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MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the March 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



Total Volume

		Mth Vol Mar 2002 (20 Days)	Mth Vol Mar 2001 (22 Days)	% Chg	YTD 2002 (62 Days)	YTD 2001 (63 Days)	% Chg	Op Int 2002 (Mth End)	Op Int 2001 (Mth End)	% Chg
FUTURES										
SPI 200	AP	444,671	501,762	-11.38%	830,931	881,101	-5.69%	176,406	228,937	-22.95%
SPI	AO	0	2,223	-100.00%	0	47,529	-100.00%	0	4,314	-100.00%
AUD	AF	5,368	8,395	-36.06%	7,430	13,914	-46.60%	2,639	2,333	13.12%
90-Day Bank Bills	IR	739,613	964,579	-23.32%	1,957,858	2,409,228	-18.74%	453,853	367,239	23.59%
6% 3-Year Bonds	YT	1,673,045	1,811,141	-7.62%	3,928,194	3,809,297	3.12%	421,934	353,038	19.52%
6% 10-Year Bonds	XT	614,852	622,570	-1.24%	1,272,729	1,147,406	10.92%	193,991	136,795	41.81%
NSW Base-Load Electricity	NE	0	0	na	0	20	-100.00%	0	105	-100.00%
NSW Peak-Period Electricity	NX	0	0	na	0	17	-100.00%	0	23	-100.00%
VIC Base-Load Electricity	VE	0	0	na	0	30	-100.00%	0	28	-100.00%
VIC Peak-Period Electricity	VX	3	8	-62.50%	60	38	57.89%	12	29	-58.62%
Fine Wool	FW	98	284	-65.49%	393	909	-56.77%	300	478	-37.24%
Greasy Wool	GW	1,092	971	12.46%	3,965	2,457	61.38%	1,882	1,391	35.30%
Broad Wool	BW	255	53	381.13%	811	149	444.30%	407	106	283.96%
Wheat	WH	0	1,455	-100.00%	111	2,794	-96.03%	0	1,215	-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	80	63	26.98%	80	704	-88.64%	120	624	-80.77%
ANZ Shares	AN	36	46	-21.74%	282	102	176.47%	23	19	21.05%
BHP Shares	BR	0	52	-100.00%	0	105	-100.00%	0	6	-100.00%
BHP Shares	BI	146	0	na	268	0	na	59	0	na
FGL Shares	FB	10	4	150.00%	20	14	42.86%	12	30	-60.00%
MIM Shares	IM	0	35	-100.00%	44	262	-83.21%	0	58	-100.00%
NAB Shares	NB	78	139	-43.88%	284	423	-32.86%	50	97	-48.45%
NCP Shares	NU	135	80	68.75%	705	315	123.81%	132	46	186.96%
PDP Shares	PC	9	0	na	20	41	-51.22%	7	41	-82.93%
RIO Shares	CA	101	97	4.12%	237	170	39.41%	48	22	118.18%
Telstra Shares	TE	191	125	52.80%	770	362	112.71%	93	66	40.91%
WBC Shares	BC	102	113	-9.73%	241	218	10.55%	46	67	-31.34%
WMC Shares	WM	10	46	-78.26%	43	84	-48.81%	10	13	-23.08%
Total FUTURES		3,479,895	3,914,241	-11.10%	8,005,476	8,318,365	-3.76%	1,252,024	1,097,120	14.12%

OPTIONS

SPI 200	AP	34,477	60,757	-43.25%	75,912	135,624	-44.03%	96,964	141,284	-31.37%
SPI	AO	0	804	-100.00%	0	9,921	-100.00%	0	29,683	-100.00%
90-Day Bank Bills	IR	18,570	20,098	-7.60%	51,307	69,403	-26.07%	42,247	32,145	31.43%
ONO 90-Day Bank Bills	IO	0	300	-100.00%	0	300	-100.00%	0	0	na
6% 3-Year Bonds	YT	26,423	49,637	-46.77%	67,308	114,010	-40.96%	7,581	22,011	-65.56%
ONO 3 Year Bonds 6%	YO	83,881	51,192	63.86%	247,209	168,192	46.98%	0	0	na
6% 10-Year Bonds	XT	778	8,579	-90.93%	3,712	19,900	-81.35%	78	6,524	-98.80%
ONO 10 Year Bonds 6%	XO	2,260	425	431.76%	7,408	2,287	223.92%	0	0	na
Greasy Wool	GW	149	0	na	695	0	na	575	0	na
Wheat	WH	0	0	na	0	0	na	0	120	-100.00%
Total OPTIONS		166,538	191,792	-13.17%	453,551	519,637	-12.72%	147,445	231,767	-36.38%

Total Exchange:

		3,646,433	4,106,033	-11.19%	8,459,027	8,838,002	-4.29%	1,399,469	1,328,887	5.31%
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Daily Average:

		182,322	186,638	-2.31%	136,436	140,286	-2.74%			
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**Non-Traded Volume
(included in total volume)**

		Del	MS	OE	Total:
AUD	AF	189			189
BHP Shares	BI	37			37
RIO Shares	CA	27			27
90-Day Bank Bills	IR	361		8,202	8,563
Sorghum	SO	20			20
Telstra Shares	TE		10		10
VIC Peak-Period Electricity	VX		3		3
WMC Shares	WM	9			9
6% 10-Year Bonds	XT		4,280	1,475	5,755
6% 3-Year Bonds	YT		5,592	33,365	38,957
Total Non-Traded:		643	9,885	43,042	53,570



NEW ZEALAND FUTURES AND OPTIONS EXCHANGE LIMITED

Market Report for March 2002

Generated : 05 Apr 2002 12:26

Total Volume

		Mth Vol Mar 2002 (20 Days)	Mth Vol Mar 2001 (22 Days)	% Chg	YTD 2002 (60 Days)	YTD 2001 (62 Days)	% Chg	Op Int 2002 (Mth End)	Op Int 2001 (Mth End)	% Chg
Futures										
NZSE - 10 Capital SPI	TI	0	163	-100.00%	13	244	-94.67%	0	99	-100.00%
90 Day Bank Bill	BB	86,544	117,886	-26.59%	166,241	270,863	-38.63%	106,962	83,766	27.69%
3 Year Stock	TY	882	12,490	-92.94%	3,462	15,230	-77.27%	271	1,953	-86.12%
10 Year Stock	TN	699	6,159	-88.65%	1,010	8,499	-88.12%	418	1,256	-66.72%
Electricity - North Island	EN	0	20	-100.00%	0	80	-100.00%	0	70	-100.00%
Total Futures		88,125	136,718	-35.54%	170,726	294,916	-42.11%	107,651	87,144	23.53%

Financial Options

NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
90 Day Bank Bill	BB	3,036	1,900	59.79%	5,572	6,750	-17.45%	2,900	5,400	-46.30%
3 Year Stock	TY	500	0	na	900	0	na	500	0	na
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
Total Financial Options		3,536	1,900	86.11%	6,472	6,750	-4.12%	3,400	5,400	-37.04%

Share Options

Air New Zealand "B"	AC	0	0	na	0	20	-100.00%	0	20	-100.00%
Auckland International Airport	AA	0	0	na	0	40	-100.00%	0	0	na
Carter Holt Harvey	CH	0	235	-100.00%	0	265	-100.00%	0	60	-100.00%
Contact Energy	CE	0	231	-100.00%	0	1,572	-100.00%	0	700	-100.00%
Fisher & Paykel Industries	PY	0	0	na	0	0	na	0	0	na
Fletcher Building	CF	0	40	-100.00%	0	400	-100.00%	0	530	-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	50	-100.00%
Fletcher Challenge Forests	FS	0	0	na	0	0	na	0	0	na
Independent Newspapers	NL	300	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	3	2,083	-99.86%	966	2,728	-64.59%	516	3,145	-83.59%
The Warehouse Group	WA	30	35	-14.29%	40	65	-38.46%	20	10	100.00%
Total Share Options		333	2,624	-87.31%	1,306	5,260	-75.17%	636	4,690	-86.44%

Total Exchange:		91,994	141,242	-34.87%	178,504	306,926	-41.84%	111,687	97,234	14.86%
Daily Average:		4,600	6,420	-28.35%	2,975	4,950	-39.90%			

Non-Traded Volume (included in total volume)

		MS	OE	Total:
90 Day Bank Bill	BB	7,500	1,500	9,000
Independent Newspapers	NL		100	100
10 Year Stock	TN	77		77
3 Year Stock	TY	150		150
The Warehouse Group	WA		10	10
Total Non-Traded:		7,727	1,610	9,337