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MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the February 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 'Philip Galvin', written in a cursive style.

Philip Galvin
General Manager, Market Data & Operations



SFE CORPORATION LIMITED

ABN 74 000 299 392

Volume and Open Interest Summary February 2002

Contract	Monthly Volume			Year to Date Volume			Open Interest			
	Feb 2002	Feb 2001	% Chg	Jan to Feb 2002	Jan to Feb 2001	% Chg	Feb 2002	Feb 2001	% Chg	
	(20 days)	(20 days)		(42 days)	(41 days)		Mth End	Mth End		
Futures										
SPI 200™ & SPI®	AP	194,787	194,063	0%	386,260	424,645	-9%	134,567	148,372	-9%
AUD Futures	AF	1,386	5,519	-75%	2,062	5,519	-63%	2,261	1,353	67%
90 Day Bills	IR	558,703	760,881	-27%	1,218,245	1,444,649	-16%	404,249	443,763	-9%
3 Year Bonds	YT	1,257,604	1,028,516	22%	2,255,149	1,998,156	13%	467,664	386,916	21%
10 Year Bonds	XT	329,305	244,738	35%	657,877	524,836	25%	165,414	155,324	6%
NSW Base Electricity	NE	0	0	0%	0	20	-100%	0	105	-100%
NSW Peak Electricity	NX	0	0	0%	0	17	-100%	0	23	-100%
VIC Base Electricity	VE	0	0	0%	0	30	-100%	0	35	-100%
VIC Peak Electricity	VX	24	8	200%	57	30	90%	24	37	-35%
Fine Wool	FW	100	348	-71%	295	625	-53%	312	375	-17%
Greasy Wool	GW	1,324	1,009	31%	2,873	1,486	93%	1,868	1,285	45%
Broad Wool	BW	285	67	325%	556	96	479%	395	72	449%
Barley	BA	0	0	0%	0	120	-100%	0	0	0%
Canola	CN	0	150	-100%	0	556	-100%	0	0	0%
Sorghum	SO	0	345	-100%	0	641	-100%	180	814	-78%
Wheat	WH	15	965	-98%	111	1,339	-92%	0	2,390	-100%
ANZ Shares	AN	44	21	110%	246	56	339%	16	8	100%
BHP Shares	BI	75	29	159%	122	53	130%	46	13	254%
Foster's Shares	FB	2	0	n/a	10	10	0%	2	30	-93%
MIM Shares	IM	0	21	-100%	44	227	-81%	0	83	-100%
NAB Shares	NB	88	12	633%	206	284	-27%	45	80	-44%
News Corp. Shares	NU	464	93	399%	570	235	143%	270	15	1700%
Pacific Dunlop Shares	PC	8	40	-80%	11	41	-73%	5	41	-88%
Rio Tinto Shares	CA	74	59	25%	136	73	86%	33	64	-48%
Telstra Shares	TE	321	104	209%	579	237	144%	59	105	-44%
Westpac Shares	BC	44	7	529%	139	105	32%	31	43	-28%
WMC Shares	WM	13	17	-24%	33	38	-13%	11	18	-39%
Total Futures		2,344,666	2,237,012	4.8%	4,525,581	4,404,124	2.8%	1,177,452	1,141,364	3%
Options										
SPI 200™ & SPI®	AP	18,355	37,370	-51%	41,435	83,984	-51%	73,557	137,324	-46%
90 Day Bills	IR	23,265	19,818	17%	32,737	49,305	-34%	47,630	50,136	-5%
ONO 90 Day Bills	IO	0	0	0%	0	0	0%	n/a	n/a	n/a
3 Year Bonds	YT	25,205	40,804	-38%	40,885	64,373	-36%	19,835	29,895	-34%
ONO 3 Year Bonds	YO	102,345	73,210	40%	163,328	117,000	40%	n/a	n/a	n/a
10 Year Bonds	XT	813	5,185	-84%	2,934	11,321	-74%	2,662	9,298	-71%
ONO 10 Year Bonds	XO	2,398	1,010	137%	5,148	1,862	176%	n/a	n/a	n/a
Greasy Wool	GW	481	0	n/a	546	0	n/a	477	0	n/a
Wheat	WH	0	0	0%	0	0	0%	0	120	-100%
Total Options		172,862	177,397	-2.6%	287,013	327,845	-12.5%	144,161	226,773	-36%
Total Exchange		2,517,528	2,414,409	4.3%	4,812,594	4,731,969	1.7%	1,321,613	1,368,137	-3%
Daily Average		125,876	120,720	4.3%	114,586	115,414	-0.7%			

Other Information

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

(OE): AP = 1, GW = 20, XT = 310, YT = 22308 (MS): BW = 16, FW = 18 TE = 203 VX = 18 (D): GW = 61, NU = 30, PC = 3
Late Day 2 adjustments may alter monthly volume. For further information contact SFE Trading Operations

1/03/02

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 February 2002

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Feb	Feb	% Chg	Jan to Feb	Jan to Feb	% Chg	Feb	Feb	% Chg
		2002 (19 days)	2001 (19 days)		2002 (40 days)	2001 (40 days)		2002 Mth End	2001 Mth End	
Futures										
NZSE-10 Capital SPI	TI	5	31	-84%	13	81	-84%	0	49	-100%
90-Day Bank Bills	BB	38,359	79,113	-52%	79,697	152,977	-48%	119,050	83,789	42%
3-Year Stock	TY	1,085	2,674	-59%	2,580	2,740	-6%	767	365	110%
10-Year Stock	TN	70	2,250	-97%	311	2,340	-87%	216	685	-68%
NZ Electricity NI	EN	0	40	-100%	0	60	-100%	0	90	-100%
Total Futures		39,519	84,108	-53.0%	82,601	158,198	-47.8%	120,033	84,978	41.3%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	0%	0	0	0%	0	0	0%
90-Day Bank Bills	BB	1,000	4,750	-79%	2,536	4,850	-48%	2,536	9,350	-73%
3-Year Stock	TY	200	0	n/a	400	0	n/a	400	0	n/a
10-Year Stock	TN	0	0	0%	0	0	0%	0	0	0%
Total Financial Options		1,200	4,750	-75%	2,936	4,850	-39%	2,936	9,350	-69%
Share Options										
Auckland International Airport	AA	0	0	0%	0	40	-100%	0	40	-100%
Carter Holt Harvey	CH	0	10	-100%	0	30	-100%	200	1,335	-85%
Contact Energy	CE	0	1,300	-100%	0	1,341	-100%	0	1,501	-100%
Fisher & Paykel Industries	PY	0	0	0%	0	0	0%	0	0	0%
Fletcher Building	CF	0	120	-100%	0	360	-100%	0	490	-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	0	0%
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	730	97	653%	963	645	49%	1,063	6,344	-83%
The Warehouse Group	WA	10	10	0%	10	30	-67%	20	30	-33%
Total Share Options		740	1,537	-51.9%	973	2,446	-60.2%	1,383	9,965	-86.1%
Delisted Contracts										
Air New Zealand "B"	AC	0	0	0%	0	20	-100%	0	20	-100%
Fletcher Challenge - Energy	EF	0	10	-100%	0	170	-100%	0	0	0%
Total Exchange		41,459	90,405	-54.1%	86,510	165,684	-47.8%	124,352	104,313	19%
Daily Average		2,182	4,758	-54.1%	2,163	4,142	-47.8%			

Other Information

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

No Option Exercises, Mandatory Settlements or Deliveries in February for the NZFOE.

Delistings Air New Zealand Jan 02

Late Day 2 adjustments may alter monthly volume

1/03/02

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