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MONTHLY VOLUME AND OPEN INTEREST REPORT – JUNE 2002

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

Should you have any queries please contact Keith Yu on 9256-0122 or kyu@sfe.com.au

A handwritten signature in black ink, appearing to read 'P Galvin'.

Phillip Galvin
General Manager, Market Data & Operations



Total Volume

		Mth Vol Jun 2002 (20-Days)	Mth Vol Jun 2001 (20-Days)	% Chg	YTD 2002 (125-Days)	YTD 2001 (124-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
FUTURES										
SPI 200	AP	438,698	512,520	-14.40%	1,727,109	1,839,718	-6.12%	200,359	283,172	-29.24%
SPI	AO	0	384	-100.00%	0	56,626	-100.00%	0	443	-100.00%
AUD	AF	4,774	4,459	7.06%	16,355	25,762	-36.52%	3,003	1,606	86.99%
90-Day Bank Bills	IR	847,370	703,510	20.45%	4,326,817	4,786,139	-9.60%	463,118	344,980	34.24%
3 Year Bonds	YT	1,859,212	1,543,284	20.47%	8,399,326	7,807,623	7.58%	415,399	388,676	6.88%
10 Year Bonds	XT	665,532	645,514	3.10%	2,649,076	2,531,156	4.66%	175,295	159,397	9.97%
NSW Base-Load Electricity	NE	0	0	na	0	125	-100.00%	0	0	na
NSW Peak-Period Electricity	NX	0	0	na	0	40	-100.00%	0	0	na
VIC Base-Load Electricity	VE	0	0	na	0	30	-100.00%	0	7	-100.00%
VIC Peak-Period Electricity	VX	0	0	na	66	67	-1.49%	0	0	na
Fine Wool	FW	97	177	-45.20%	784	1,432	-45.25%	291	321	-9.35%
Greasy Wool	GW	1,455	766	89.95%	7,884	4,521	74.39%	1,573	840	87.26%
Broad Wool	BW	200	45	344.44%	1,418	279	408.24%	328	70	368.57%
Wheat	WH	0	162	-100.00%	111	3,632	-96.94%	0	959	-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	2	-100.00%	80	879	-90.90%	0	260	-100.00%
ANZ ISF	AN	483	75	544.00%	1,072	467	129.55%	272	98	177.55%
BHP ISF	BR	0	83	-100.00%	0	279	-100.00%	0	7	-100.00%
BHP ISF	BI	269	10	2590.00%	877	10	8670.00%	257	10	2470.00%
FGL ISF	FB	5	22	-77.27%	66	139	-52.52%	24	43	-44.19%
MIM ISF	IM	11	304	-96.38%	112	955	-88.27%	22	72	-69.44%
NAB ISF	NB	531	87	510.34%	1,523	1,105	37.83%	363	359	1.11%
NCP ISF	NU	203	94	115.96%	1,446	777	86.10%	159	67	137.31%
ANN ISF	PC	20	26	-23.08%	141	195	-27.69%	26	41	-36.59%
RIO ISF	CA	257	189	35.98%	878	646	35.91%	161	43	274.42%
TLS ISF (Cash Settled)	TE	263	269	-2.23%	1,473	770	91.30%	161	165	-2.42%
WBC ISF	BC	223	14	1492.86%	872	445	95.96%	264	49	438.78%
WMC ISF	WM	286	123	132.52%	463	363	27.55%	286	5	5620.00%
Total FUTURES		3,819,889	3,412,119	11.95%	17,137,949	17,064,856	0.43%	1,261,361	1,181,690	6.74%

OPTIONS

SPI 200	AP	39,188	38,552	1.65%	168,458	261,259	-35.52%	98,344	145,796	-32.55%
SPI	AO	0	1,450	-100.00%	0	11,478	-100.00%	0	3,911	-100.00%
90-Day Bank Bills	IR	12,570	20,806	-39.58%	107,711	134,216	-19.75%	31,594	36,128	-12.55%
ONO 90-Day Bank Bills	IO	0	0	na	0	300	-100.00%	0	0	na
3 Year Bonds	YT	16,587	25,182	-34.13%	139,575	229,256	-39.12%	12,856	1,600	703.50%
3 Year Bonds Overnight	YO	104,100	38,481	170.52%	553,988	313,623	76.64%	0	0	na
3 Year Bonds Intra-Day	YD	18,554	0	na	77,762	0	na	0	0	na
10 Year Bonds	XT	2,220	4,356	-49.04%	11,371	31,682	-64.11%	1,180	2,596	-54.55%
10 Year Bonds Overnight	XO	1,400	2,400	-41.67%	11,308	11,906	-5.02%	0	0	na
10 Year Bonds Intra-Day	XD	280	0	na	1,030	0	na	0	0	na
Greasy Wool	GW	0	0	na	805	0	na	25	0	na
Wheat	WH	0	0	na	0	6	-100.00%	0	6	-100.00%
Total OPTIONS		194,899	131,227	48.52%	1,072,008	993,726	7.88%	143,999	190,037	-24.23%

Total Exchange:

Total Exchange:		4,014,788	3,543,346	13.30%	18,209,957	18,058,582	0.84%	1,405,360	1,371,727	2.45%
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Daily Average:

Daily Average:		200,739	177,167	13.30%	145,680	145,634	0.03%			
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Non-Traded Volume

(included in total volume)

		Del	MS	OE	Total:
AUD	AF	29			29
SPI 200	AP			6	6
BHP ISF	BI	104			104
Broad Wool	BW		18		18
RIO ISF	CA	98			98
Fine Wool	FW		20		20
Greasy Wool	GW	37		110	147
90-Day Bank Bills	IR	676		11,820	12,496
TLS ISF (Cash Settled)	TE		74		74
WMC ISF	WM	58			58
10 Year Bonds	XT		4,374	1,396	5,770
3 Year Bonds	YT		9,812	38,036	47,848
Total Non-Traded:		1,002	14,298	51,368	66,668

NEW ZEALAND FUTURES AND OPTIONS EXCHANGE LIMITED

Market Report for June 2002

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Total Volume

		Mth Vol Jun 2002 (19-Days)	Mth Vol Jun 2001 (20-Days)	% Chg	YTD 2002 (122-Days)	YTD 2001 (123-Days)	% Chg	Op Int 2002 (Mth-End)	Op Int 2001 (Mth-End)	% Chg
Futures										
NZSE - 10 Capital SPI	TI	3	231	-98.70%	19	514	-96.30%	0	48	-100.00%
90 Day Bank Bill	BB	67,085	87,452	-23.29%	389,460	520,839	-25.22%	99,783	96,847	3.03%
3 Year Stock	TY	370	5,607	-93.40%	3,901	37,087	-89.48%	185	1,008	-81.65%
10 Year Stock	TN	329	3,779	-91.29%	1,489	21,426	-93.05%	160	894	-82.10%
Electricity - North Island	EN	0	0	na	0	150	-100.00%	0	0	na
Total Futures		67,787	97,069	-30.17%	394,869	580,016	-31.92%	100,128	98,797	1.35%

Financial Options

NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
90 Day Bank Bill	BB	211	2,270	-90.70%	6,394	13,220	-51.63%	3,522	2,620	34.43%
3 Year Stock	TY	250	0	na	1,150	0	na	0	0	na
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
Total Financial Options		461	2,270	-79.69%	7,544	13,220	-42.93%	3,522	2,620	34.43%

Share Options

Air New Zealand "B"	AC	0	0	na	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	50	-100.00%	0	1,005	-100.00%	0	40	-100.00%
Contact Energy	CE	0	0	na	0	1,758	-100.00%	0	0	na
Fisher & Paykel Industries	PY	0	0	na	0	0	na	0	0	na
Fletcher Building	CF	0	30	-100.00%	0	680	-100.00%	0	270	-100.00%
Fletcher Challenge - Energy	EF	0	0	na	0	170	-100.00%	0	0	na
Fletcher Challenge Forests	FF	0	0	na	0	0	na	0	0	na
Fletcher Challenge Forests	FS	0	0	na	0	0	na	0	0	na
Independent Newspapers	NL	0	175	-100.00%	300	175	71.43%	0	0	na
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	40	700	-94.29%	1,066	7,674	-86.11%	83	920	-90.98%
The Warehouse Group	WA	0	35	-100.00%	54	120	-55.00%	1	25	-96.00%
Total Share Options		40	990	-95.96%	1,420	11,687	-87.85%	84	1,280	-93.44%

Total Exchange:	68,288	100,329	-31.94%	403,833	604,923	-33.24%	103,734	102,697	1.01%
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Daily Average:	3,594	5,016	-28.35%	3,310	4,918	-32.70%			
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Non-Traded Volume

(included in total volume)

		MS	OE	Total:
90 Day Bank Bill	BB	8,986	100	9,086
10 Year Stock	TN	37		37
3 Year Stock	TY	100		100
Total Non-Traded:		9,123	100	9,223