

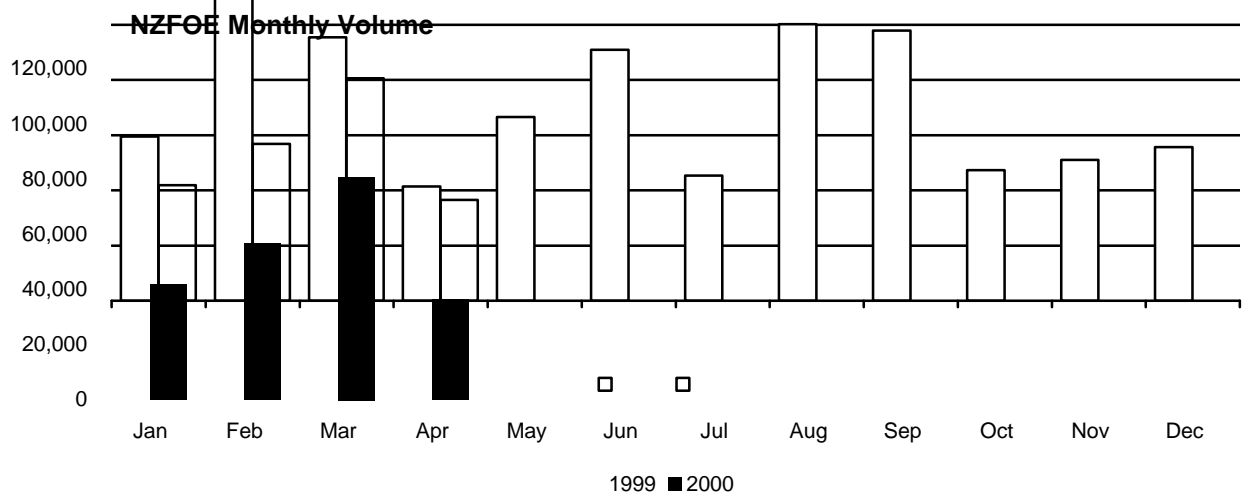
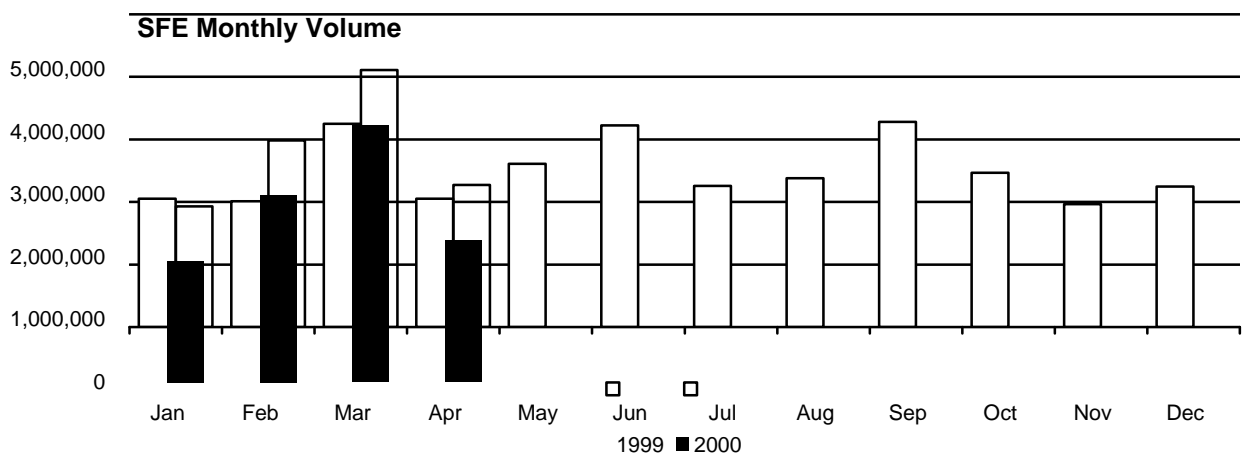
To: Full Members
Local Members
Associate Members

NO: 89/00

MONTHLY VOLUME AND OPEN INTEREST REPORT

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

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



KELLY McCULLUM
SENIOR STATISTICS ANALYST
2 May 2000

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SYDNEY FUTURES EXCHANGE ACN 000 299 392

Volume and Open Interest Summary April 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Apr	Apr	% Chg	Jan to Apr	Jan to Apr	% Chg	Apr	Apr	% Chg
		2000 <i>(17 days)</i>	1999 <i>(20 days)</i>		2000 <i>(80 days)</i>	1999 <i>(82 days)</i>		2000 <i>Mth End</i>	1999 <i>Mth End</i>	
Futures**										
SPI®	AO	472,950	209,541	126%	1,418,880	1,129,412	26%	180,266	148,466	21%
DJ AP/ELS Australia	AI	0	0	n/a	0	0	n/a	0	0	n/a
90 Day Bills	IR	555,311	564,477	-2%	2,527,172	2,256,876	12%	441,882	400,615	10%
3 Year Bonds	YB	765,530	694,600	10%	4,356,671	3,230,103	35%	357,169	307,777	16%
10 Year Bonds	XB	301,970	390,598	-23%	2,035,010	1,844,408	10%	178,132	167,138	7%
NSW Base Electricity	NE	97	336	-71%	529	2,810	-81%	93	1,582	-94%
NSW Peak Electricity	NX	104	68	53%	339	127	167%	149	116	28%
VIC Base Electricity	VE	17	241	-93%	123	1,395	-91%	32	665	-95%
VIC Peak Electricity	VX	41	135	-70%	161	181	-11%	85	156	-46%
Fine Wool	FW	237	605	-61%	952	1,711	-44%	446	672	-34%
Greasy Wool	GW	1,332	1,350	-1%	4,891	5,287	-7%	2,266	2,461	-8%
Broad Wool	BW	84	105	-20%	155	406	-62%	35	84	-58%
Wheat	WH	162	511	-68%	1,096	2,624	-58%	865	1,417	-39%
ANZ Shares	AN	29	15	93%	57	73	-22%	5	5	0%
BHP Shares	BH	20	43	-53%	254	362	-30%	6	34	-82%
Foster's Shares	FB	5	40	-88%	13	60	-78%	1	0	n/a
MIM Shares	IM	21	28	-25%	63	46	37%	8	10	-20%
NAB Shares	NB	69	68	1%	246	522	-53%	17	2	750%
News Corp. Shares	NU	51	21	143%	740	56	1221%	42	18	133%
Pacific Dunlop Shares	PC	0	0	n/a	50	0	n/a	0	0	n/a
Rio Tinto Shares	CA	17	7	143%	255	52	390%	17	16	6%
Telstra Shares	TE	73	60	22%	683	562	22%	55	51	8%
Westpac Shares	BC	16	61	-74%	78	192	-59%	3	22	-86%
WMC Shares	WM	5	14	-64%	83	32	159%	2	13	-85%
Total Futures		2,098,141	1,862,924	12.6%	10,348,501	8,477,297	22.1%	1,161,576	1,031,320	12.6%
Options										
SPI®	AO	104,537	93,134	12%	569,086	392,490	45%	210,785	197,742	7%
ONO 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	22,498	17,537	28%	95,983	124,189	-23%	42,037	59,201	-29%
3 Year Bonds	YB	15,965	28,229	-43%	84,502	118,123	-28%	15,992	50,207	-68%
ONO 3 Year Bonds	YO	19,775	14,283	38%	138,916	58,753	136%	0	0	n/a
10 Year Bonds	XB	10,292	20,716	-50%	41,986	124,795	-66%	10,766	17,006	-37%
ONO 10 Year Bonds	XO	3,525	13,491	-74%	15,700	68,564	-77%	0	0	n/a
Greasy Wool	GW	0	1	n/a	3	6	-50%	3	6	-50%
Wheat	WH	0	4	n/a	0	88	n/a	0	26	n/a
Total Options		176,592	187,395	-5.8%	946,176	887,008	6.7%	279,583	324,188	-13.8%
Total Exchange		2,274,733	2,050,319	10.9%	11,294,677	9,364,305	20.6%	1,441,159	1,355,508	6.3%
Daily Average		133,808	102,516	30.5%	141,183	114,199	23.6%			

Other Information

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

(MS): AO = 220,686; NE = 76; VE = 17; NX = 90; VX = 32; FW = 37; BW = 48; TE = 16 **(OE):** AO = 29,454; YB = 5,372; XB = 1,479; GW = 1 **(D):** GW = 189; AN = 2; FB = 2; IM = 2; NB = 9 **Late Day 2 adjustments may alter monthly volume**

Note: ONO SPI® was delisted on 20/4/2000

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





New Zealand Futures and Options Exchange

Volume and Open Interest Summary April 2000

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Apr	Apr	% Chg	Jan to Apr	Jan to Apr	% Chg	Apr	Apr	% Chg
		2000 (17 days)	1999 (20 days)		2000 (80 days)	1999 (82 days)		2000 Mth End	1999 Mth End	
Futures										
NZSE-10 Capital SPI	TI	111	114	-3%	435	482	-10%	44	49	-10%
90-Day Bank Bills	BB	32,096	39,686	-19%	204,709	292,496	-30%	66,990	72,439	-8%
3-Year Stock	TY	236	11	2045%	435	1,737	-75%	169	38	345%
10-Year Stock	TN	2,094	13	16008%	2,124	1,158	83%	341	308	11%
Trade Weighted Index	TW	0	0	n/a	0	0	n/a	0	0	n/a
NZ Electricity NI	EN	50	74	-32%	150	438	-66%	220	269	-18%
Total Futures		34,587	39,898	-13.3%	207,853	296,311	-29.9%	67,764	73,103	-7.3%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	1,000	300	233%	1,000	600	67%	1,000	600	67%
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		1,000	300	233.3%	1,000	600	66.7%	1,000	600	66.7%
Share Options										
Air New Zealand "B"	AB	70	0	n/a	90	0	n/a	90	0	n/a
Brierley Investments	BY	0	0	n/a	0	0	n/a	0	0	n/a
Carter Holt Harvey	CH	100	10	900%	198	410	-52%	198	10	1880%
Contact Energy	CE	31	0	n/a	146	0	n/a	73	0	n/a
Fisher & Paykel Industries	PY	10	0	n/a	50	0	n/a	80	0	n/a
Fletcher Challenge - Building	CF	110	0	n/a	135	1,800	-93%	120	1,300	-91%
Fletcher Challenge - Energy	EF	16	38	-58%	66	828	-92%	16	813	-98%
Fletcher Challenge - Forestry	FF	0	0	n/a	30	0	n/a	330	0	n/a
Fletcher Challenge - Paper	PF	148	1,050	-86%	266	2,300	-88%	168	2,300	-93%
Goodman Fielder	GF	0	0	n/a	0	0	n/a	0	0	n/a
Independant Newspapers	IN	0	0	n/a	1,200	100	1100%	0	100	n/a
Independant Newspapers	NL	100	0	n/a	200	0	n/a	200	0	n/a
Lion Nathan	LN	0	0	n/a	70	220	-68%	70	20	250%
Nufarm	FZ	0	15	n/a	0	15	n/a	0	15	n/a
Telecom New Zealand	TL	366	121	202%	4,486	4,354	3%	2,879	2,799	3%
Total Share Options		951	1,234	-22.9%	6,937	10,027	-30.8%	4,224	7,357	-42.6%
Total Exchange		36,538	41,432	-11.8%	215,790	306,938	-29.7%	72,988	81,060	-10.0%
Daily Average		2,149	2,072		2,697	3,743				

Other Information

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

(MS): EN = 40 (OE): CE = 10; TL = 12

Late Day 2 adjustments may alter monthly volume

Note: TW, BY, FZ, GF and IN was delisted on 20/4/2000

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



3/05/00

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