

S F E B U L L E T I N



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MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the April 2002 Volume and Open Interest reports for SFE and NZFOE markets.

Should you have any queries please contact Keith Yu on 9256-0677 or kyu@sfe.com.au

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

Phillip Galvin
General Manager , Market Data & Operations



Total Volume

		Mth Vol Apr 2002 (20-Days)	Mth Vol Apr 2001 (18-Days)	% Chg	YTD 2002 (82-Days)	YTD 2001 (81-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
FUTURES										
SPI 200	AP	219,044	227,483	-3.71%	1,049,975	1,108,584	-5.29%	140,811	132,227	6.49%
SPI	AO	0	8,543	-100.00%	0	56,072	-100.00%	0	237	-100.00%
AUD	AF	2,108	3,537	-40.40%	9,538	17,451	-45.34%	3,011	2,475	21.66%
90-Day Bank Bills	IR	678,254	792,915	-14.46%	2,636,112	3,202,143	-17.68%	516,588	358,940	43.92%
3 Year Bonds	YT	1,183,700	1,303,848	-9.21%	5,111,894	5,113,145	-0.02%	530,216	368,461	43.90%
10 Year Bonds	XT	339,430	410,048	-17.22%	1,612,159	1,557,454	3.51%	246,990	128,471	92.25%
NSW Base-Load Electricity	NE	0	0	na	0	20	-100.00%	0	105	-100.00%
NSW Peak-Period Electricity	NX	0	13	-100.00%	0	30	-100.00%	0	10	-100.00%
VIC Base-Load Electricity	VE	0	0	na	0	30	-100.00%	0	21	-100.00%
VIC Peak-Period Electricity	VX	6	19	-68.42%	66	57	15.79%	0	10	-100.00%
Fine Wool	FW	136	159	-14.47%	529	1,068	-50.47%	259	373	-30.56%
Greasy Wool	GW	1,442	646	123.22%	5,407	3,103	74.25%	1,702	923	84.40%
Broad Wool	BW	275	41	570.73%	1,086	190	471.58%	328	70	368.57%
Wheat	WH	0	242	-100.00%	111	3,036	-96.34%	0	1,213	-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	704	-88.64%	40	584	-93.15%
ANZ Shares	AN	225	74	204.05%	507	176	188.07%	99	7	1314.29%
BHP Shares	BR	0	11	-100.00%	0	116	-100.00%	0	7	-100.00%
BHP Shares	BI	160	0	na	428	0	na	81	0	na
FGL Shares	FB	20	19	5.26%	40	33	21.21%	6	0	na
MIM Shares	IM	3	153	-98.04%	47	415	-88.67%	3	21	-85.71%
NAB Shares	NB	547	131	317.56%	831	554	50.00%	96	64	50.00%
NCP Shares	NU	108	229	-52.84%	813	544	49.45%	157	47	234.04%
Ansell Limited Individual Share Futur	PC	36	0	na	56	41	36.59%	36	41	-12.20%
RIO Shares	CA	162	91	78.02%	399	261	52.87%	70	51	37.25%
Telstra Shares	TE	208	89	133.71%	978	451	116.85%	169	62	172.58%
WBC Shares	BC	190	139	36.69%	431	357	20.73%	38	14	171.43%
WMC Shares	WM	38	30	26.67%	81	114	-28.95%	36	34	5.88%
Total FUTURES		2,426,092	2,748,460	-11.73%	10,431,568	11,066,825	-5.74%	1,440,736	994,468	44.88%

OPTIONS

SPI 200	AP	26,550	27,563	-3.68%	102,462	163,187	-37.21%	66,723	121,279	-44.98%
SPI	AO	0	13	-100.00%	0	9,934	-100.00%	0	3,697	-100.00%
90-Day Bank Bills	IR	22,912	13,389	71.13%	74,219	82,792	-10.35%	54,724	38,107	43.61%
ONO 90-Day Bank Bills	IO	0	0	na	0	300	-100.00%	0	0	na
3 Year Bonds	YT	29,287	38,195	-23.32%	96,595	152,205	-36.54%	19,098	32,351	-40.97%
3 Year Bonds Overnight	YO	97,880	47,575	105.74%	345,089	215,767	59.94%	0	0	na
3 Year Bonds Intra-Day	YD	1,250	0	na	1,250	0	na	0	0	na
10 Year Bonds	XT	1,317	2,568	-48.71%	5,029	22,468	-77.62%	1,375	7,053	-80.50%
10 Year Bonds Overnight	XO	1,350	3,559	-62.07%	8,758	5,846	49.81%	0	0	na
10 Year Bonds Intra-Day	XD	0	0	na	0	0	na	0	0	na
Greasy Wool	GW	0	0	na	695	0	na	104	0	na
Wheat	WH	0	6	-100.00%	0	6	-100.00%	0	126	-100.00%
Total OPTIONS		180,546	132,868	35.88%	634,097	652,505	-2.82%	142,024	202,613	-29.90%

Total Exchange:		2,606,638	2,881,328	-9.53%	11,065,665	11,719,330	-5.58%	1,582,760	1,197,081	32.22%
Daily Average:		130,332	160,074	-18.58%	134,947	144,683	-6.73%			

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

		Del	MS	OE	Total:
ANZ Shares	AN	28			28
SPI 200	AP		7,175	5,511	12,686
WBC Shares	BC	42			42
Broad Wool	BW		21		21
FGL Shares	FB	8			8
Fine Wool	FW		22		22
Greasy Wool	GW	15		69	84
NAB Shares	NB	23			23
Telstra Shares	TE		30		30
VIC Peak-Period Electricity	VX		6		6
10 Year Bonds	XT			10	10
3 Year Bonds	YT			30,722	30,722
Total Non-Traded:		116	7,254	36,312	43,682



NEW ZEALAND FUTURES AND OPTIONS EXCHANGE LIMITED

Market Report for April 2002

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Total Volume

		Mth Vol Apr 2002 (20-Days)	Mth Vol Apr 2001 (18-Days)	% Chg	YTD 2002 (80-Days)	YTD 2001 (80-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
Futures										
NZSE - 10 Capital SPI	TI	3	4	-25.00%	16	248	-93.55%	3	96	-96.88%
90 Day Bank Bill	BB	73,224	62,396	17.35%	239,465	333,259	-28.14%	130,394	90,653	43.84%
3 Year Stock	TY	19	9,972	-99.81%	3,481	25,202	-86.19%	190	3,427	-94.46%
10 Year Stock	TN	75	6,041	-98.76%	1,085	14,540	-92.54%	185	2,823	-93.45%
Electricity - North Island	EN	0	50	-100.00%	0	130	-100.00%	0	20	-100.00%
Total Futures		73,321	78,463	-6.55%	244,047	373,379	-34.64%	130,772	97,019	34.79%

Financial Options

NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
90 Day Bank Bill	BB	211	1,250	-83.12%	5,783	8,000	-27.71%	3,111	6,650	-53.22%
3 Year Stock	TY	0	0	na	900	0	na	500	0	na
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
Total Financial Options		211	1,250	-83.12%	6,683	8,000	-16.46%	3,611	6,650	-45.70%

Share Options

Air New Zealand "B"	AC	0	45	-100.00%	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	670	-100.00%	0	935	-100.00%	0	60	-100.00%
Contact Energy	CE	0	186	-100.00%	0	1,758	-100.00%	0	705	-100.00%
Fisher & Paykel Industries	PY	0	0	na	0	0	na	0	0	na
Fletcher Building	CF	0	100	-100.00%	0	500	-100.00%	0	550	-100.00%
Fletcher Challenge Forests	FF	0	0	na	0	0	na	0	50	-100.00%
Fletcher Challenge Forests	FS	0	0	na	0	0	na	0	0	na
Independent Newspapers	NL	0	0	na	300	0	na	100	175	-42.86%
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	4,131	-100.00%	966	6,859	-85.92%	516	4,765	-89.17%
The Warehouse Group	WA	14	20	-30.00%	54	85	-36.47%	24	10	140.00%
Total Share Options		14	5,152	-99.73%	1,320	10,242	-87.11%	640	6,340	-89.91%

Total Exchange:		73,546	84,865	-13.34%	252,050	391,621	-35.64%	135,023	110,009	22.74%
Daily Average:		3,677	4,715	-22.01%	3,151	4,897	-35.65%			

No Non-Traded Volume to Report