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MONTHLY VOLUME AND OPEN INTEREST REPORT

Please find attached the November 2001 Volume and Open Interest reports for SFE and NZFOE markets.

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**Volume and Open Interest Summary
November 2001**

Contract		Monthly Volume			Year to Date Volume			Open Interest		
		Nov	Nov	% Chg	Jan to Nov	Jan to Nov	% Chg	Nov	Nov	% Chg
		2001	2000		2001	2000		2001	2000	
		(22 days)	(22 days)	(234 days)	(234 days)	Mth End	Mth End			
Futures										
SPI 200™ & SPI®	AP	225,145	254,920	-12%	3,463,351	3,397,364	2%	148,564	149,169	0%
AUD Futures	AF	859	0	n/a	37,516	0	n/a	1,512	0	n/a
90 Day Bills	IR	835,942	596,525	40%	8,622,280	7,080,659	22%	395,337	458,399	-14%
3 Year Bonds	YT	1,670,167	827,740	102%	14,520,684	11,252,698	29%	625,375	485,483	29%
10 Year Bonds	XT	537,612	308,166	74%	4,856,479	4,541,747	7%	239,646	158,521	51%
NSW Base Electricity	NE	0	20	n/a	125	812	-85%	0	145	n/a
NSW Peak Electricity	NX	0	17	n/a	40	600	-93%	0	57	n/a
VIC Base Electricity	VE	0	30	n/a	30	391	-92%	0	102	n/a
VIC Peak Electricity	VX	9	21	-57%	103	414	-75%	27	91	-70%
Fine Wool	FW	111	247	-55%	2,257	2,829	-20%	356	588	-39%
Greasy Wool	GW	634	701	-10%	7,819	10,911	-28%	1,764	1,509	17%
Broad Wool	BW	83	20	315%	774	391	98%	205	37	454%
Barley	BA	0	30	n/a	120	107	12%	0	76	n/a
Canola	CN	0	140	n/a	556	856	-35%	0	599	n/a
Sorghum	SO	0	472	n/a	959	2,188	-56%	180	479	-62%
Wheat	WH	32	872	-96%	3,957	4,803	-18%	872	2,619	-67%
ANZ Shares	AN	90	2	4400%	1,301	278	368%	95	9	956%
BHP Shares	BI	10	49	-80%	895	746	20%	83	44	89%
Foster's Shares	FB	3	30	-90%	213	90	137%	3	20	-85%
MIM Shares	IM	0	27	n/a	1,273	291	337%	15	94	-84%
NAB Shares	NB	79	110	-28%	1,972	957	106%	40	74	-46%
News Corp. Shares	NU	116	386	-70%	1,301	2,483	-48%	6	24	-75%
Pacific Dunlop Shares	PC	21	0	n/a	292	54	441%	0	0	n/a
Rio Tinto Shares	CA	62	12	417%	1,143	508	125%	37	65	-43%
Telstra Shares	TE	197	333	-41%	2,118	2,026	5%	92	131	-30%
Westpac Shares	BC	20	2	900%	715	691	3%	65	51	27%
WMC Shares	WM	42	0	n/a	510	147	247%	35	11	218%
Total Futures		3,271,234	1,990,872	64.3%	31,528,783	26,305,041	19.9%	1,414,309	1,258,397	12.4%
Options										
SPI 200™ & SPI®	AP	30,250	57,508	-47%	478,896	1,055,291	-55%	99,600	154,933	-36%
90 Day Bills	IR	12,120	31,416	-61%	258,592	314,919	-18%	70,094	88,320	-21%
ONO 90 Day Bills	IO	0	503	n/a	300	503	-40%	n/a	n/a	n/a
3 Year Bonds	YT	21,045	29,286	-28%	292,707	295,275	-1%	20,403	34,733	-41%
ONO 3 Year Bonds	YO	61,036	40,030	52%	585,286	452,584	29%	n/a	n/a	n/a
10 Year Bonds	XT	442	7,433	-94%	35,648	94,811	-62%	1,287	7,638	-83%
ONO 10 Year Bonds	XO	1,740	7,343	-76%	25,026	46,378	-46%	n/a	n/a	n/a
Greasy Wool	GW	0	0	n/a	0	3	n/a	0	0	n/a
Wheat	WH	0	0	n/a	6	0	n/a	6	0	n/a
Total Options		126,633	173,519	-27.0%	1,676,461	2,259,764	-25.8%	191,390	285,624	-33.0%
Total Exchange		3,397,867	2,164,391	57.0%	33,205,244	28,564,805	16.2%	1,605,699	1,544,021	4.0%
Daily Average		154,449	98,381	57.0%	141,903	122,072	16.2%			

Other Information
Futures volume includes: Options Exercised(OE), Mandatory Settlements(MS) & Deliveries(D)
(MS): TE = 7 (D): NU = 46 (OE): IR = 50, XT = 575, YT = 19362, AP = 19
Late Day 2 adjustments may alter monthly volume. For further information contact SFE Trading Operations

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New Zealand Futures & Options Exchange

A Subsidiary of SFE Corporation Limited

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		Nov	Nov	% Chg	Jan to Nov	Jan to Nov	% Chg	Nov	Nov	% Chg
		2001	2000		2001	2000		2001	2000	
		(22 days)	(22 days)	(232 days)	(232 days)					
Futures										
NZSE-10 Capital SPI	TI	2	13	-85%	626	955	-34%	10	44	-77%
90-Day Bank Bills	BB	73,529	48,167	53%	869,733	695,364	25%	128,305	126,233	2%
3-Year Stock	TY	4,925	229	2051%	57,390	3,264	1658%	2,530	273	827%
10-Year Stock	TN	1,180	275	329%	31,080	7,337	324%	956	371	158%
NZ Electricity NI	EN	0	30	n/a	150	410	-63%	0	70	n/a
Total Futures		79,636	48,714	63.5%	958,979	707,330	35.6%	131,801	126,991	3.8%
Financial Options										
NZSE-10 Capital SPI	TI	0	0	n/a	0	0	n/a	0	0	n/a
90-Day Bank Bills	BB	2,200	2,500	-12%	18,320	21,106	-13%	5,200	13,550	-62%
3-Year Stock	TY	0	0	n/a	900	0	n/a	0	0	n/a
10-Year Stock	TN	0	0	n/a	200	0	n/a	100	0	n/a
Total Financial Options		2,200	2,500	-12.0%	19,420	21,106	-8.0%	5,300	13,550	-60.9%
Share Options										
Air New Zealand "B"	AC	0	15	n/a	110	417	-74%	0	0	n/a
Auckland International Airport	AA	0	20	n/a	40	21	90%	0	20	n/a
Carter Holt Harvey	CH	400	160	150%	1,709	7,613	-78%	334	3,945	-92%
Contact Energy	CE	0	1,934	n/a	2,101	10,299	-80%	10	3,231	-100%
Fisher & Paykel Industries	PY	0	0	n/a	0	192	n/a	0	0	n/a
Fletcher Building	CF	0	240	n/a	920	4,652	-80%	0	650	n/a
Fletcher Challenge Forests (1,300)	FF	0	306	n/a	0	4,391	n/a	0	50	n/a
Fletcher Challenge Forests (1,000)	FS	0	50	n/a	0	50	n/a	0	50	n/a
Independent Newspapers (1,000)	NL	100	0	n/a	275	880	-69%	100	270	-63%
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	140	n/a	0	0	n/a
Sky Network Television	SK	0	0	n/a	0	20	n/a	0	10	n/a
Telecom New Zealand	TL	863	120	619%	9,772	24,010	-59%	1,420	9,992	-86%
The Warehouse Group	WA	0	10	n/a	170	23	639%	20	13	54%
Total Share Options		1,363	2,855	-52.3%	15,097	53,908	-72.0%	1,884	18,231	-89.7%
Delisted Contracts										
Fletcher Challenge - Energy	EF	0	710	n/a	170	5,282	-97%	0	330	n/a
Fletcher Challenge - Paper	PF	0	0	n/a	0	266	n/a	0	0	n/a
Total Exchange		83,199	54,779	51.9%	993,666	787,892	26.1%	138,985	159,102	-12.6%
Daily Average		3,782	2,490	51.9%	4,283	3,396	26.1%			

Other Information

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

Delistings Fletcher Challenge Paper 28 July 2000; Fletcher Challenge Energy 23 March 2001; Fisher & Paykel Industries 16 Nov 2001

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