


**Volume and Open Interest Summary  
February 2000**

Contract	Monthly Volume			Year to Date Volume			Open Interest			
	Feb	Feb	% Chg	Jan to Feb	Jan to Feb	% Chg	Feb	Feb	% Chg	
	2000 (21 days)	1999 (20 days)		2000 (40 days)	1999 (39 days)		2000 Mth End	1999 Mth End		
<b>Futures**</b>										
All Ords SPI @	AO	228,437	214,518	6%	454,688	466,543	-3%	217,185	287,215	-24%
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	779,613	496,806	57%	1,244,480	1,026,053	21%	623,170	426,100	46%
3 Year Bonds	YB	1,211,598	645,939	88%	1,884,063	1,340,474	41%	638,083	551,435	16%
10 Year Bonds	XB	511,951	395,362	29%	828,632	784,117	6%	323,170	288,799	12%
NSW Base Electricity	NE	229	877	-74%	345	1,664	-79%	221	1,365	-84%
NSW Peak Electricity	NX	72	0	n/a	170	0	n/a	252	0	n/a
VIC Base Electricity	VE	45	358	-87%	94	715	-87%	61	749	-92%
VIC Peak Electricity	VX	30	0	n/a	75	0	n/a	153	0	n/a
Fine Wool	FW	187	350	-47%	438	524	-16%	368	335	10%
Greasy Wool	GW	1,592	1,467	9%	2,712	2,447	11%	2,444	2,076	18%
Broad Wool	BW	16	164	-90%	26	246	-89%	26	125	-79%
Wheat	WH	242	628	-61%	672	1,643	-59%	627	1,314	-52%
ANZ Shares	AN	10	29	-66%	21	39	-46%	1	19	-95%
BHP Shares	BH	39	119	-67%	113	196	-42%	68	32	113%
Foster's Shares	FB	4	10	-60%	4	10	-60%	4	10	-60%
MIM Shares	IM	2	14	-86%	24	18	33%	5	14	-64%
NAB Shares	NB	40	285	-86%	149	406	-63%	29	85	-66%
News Corp. Shares	NU	418	9	4544%	584	29	1914%	90	4	2150%
Pacific Dunlop Shares	PC	45	0	n/a	45	0	n/a	5	0	n/a
Rio Tinto Shares	CA	17	5	240%	98	5	1860%	69	5	1280%
Telstra Shares	TE	288	177	63%	439	378	16%	70	53	32%
Westpac Shares	BC	3	20	-85%	61	90	-32%	0	5	n/a
WMC Shares	WM	3	4	-25%	45	14	221%	12	7	71%
<b>Total Futures</b>		<b>2,734,881</b>	<b>1,757,141</b>	<b>55.6%</b>	<b>4,417,978</b>	<b>3,625,611</b>	<b>21.9%</b>	<b>1,806,113</b>	<b>1,559,747</b>	<b>15.8%</b>
<b>Options</b>										
All Ords SPI @	AO	115,734	94,161	23%	278,606	166,959	67%	278,138	199,937	39%
ONO All Ords SPI @	AZ	0	0	n/a	0	0	n/a	0	0	n/a
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	19,591	32,066	-39%	49,305	69,424	-29%	57,834	77,626	-25%
3 Year Bonds	YB	38,525	47,696	-19%	54,123	52,444	3%	25,130	48,285	-48%
ONO 3 Year Bonds	YO	53,756	11,325	375%	82,091	36,115	127%	0	0	n/a
10 Year Bonds	XB	14,943	46,537	-68%	24,251	80,211	-70%	15,160	27,551	-45%
ONO 10 Year Bonds	XO	3,734	22,669	-84%	6,602	34,386	-81%	0	0	n/a
Greasy Wool	GW	3	0	n/a	3	0	n/a	14	10	40%
Wheat	WH	0	22	n/a	0	84	n/a	0	22	n/a
<b>Total Options</b>		<b>246,286</b>	<b>254,476</b>	<b>-3.2%</b>	<b>494,981</b>	<b>439,623</b>	<b>12.6%</b>	<b>376,276</b>	<b>353,431</b>	<b>6.5%</b>
<b>Total Exchange</b>		<b>2,981,167</b>	<b>2,011,617</b>	<b>48.2%</b>	<b>4,912,959</b>	<b>4,065,234</b>	<b>20.9%</b>	<b>2,182,389</b>	<b>1,913,178</b>	<b>14.1%</b>
<b>Daily Average</b>		<b>141,960</b>	<b>100,581</b>	<b>41.1%</b>	<b>122,824</b>	<b>104,237</b>	<b>17.8%</b>			

**Other Information**
**Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)**
**(MS):** NE = 229;

VE = 45; NX =





# New Zealand Futures and Options Exchange

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		2000 (21 days)	1999 (20 days)		2000 (40 days)	1999 (39 days)		2000 Mth End	1999 Mth End	
<b>Futures</b>										
NZSE-10 Capital SPI	TI	55	46	20%	103	87	18%	72	69	4%
90-Day Bank Bills	BB	54,327	105,471	-48%	96,068	161,725	-41%	79,962	86,240	-7%
3-Year Stock	TY	23	790	-97%	59	1,174	-95%	108	719	-85%
10-Year Stock	TN	0	138	n/a	0	244	n/a	15	310	-95%
Trade Weighted Index	TW	0	0	n/a	0	0	n/a	0	0	n/a
NZ Electricity NI	EN	60	125	-52%	60	300	-80%	290	390	-26%
<b>Total Futures</b>		<b>54,465</b>	<b>106,570</b>	<b>-48.9%</b>	<b>96,290</b>	<b>163,530</b>	<b>-41.1%</b>	<b>80,447</b>	<b>87,728</b>	<b>-8.3%</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	0	n/a	0	0	n/a	1,700	0	n/a
3-Year Stock	TY	0	0	n/a	0	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>0</b>	<b>n/a</b>	<b>0</b>	<b>0</b>	<b>n/a</b>	<b>1,700</b>	<b>0</b>	<b>n/a</b>
<b>Share Options</b>										
Air New Zealand "B"	AB	0	0	n/a	0	0	n/a	0	0	n/a
Brierley Investments	BY	0	0	n/a	0	0	n/a	0	0	n/a
Carter Holt Harvey	CH	78	0	n/a	78	400	-81%	78	0	n/a
Contact Energy	CE	105	0	n/a	115	0	n/a	118	0	n/a
Fisher & Paykel Industries	PY	0	0	n/a	0	0	n/a	80	0	n/a
Fletcher Challenge - Building	CF	0	1,800	n/a	10	1,800	-99%	10	1,300	-99%
Fletcher Challenge - Energy	EF	20	0	n/a	30	20	50%	10	20	-50%
Fletcher Challenge - Forestry	FF	30	0	n/a	30	0	n/a	330	0	n/a
Fletcher Challenge - Paper	PF	0	500	n/a	0	500	n/a	50	500	-90%
Goodman Fielder	GF	0	0	n/a	0	0	n/a	0	0	n/a
Independant Newspapers	IN	260	100	160%	260	100	160%	530	100	430%
Lion Nathan	LN	70	200	-65%	70	200	-65%	70	200	-65%
Nufarm	FZ	0	0	n/a	0	0	n/a	0	0	n/a
Telecom New Zealand	TL	1,810	1,450	25%	1,845	3,531	-48%	3,137	2,181	44%
<b>Total Share Options</b>		<b>2,373</b>	<b>4,050</b>	<b>-41.4%</b>	<b>2,438</b>	<b>6,551</b>	<b>-62.8%</b>	<b>4,413</b>	<b>4,301</b>	<b>2.6%</b>
<b>Total Exchange</b>		<b>56,838</b>	<b>110,620</b>	<b>-48.6%</b>	<b>98,728</b>	<b>170,081</b>	<b>-42.0%</b>	<b>86,560</b>	<b>92,029</b>	<b>-5.9%</b>
<b>Daily Average</b>		<b>2,707</b>	<b>5,531</b>		<b>2,468</b>	<b>4,361</b>				

### Other Information

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

(MS): EN = 30

Late Day 2 adjustments may alter monthly volume

For further information contact SFE Market Data Services +61 2 9256 0421



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