOE markets.

Should you have any queries please contact Keith Yu on 9256-0677 or [kyu@sfe.com.au](mailto:kyu@sfe.com.au)

A handwritten signature in black ink, appearing to read 'Philip Galvin', written in a cursive style.

Philip Galvin  
**General Manager, Business Operations**



**Total Volume**

		Mth Vol aug 2002 (22-Days)	Mth Vol aug 2001 (23-Days)	% Chg	YTD 2002 (170-Days)	YTD 2001 (169-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
<b>FUTURES</b>										
SPI 200	AP	231,419	232,143	-0.31%	2,273,942	2,327,698	-2.31%	189,832	142,627	33.10%
SPI	AO	0	0	na	0	57,871	-100.00%	0	133	-100.00%
AUD	AF	1,723	2,302	-25.15%	20,155	30,099	-33.04%	2,939	1,760	66.99%
90-Day Bank Bills	IR	698,147	972,460	-28.21%	5,815,573	6,354,975	-8.49%	693,056	454,800	52.39%
3 Year Bonds	YT	1,200,675	1,213,593	-1.06%	11,174,097	10,071,088	10.95%	773,881	411,926	87.87%
10 Year Bonds	XT	295,871	404,556	-26.87%	3,342,254	3,313,605	0.86%	261,733	164,797	58.82%
NSW Base-Load Electricity	NE	0	0	na	0	125	-100.00%	0	0	na
NSW Peak-Period Electricity	NX	0	0	na	0	40	-100.00%	0	0	na
VIC Base-Load Electricity	VE	0	0	na	0	30	-100.00%	0	0	na
VIC Peak-Period Electricity	VX	0	9	-100.00%	66	85	-22.35%	0	9	-100.00%
Fine Wool	FW	130	209	-37.80%	1,012	1,740	-41.84%	291	301	-3.32%
Greasy Wool	GW	1,237	534	131.65%	10,329	5,573	85.34%	1,732	894	93.74%
Broad Wool	BW	360	74	386.49%	1,979	415	376.87%	271	39	594.87%
MLA/SFE Cattle Futures	CT	19	0	na	19	0	na	16	0	na
Wheat	WH	0	32	-100.00%	111	3,855	-97.12%	0	844	-100.00%
Barley	BA	0	0	na	0	120	-100.00%	0	0	na
Canola	CN	0	0	na	0	556	-100.00%	0	0	na
Sorghum	SO	0	0	na	80	959	-91.66%	0	180	-100.00%
ANZ ISF	AN	617	71	769.01%	2,261	681	232.01%	194	39	397.44%
AMP ISF	AM	44	0	na	58	0	na	31	0	na
BHP ISF	BR	0	74	-100.00%	0	386	-100.00%	0	50	-100.00%
BHP ISF	BI	70	18	288.89%	1,231	47	2519.15%	133	23	478.26%
BHP ISF	BL	83	0	na	204	0	na	56	0	na
BIL ISF	BM	108	0	na	170	0	na	103	0	na
CBA ISF	CB	158	0	na	388	0	na	126	0	na
CML ISF	CM	86	0	na	196	0	na	46	0	na
FGL ISF	FB	2	8	-75.00%	98	208	-52.88%	6	3	100.00%
MIM ISF	IM	645	0	na	981	1,019	-3.73%	655	10	6450.00%
NAB ISF	NB	444	64	593.75%	2,414	1,679	43.78%	320	39	720.51%
NCP ISF	NU	298	178	67.42%	1,956	1,046	87.00%	211	44	379.55%
ANN ISF	PC	65	66	-1.52%	226	261	-13.41%	74	25	196.00%
QAN ISF	QA	5	0	na	41	0	na	16	0	na
QAN ISF (QN)	QN	0	0	na	0	0	na	0	0	na
RIO ISF	CA	52	132	-60.61%	1,113	852	30.63%	47	79	-40.51%
SGB ISF	SG	58	0	na	93	0	na	7	0	na
TLS ISF	TA	42	0	na	62	0	na	57	0	na
TLS ISF (Cash Settled)	TE	55	316	-82.59%	1,744	1,429	22.04%	130	165	-21.21%
WBC ISF	BC	137	23	495.65%	1,148	555	106.85%	235	27	770.37%
WMC ISF	WM	99	37	167.57%	688	426	61.50%	273	25	992.00%
WSF ISF	WE	52	0	na	119	0	na	31	0	na
WES ISF	WF	1	0	na	28	0	na	6	0	na
WDL ISF	WD	0	0	na	0	0	na	0	0	na
WPL ISF	WP	68	0	na	78	0	na	41	0	na
WOW ISF	WW	58	0	na	113	0	na	22	0	na
<b>Total FUTURES</b>		<b>2,432,828</b>	<b>2,826,899</b>	<b>-13.94%</b>	<b>22,655,027</b>	<b>22,177,423</b>	<b>2.15%</b>	<b>1,926,571</b>	<b>1,178,839</b>	<b>63.43%</b>

**OPTIONS**

SPI 200	AP	39,916	27,543	44.92%	252,116	327,894	-23.11%	105,843	109,867	-3.66%
SPI	AO	0	0	na	0	11,478	-100.00%	0	1,067	-100.00%
90-Day Bank Bills	IR	7,350	48,609	-84.88%	138,272	201,192	-31.27%	34,001	75,032	-54.68%
ONO 90-Day Bank Bills	IO	0	0	na	0	300	-100.00%	0	0	na
3 Year Bonds	YT	23,813	16,620	43.28%	177,992	259,798	-31.49%	23,075	14,557	58.51%
3 Year Bonds Overnight	YO	82,293	64,291	28.00%	732,864	427,684	71.36%	0	0	na
3 Year Bonds Intra-Day	YD	35,050	0	na	140,427	0	na	0	0	na
10 Year Bonds	XT	1,013	1,209	-16.21%	14,319	33,573	-57.35%	2,976	3,731	-20.24%
10 Year Bonds Overnight	XO	1,715	4,025	-57.39%	15,573	18,736	-16.88%	0	0	na
10 Year Bonds Intra-Day	XD	100	0	na	1,580	0	na	0	0	na
Greasy Wool	GW	12	0	na	817	0	na	12	0	na
Wheat	WH	0	0	na	0	6	-100.00%	0	6	-100.00%
<b>Total OPTIONS</b>		<b>191,262</b>	<b>162,297</b>	<b>17.85%</b>	<b>1,473,960</b>	<b>1,280,661</b>	<b>15.09%</b>	<b>165,907</b>	<b>204,260</b>	<b>-18.78%</b>

**Total Exchange:**

2,624,090    2,989,196    -12.21%    24,128,987    23,458,084    2.86%    2,092,478    1,383,099    51.29%

**Daily Average:**

119,277    129,965    -8.22%    141,935    138,805    2.25%

**Non-Traded Volume  
(included in total volume)**

		Del	MS	OE	Total:
SPI 200	AP			324	324
Broad Wool	BW		29		29
CML ISF	CM	40			40
Fine Wool	FW		12		12
Greasy Wool	GW	8			8
NCP ISF	NU	106			106
ANN ISF	PC	24			24
QAN ISF	QA	1			1
TLS ISF (Cash Settled)	TE		16		16
10 Year Bonds	XT			220	220
3 Year Bonds	YT			19,183	19,183
<b>Total Non-Traded:</b>		<b>179</b>	<b>57</b>	<b>19,727</b>	<b>19,963</b>



# NEW ZEALAND FUTURES AND OPTIONS EXCHANGE LIMITED

## Market Report for August 2002

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### Total Volume

		Mth Vol aug 2002 (22-Days)	Mth Vol aug 2001 (23-Days)	% Chg	YTD 2002 (167-Days)	YTD 2001 (168-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
<b>Futures</b>										
NZSE - 10 Capital SPI	TI	0	48	-100.00%	19	564	-96.63%	0	50	-100.00%
90 Day Bank Bill	BB	37,347	72,848	-48.73%	479,402	651,136	-26.37%	56,113	122,097	-54.04%
3 Year Stock	TY	100	3,270	-96.94%	4,213	43,535	-90.32%	377	1,481	-74.54%
10 Year Stock	TN	0	2,072	-100.00%	1,567	25,321	-93.81%	82	1,034	-92.07%
Electricity - North Island	EN	0	0	na	0	150	-100.00%	0	0	na
<b>Total Futures</b>		<b>37,447</b>	<b>78,238</b>	<b>-52.14%</b>	<b>485,201</b>	<b>720,706</b>	<b>-32.68%</b>	<b>56,572</b>	<b>124,662</b>	<b>-54.62%</b>

### Financial Options

NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
90 Day Bank Bill	BB	0	2,150	-100.00%	7,134	16,120	-55.74%	1,626	5,270	-69.15%
3 Year Stock	TY	0	0	na	1,150	900	27.78%	0	900	-100.00%
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
<b>Total Financial Options</b>		<b>0</b>	<b>2,150</b>	<b>-100.00%</b>	<b>8,284</b>	<b>17,020</b>	<b>-51.33%</b>	<b>1,626</b>	<b>6,170</b>	<b>-73.65%</b>

### Share Options

Air New Zealand "B"	AC	0	0	na	0	65	-100.00%	0	25	-100.00%
Auckland International Airport	AA	0	0	na	0	40	-100.00%	0	0	na
Carter Holt Harvey	CH	0	0	na	0	1,235	-100.00%	0	140	-100.00%
Contact Energy	CE	0	30	-100.00%	0	2,101	-100.00%	0	30	-100.00%
Fisher & Paykel Industries	PY	0	0	na	0	0	na	0	0	na
Fletcher Building	CF	0	0	na	0	850	-100.00%	0	60	-100.00%
Fletcher Challenge - Energy	EF	0	0	na	0	170	-100.00%	0	0	na
Fletcher Challenge Forests	FF	0	0	na	0	0	na	0	0	na
Fletcher Challenge Forests	FS	0	0	na	0	0	na	0	0	na
Independent Newspapers	NL	0	0	na	300	175	71.43%	0	0	na
Lion Nathan	LN	0	0	na	0	0	na	0	0	na
Sky Network Television	SK	0	0	na	0	0	na	0	0	na
Telecom New Zealand	TL	0	30	-100.00%	1,071	8,529	-87.44%	48	1,555	-96.91%
The Warehouse Group	WA	0	0	na	55	120	-54.17%	2	25	-92.00%
<b>Total Share Options</b>		<b>0</b>	<b>60</b>	<b>-100.00%</b>	<b>1,426</b>	<b>13,285</b>	<b>-89.27%</b>	<b>50</b>	<b>1,835</b>	<b>-97.28%</b>

<b>Total Exchange:</b>		<b>37,447</b>	<b>80,448</b>	<b>-53.45%</b>	<b>494,911</b>	<b>751,011</b>	<b>-34.10%</b>	<b>58,248</b>	<b>132,667</b>	<b>-56.09%</b>
<b>Daily Average:</b>		<b>1,702</b>	<b>3,498</b>	<b>-51.34%</b>	<b>2,964</b>	<b>4,470</b>	<b>-33.69%</b>			

### No Non-Traded Volume to Report