

SFE Bulletin No: 13/02
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MONTHLY VOLUME AND OPEN INTEREST REPORT

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

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



Philip Galvin
General Manager
Market Data & Operations



SFE CORPORATION LIMITED

ABN 74 000 299 392

Volume and Open Interest Summary January 2002

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jan 2002	Jan 2001	% Chg	Jan to Jan 2002	Jan to Jan 2001	% Chg	Jan 2002	Jan 2001	% Chg
		(22 days)	(21 days)		(22 days)	(21 days)		Mth End	Mth End	
Futures										
SPI 200™ & SPI®	AP	191,473	230,582	-17%	191,473	230,582	-17%	134,221	141,310	-5%
AUD Futures	AF	676	0	n/a	676	0	n/a	1,870	0	n/a
90 Day Bills	IR	659,542	683,768	-4%	659,542	683,768	-4%	360,590	414,071	-13%
3 Year Bonds	YT	997,545	969,640	3%	997,545	969,640	3%	335,844	325,414	3%
10 Year Bonds	XT	328,572	280,098	17%	328,572	280,098	17%	119,640	160,323	-25%
NSW Base Electricity	NE	0	20	-100%	0	20	-100%	0	105	-100%
NSW Peak Electricity	NX	0	17	-100%	0	17	-100%	0	23	-100%
VIC Base Electricity	VE	0	30	-100%	0	30	-100%	0	42	-100%
VIC Peak Electricity	VX	33	22	50%	33	22	50%	48	45	7%
Fine Wool	FW	195	277	-30%	195	277	-30%	266	447	-40%
Greasy Wool	GW	1,549	477	225%	1,549	477	225%	2,077	944	120%
Broad Wool	BW	271	29	834%	271	29	834%	346	25	1284%
Barley	BA	0	120	-100%	0	120	-100%	0	20	-100%
Canola	CN	0	406	-100%	0	406	-100%	0	150	-100%
Sorghum	SO	0	296	-100%	0	296	-100%	180	700	-74%
Wheat	WH	96	374	-74%	96	374	-74%	30	2,568	-99%
ANZ Shares	AN	202	35	477%	202	35	477%	26	10	160%
BHP Shares	BI	47	24	96%	47	24	96%	41	7	486%
Foster's Shares	FB	8	10	-20%	8	10	-20%	0	30	-100%
MIM Shares	IM	44	206	-79%	44	206	-79%	0	62	-100%
NAB Shares	NB	118	272	-57%	118	272	-57%	29	87	-67%
News Corp. Shares	NU	106	142	-25%	106	142	-25%	62	61	2%
Pacific Dunlop Shares	PC	3	1	200%	3	1	200%	3	1	200%
Rio Tinto Shares	CA	62	14	343%	62	14	343%	40	62	-35%
Telstra Shares	TE	258	133	94%	258	133	94%	236	91	159%
Westpac Shares	BC	95	98	-3%	95	98	-3%	6	38	-84%
WMC Shares	WM	20	21	-5%	20	21	-5%	11	12	-8%
Total Futures		2,180,915	2,167,112	0.6%	2,180,915	2,167,112	0.6%	955,566	1,046,648	-9%
Options										
SPI 200™ & SPI®	AP	23,080	46,614	-50%	23,080	46,614	-50%	67,131	124,660	-46%
90 Day Bills	IR	9,472	29,487	-68%	9,472	29,487	-68%	31,348	42,887	-27%
ONO 90 Day Bills	IO	0	0	0%	0	0	0%	n/a	n/a	n/a
3 Year Bonds	YT	15,680	23,569	-33%	15,680	23,569	-33%	11,395	25,440	-55%
ONO 3 Year Bonds	YO	60,983	43,790	39%	60,983	43,790	39%	n/a	n/a	n/a
10 Year Bonds	XT	2,121	6,136	-65%	2,121	6,136	-65%	2,363	9,192	-74%
ONO 10 Year Bonds	XO	2,750	852	223%	2,750	852	223%	n/a	n/a	n/a
Greasy Wool	GW	65	0	n/a	65	0	n/a	65	0	n/a
Wheat	WH	0	0	0%	0	0	0%	0	120	-100%
Total Options		114,151	150,448	-24.1%	114,151	150,448	-24.1%	112,302	202,299	-44%
Total Exchange		2,295,066	2,317,560	-1.0%	2,295,066	2,317,560	-1.0%	1,067,868	1,248,947	-14%
Daily Average		104,321	110,360	-5.5%	104,321	110,360	-5.5%			

Other Information

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

(MS): AP = 5523, TE = 34 (D): AN = 44, BC = 35, FB = 3, IM = 16, NB = 36, WH = 25 (OE): AP = 11922, XT = 650, YT = 19373
Late Day 2 adjustments may alter monthly volume. For further information contact SFE Trading Operations

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SFE Corporation Limited does not guarantee the accuracy or completeness of data included and takes no responsibility for errors, omissions or losses arising from actions based on this information.

New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

Volume and Open Interest Summary January 2002

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Jan	Jan	% Chg	Jan to Jan	Jan to Jan	% Chg	Jan	Jan	% Chg
		2002	2001		2002	2001		2002	2001	
		(21 days)	(21 days)		(21 days)	(21 days)		Mth End	Mth End	
Futures										
NZSE-10 Capital SPI	TI	8	50	-84%	8	50	-84%	8	22	-64%
90-Day Bank Bills	BB	41,338	73,864	-44%	41,338	73,864	-44%	103,510	65,914	57%
3-Year Stock	TY	1,495	66	2165%	1,495	66	2165%	1,291	156	728%
10-Year Stock	TN	241	90	168%	241	90	168%	216	40	440%
NZ Electricity NI	EN	0	20	-100%	0	20	-100%	0	50	-100%
Total Futures		43,082	74,090	-41.9%	43,082	74,090	-41.9%	105,025	66,182	58.7%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	0%	0	0	0%	0	0	0%
90-Day Bank Bills	BB	1,536	100	1436%	1,536	100	1436%	1,536	4,600	-67%
3-Year Stock	TY	200	0	n/a	200	0	n/a	200	0	n/a
10-Year Stock	TN	0	0	0%	0	0	0%	0	0	0%
Total Financial Options		1,736	100	1636%	1,736	100	1636%	1,736	4,600	-62%
Share Options										
Auckland International Airport	AA	0	40	-100%	0	40	-100%	0	40	-100%
Carter Holt Harvey	CH	0	20	-100%	0	20	-100%	200	1,325	-85%
Contact Energy	CE	0	41	-100%	0	41	-100%	0	1,551	-100%
Fisher & Paykel Industries	PY	0	0	0%	0	0	0%	0	0	0%
Fletcher Building	CF	0	240	-100%	0	240	-100%	0	890	-100%
Fletcher Challenge Forests (1,300)	FF	0	0	0%	0	0	0%	0	50	-100%
Fletcher Challenge Forests (1,000)	FS	0	0	0%	0	0	0%	0	50	-100%
Independent Newspapers (1,000)	NL	0	0	0%	0	0	0%	100	175	-43%
Independent Newspapers (3,000)	IN	0	0	0%	0	0	0%	0	0	0%
Lion Nathan	LN	0	0	0%	0	0	0%	0	0	0%
Sky Network Television	SK	0	0	0%	0	0	0%	0	0	0%
Telecom New Zealand	TL	233	548	-57%	233	548	-57%	713	6,305	-89%
The Warehouse Group	WA	0	20	-100%	0	20	-100%	10	20	-50%
Total Share Options		233	909	-74.4%	233	909	-74.4%	1,023	10,406	-90.2%
Delisted Contracts										
Air New Zealand "B"	AC	0	20	-100%	0	20	-100%	0	20	-100%
Fletcher Challenge - Energy	EF	0	160	-100%	0	160	-100%	0	0	0%
Total Exchange		45,051	75,279	-40.2%	45,051	75,279	-40.2%	107,784	81,208	33%
Daily Average		2,145	3,585	-40.2%	2,145	3,585	-40.2%			

Other Information

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

No OE, MS, or D for NZFOE for Jan 02

Delistings Air New Zealand Jan 02

Late Day 2 adjustments may alter monthly volume

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