

C I R C U L A R



SFE CIRCULAR

NO: 45/01

MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find following the April 2001 Volume and Open Interest reports for :

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

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SENIOR STATISTICS ANALYST
2 May 2001

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S Y D N E Y F U T U R E S E X C H A N G E L I M I T E D

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Volume and Open Interest Summary
April 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Apr	Apr	% Chg	Jan to Apr	Jan to Apr	% Chg	Apr	Apr	% Chg
		2001	2000		2001	2000		2001	2000	
		(18 days)	(17 days)		(81 days)	(80 days)				
Futures										
SPI 200™	AP	229,451	0	n/a	1,110,552	0	n/a	132,227	0	n/a
SPI @	AO	8,543	471,584	n/a	56,072	1,417,514	n/a	237	180,266	n/a
AUD Futures	AF	3,537	0	n/a	17,451	0	n/a	2,475	0	n/a
90 Day Bills	IR	792,915	555,311	43%	3,202,143	2,527,172	27%	358,940	441,882	-19%
3 Year Bonds	YB	1,303,902	765,530	70%	5,113,199	4,341,381	18%	368,461	357,169	3%
10 Year Bonds	XB	410,048	301,970	36%	1,557,454	2,030,081	-23%	128,471	178,132	-28%
NSW Base Electricity	NE	0	97	n/a	20	529	-96%	105	93	13%
NSW Peak Electricity	NX	13	104	-88%	30	339	-91%	10	149	-93%
VIC Base Electricity	VE	0	17	n/a	30	123	-76%	21	32	-34%
VIC Peak Electricity	VX	19	41	-54%	57	161	-65%	10	85	-88%
Fine Wool	FW	159	237	-33%	1,068	952	12%	373	446	-16%
Greasy Wool	GW	646	1,332	-52%	3,103	4,891	-37%	923	2,266	-59%
Broad Wool	BW	41	84	-51%	190	155	23%	70	35	100%
Barley	BA	0	0	n/a	120	0	n/a	0	0	n/a
Canola	CN	0	0	n/a	556	0	n/a	0	0	n/a
Sorghum	SO	0	0	n/a	704	0	n/a	584	0	n/a
Wheat	WH	242	162	49%	3,036	1,096	177%	1,213	865	40%
ANZ Shares	AN	74	29	155%	176	57	209%	7	5	40%
BHP Shares (1000)	BH	11	0	n/a	116	0	n/a	7	0	n/a
BHP Shares (1013)	BR	0	20	n/a	0	254	n/a	0	6	n/a
Foster's Shares	FB	19	5	280%	33	13	154%	0	1	n/a
MIM Shares	IM	153	21	629%	415	63	559%	21	8	163%
NAB Shares	NB	131	69	90%	554	246	125%	64	17	276%
News Corp. Shares	NU	229	51	349%	544	740	-26%	47	42	12%
Pacific Dunlop Shares	PC	0	0	n/a	41	50	-18%	41	0	n/a
Rio Tinto Shares	CA	91	17	435%	261	255	2%	51	17	200%
Telstra Shares	TE	89	73	22%	451	683	-34%	62	55	13%
Westpac Shares	BC	139	16	769%	357	78	358%	14	3	367%
WMC Shares	WM	30	5	500%	114	83	37%	34	2	1600%
Total Futures		2,750,482	2,096,775	31.2%	11,068,847	10,326,916	7.2%	994,468	1,161,576	-14.4%
Options										
SPI 200™	AP	27,563	0	n/a	163,187	0	n/a	121,279	0	n/a
SPI @	AO	13	104,537	-100%	9,934	569,086	-98%	3,697	210,785	-98%
90 Day Bills	IR	13,389	22,498	-40%	82,792	95,983	-14%	38,107	42,037	-9%
ONO 90 Day Bills	IO	0	0	n/a	300	0	n/a	n/a	n/a	n/a
3 Year Bonds	YB	38,195	15,965	139%	152,205	84,502	80%	32,351	15,992	102%
ONO 3 Year Bonds	YO	47,575	19,775	141%	215,767	138,916	55%	n/a	n/a	n/a
10 Year Bonds	XB	2,568	10,292	-75%	22,468	41,986	-46%	7,053	10,766	-34%
ONO 10 Year Bonds	XO	3,559	3,525	1%	5,846	15,700	-63%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	0	3	n/a	0	3	n/a
Wheat	WH	6	0	n/a	6	0	n/a	126	0	n/a
Total Options		132,868	176,592	-24.8%	652,505	946,176	-31.0%	202,613	279,583	-27.5%
Total Exchange		2,883,350	2,273,367	26.8%	11,721,352	11,273,092	4.0%	1,197,081	1,441,159	-16.9%
Daily Average		160,186	133,727	19.8%	144,708	140,914	2.7%			
Other Information										
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)										
(MS): AP = 43,189; AO = 5,422; NX = 13; VX = 19; BW = 31; FW = 45; TE = 10 (D): GW = 254; BC = 23; FB = 13; NB = 23; IM = 56; AN = 2 (OE): AP = 6,957; AO = 3,121; YB = 17,370; XB = 1,380										
New Listings: AUD Futures 6 February 2001. Late Day 2 adjustments may alter monthly volume										

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





New Zealand Futures and Options Exchange

Volume and Open Interest Summary

April 2001

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Apr	Apr	% Chg	Jan to Apr	Jan to Apr	% Chg	Apr	Apr	% Chg
		2001	2000		2001	2000		2001	2000	
		(18 days)	(17 days)		(80 days)	(80 days)				
Futures										
NZSE-10 Capital SPI	TI	4	111	-96%	248	435	-43%	96	44	118%
90-Day Bank Bills	BB	62,396	32,096	94%	333,259	204,709	63%	90,653	66,990	35%
3-Year Stock	TY	9,972	236	4125%	25,202	435	5694%	3,427	169	1928%
10-Year Stock	TN	6,041	2,094	188%	14,540	2,124	585%	2,823	341	728%
NZ Electricity NI	EN	50	50	0%	130	150	-13%	20	220	-91%
Total Futures		78,463	34,587	126.9%	373,379	207,853	79.6%	97,019	67,764	43.2%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	1,250	1,000	25%	8,000	1,000	700%	6,650	1,000	565%
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		1,250	1,000	25.0%	8,000	1,000	700.0%	6,650	1,000	565.0%
Share Options										
Air New Zealand "B"	AC	45	70	-36%	65	90	-28%	25	90	-72%
Auckland International Airport	AA	0	0	n/a	40	0	n/a	0	0	n/a
Carter Holt Harvey	CH	670	100	570%	935	198	372%	60	198	-70%
Contact Energy	CE	186	31	500%	1,758	146	1104%	705	73	866%
Fisher & Paykel Industries	PY	0	10	n/a	0	50	n/a	0	80	n/a
Fletcher Building	CF	100	110	-9%	500	135	270%	550	120	358%
Fletcher Challenge Forests (1,300)	FF	0	0	n/a	0	30	n/a	50	330	-85%
Fletcher Challenge Forests (1,000)	FS	0	0	n/a	0	0	n/a	0	0	n/a
Independent Newspapers (1,000)	NL	0	100	n/a	0	200	n/a	175	200	-13%
Independent Newspapers (3,000)	IN	0	0	n/a	0	1,200	n/a	0	0	n/a
Lion Nathan	LN	0	0	n/a	0	70	n/a	0	70	n/a
Sky Network Television	SK	0	0	n/a	0	0	n/a	0	0	n/a
Telecom New Zealand	TL	4,131	366	1029%	6,859	4,486	53%	4,765	2,879	66%
The Warehouse Group	WA	20	0	n/a	85	0	n/a	10	0	n/a
Total Share Options		5,152	787	554.6%	10,242	6,605	55.1%	6,340	4,040	56.9%
Delisted Contracts										
Fletcher Challenge - Energy	EF	0	16	n/a	170	66	158%	0	16	n/a
Fletcher Challenge - Paper	PF	0	148	n/a	0	266	n/a	0	168	n/a
Total Exchange		84,865	36,538	132.3%	391,791	215,790	81.6%	110,009	72,988	50.7%
Daily Average		4,715	2,149	119.4%	4,897	2,697	81.6%			

Other Information

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

(MS): EN = 50 (D): AC = 20; CE = 181; CH = 670; TL = 1,045; WA = 20

Delistings Fletcher Challenge Paper 28 July 2000; Fletcher Challenge Energy 23 March 2001.

Late Day 2 adjustments may alter monthly volume

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



2/05/01

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