

To: Full Participants
Local Participants
Associate Participants

NO: 181/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the September 2000 Volume and Open Interest reports for :

- Sydney Futures Exchange (SFE)
- New Zealand Futures and Options Exchange (NZFOE)

KELLY McCULLUM
SENIOR STATISTICS ANALYST
4 October 2000

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**Volume and Open Interest Summary
September 2000**

Contract	Monthly Volume			Year to Date Volume			Open Interest			
	Sep	Sep		Jan to Sep	Jan to Sep		Sep	Sep		
	2000 (21 days)	1999 (22 days)	% Chg	2000 (190 days)	1999 (190 days)	% Chg	2000 Mth End	1999 Mth End	% Chg	
Futures										
SPI @ 200	AP	917	0	n/a	5,765	0	n/a	3,448	0	n/a
SPI @	AO	368,633	433,937	-15%	2,877,949	2,769,629	4%	259,665	339,879	-24%
90 Day Bills	IR	680,389	782,505	-13%	5,812,612	5,652,710	3%	349,153	508,370	-31%
3 Year Bonds	YB	1,205,166	1,285,357	-6%	9,346,457	8,375,751	12%	172,261	342,598	-50%
10 Year Bonds	XB	536,200	566,720	-5%	3,954,516	4,323,064	-9%	97,735	141,236	-31%
NSW Base Electricity	NE	37	194	-81%	792	4,410	-82%	165	797	-79%
NSW Peak Electricity	NX	18	167	-89%	557	742	-25%	100	361	-72%
VIC Base Electricity	VE	37	50	-26%	354	2,050	-83%	139	194	-28%
VIC Peak Electricity	VX	30	74	-59%	343	492	-30%	120	180	-33%
Fine Wool	FW	247	229	8%	2,273	3,265	-30%	672	650	3%
Greasy Wool	GW	439	1,014	-57%	9,757	12,426	-21%	1,418	2,723	-48%
Broad Wool	BW	16	8	100%	335	602	-44%	55	58	-5%
Barley	BA	20	0	n/a	76	0	n/a	56	0	n/a
Canola	CN	10	0	n/a	410	0	n/a	398	0	n/a
Sorghum	SO	340	0	n/a	1,218	0	n/a	703	0	n/a
Wheat	WH	342	583	-41%	3,139	5,586	-44%	1,762	2,830	-38%
ANZ Shares	AN	3	29	-90%	233	187	25%	45	20	125%
BHP Shares	BH	106	49	116%	606	705	-14%	13	27	-52%
Foster's Shares	FB	12	0	n/a	34	60	-43%	14	0	n/a
MIM Shares	IM	6	0	n/a	151	85	78%	40	9	344%
NAB Shares	NB	20	6	233%	630	911	-31%	59	82	-28%
News Corp. Shares	NU	307	24	1179%	1,690	187	804%	109	14	679%
Pacific Dunlop Shares	PC	0	0	n/a	54	60	-10%	0	0	n/a
Rio Tinto Shares	CA	174	50	248%	495	239	107%	61	0	n/a
Telstra Shares	TE	228	116	97%	1,323	997	33%	107	62	73%
Westpac Shares	BC	23	1	2200%	510	411	24%	128	56	129%
WMC Shares	WM	15	153	-90%	127	336	-62%	11	26	-58%
Delisted Contracts										
DJ AP/ELS Australia	AI		2	n/a		2	n/a		0	n/a
Total Futures		2,793,735	3,071,268	-9.0%	22,022,406	21,154,907	4.1%	888,437	1,340,172	-33.7%
Options										
SPI @ 200	AP	6,494	0	n/a	38,715	0	n/a	37,405	0	n/a
SPI @	AO	53,438	102,856	-48%	916,857	858,523	7%	166,825	275,439	-39%
ONO SPI @	AZ	n/a	0	n/a	n/a	24	n/a	n/a	n/a	n/a
90 Day Bills	IR	19,685	47,369	-58%	240,958	387,675	-38%	44,420	45,619	-3%
3 Year Bonds	YB	18,384	16,885	9%	237,442	229,176	4%	3,295	7,651	-57%
ONO 3 Year Bonds	YO	37,140	13,600	173%	364,164	108,470	236%	n/a	n/a	n/a
10 Year Bonds	XB	11,817	11,385	4%	84,588	222,697	-62%	2,454	5,457	-55%
ONO 10 Year Bonds	XO	4,500	16,300	-72%	33,250	153,318	-78%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	3	10	-70%	0	0	n/a
Wheat	WH	0	4	n/a	0	390	n/a	0	304	n/a
Total Options		151,458	208,399	-27.3%	1,915,977	1,960,283	-2.3%	254,399	334,470	-23.9%
Total Exchange		2,945,193	3,279,667	-10.2%	23,938,383	23,115,190	3.6%	1,142,836	1,674,642	-31.8%
Daily Average		140,247	149,076	-5.9%	125,991	121,659	3.6%			

Other Information

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

(MS): YB = 23,067; XB = 14,739; NE = 7; VE = 7; NX = 18; VX = 9; BH = 59; WM = 2; CA = 51 **(D):** IR = 636; TE = 41 **(OE):** IR = 8,643; YB = 22,435; XB = 1,550

Late Day 2 adjustments may alter monthly volume **Delistings:** DJ AP/ELS Australia 25 September 2000; ONO SPI@ delisted 20 April 2000 **New Listings:** Barley, Canola and Sorghum listed 20 June 2000





New Zealand Futures and Options Exchange

Volume and Open Interest Summary September 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest			
		Sep	Sep	% Chg	Jan to Sep	Jan to Sep	% Chg	Sep	Sep	% Chg	
		2000 (21 days)	1999 (22 days)		2000 (189 days)	1999 (190 days)		2000 Mth End	1999 Mth End		
Futures											
NZSE-10 Capital SPI	TI	68	207	-67%	917	1,487	-38%	12	82	-85%	
90-Day Bank Bills	BB	80,925	90,687	-11%	603,267	672,069	-10%	79,341	86,316	-8%	
3-Year Stock	TY	382	144	165%	2,855	1,996	43%	105	56	88%	
10-Year Stock	TN	663	591	12%	6,852	2,669	157%	194	153	27%	
NZ Electricity NI	EN	20	104	-81%	325	1,146	-72%	95	202	-53%	
Total Futures		82,058	91,733	-10.5%	614,216	679,367	-9.6%	79,747	86,809	-8.1%	
Financial Options											
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a	
90-Day Bank Bills	BB	6,500	3,200	103%	15,203	8,800	73%	10,950	5,900	86%	
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	
Total Financial Options		6,500	3,200	103.1%	15,203	8,800	72.8%	10,950	5,900	85.6%	
Share Options											
Air New Zealand "B"	AB	110	0	n/a	366	0	n/a	161	0	n/a	
Auckland International Airport	AA	0	0	n/a	1	0	n/a	0	0	n/a	
Carter Holt Harvey	CH	4,730	0	n/a	6,723	410	1540%	4,575	0	n/a	
Contact Energy	CE	825	0	n/a	6,621	130	4993%	1,825	130	1304%	
Fisher & Paykel Industries	PY	0	0	n/a	192	75	156%	0	75	n/a	
Fletcher Challenge - Building	CF	1,050	0	n/a	3,272	2,600	26%	1,901	400	375%	
Fletcher Challenge - Energy	EF	740	571	30%	4,002	3,738	7%	3,020	525	475%	
Fletcher Challenge - Forestry	FF	285	0	n/a	4,375	820	434%	634	620	2%	
Independent Newspapers	NL	410	0	n/a	860	0	n/a	260	0	n/a	
Lion Nathan	LN	0	0	n/a	140	220	-36%	0	0	n/a	
Sky Network Television	SK	0	0	n/a	20	0	n/a	10	0	n/a	
Telecom New Zealand	TL	2,107	1,242	70%	21,883	7,787	181%	8,872	772	1049%	
The Warehouse Group	WA	3	0	n/a	13	0	n/a	13	0	n/a	
Total Share Options		10,260	1,813	465.9%	48,468	15,780	207.1%	21,271	2,522	743.4%	
Delisted Contracts											
Brierley Investments	BY	0	0	n/a	0	0	n/a	0	0	n/a	
Fletcher Challenge - Paper	PF	0	1,060	n/a	266	3,770	-93%	0	0	n/a	
Goodman Fielder	GF	0	0	n/a	0	0	n/a	0	0	n/a	
Nufarm	FZ	0	0	n/a	0	45	n/a	0	15	n/a	
Trade Weighted Index	TW	0	0	n/a	0	0	n/a	0	0	n/a	
Total Exchange		98,818	97,806	1.0%	678,153	707,762	-4.2%	111,968	95,246	17.6%	
Daily Average		4,706	4,446	5.8%	3,588	3,725	-3.7%				

Other Information

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

(MS): TI = 39; BB = 10,276; TY = 60; TN = 71 EN = 20 (OE): FF = 185

Delistings TW, BY, FZ, GF 20 April 2000; FP 28 July 2000 **New Listings** AA, SK, WA listed 23 May 2000

Late Day 2 adjustments may alter monthly volume

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



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