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MONTHLY VOLUME AND OPEN INTEREST REPORT - OCTOBER 2003

Please choose from the links below, the October 2003 Volume and Open Interest Report for SFE and NZFOE Markets.

- [SFE](#)
- [NZFOE](#)

Should you have any queries please contact Stuart Cleary on 9256-0677 or scleary@sfe.com.au.

A handwritten signature in black ink, appearing to read 'Philip Galvin', written in a cursive style.

Philip Galvin
General Manager, Business Operations

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FUTURES		Mth Vol Oct 2003 (23-Days)	Mth Vol Oct 2002 (23-Days)	% Change	YTD 2003 (214-Days)	YTD 2002 (214-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
SPI 200	AP	265,693	290,833	-8.64%	3,449,850	3,047,738	13.19%	159,300	150,257	6.02%
AUD	AF	838	660	26.97%	20,208	24,247	-16.66%	2,342	2,045	14.52%
30 Day Interbank Cash Rate	IB	13,527	0	na	26,450	0	na	20,845	0	na
90-Day Bank Bills	IR	1,113,334	726,823	53.18%	9,688,935	7,282,589	33.04%	461,766	514,304	-10.22%
3 Year Bonds	YT	1,700,947	1,539,790	10.47%	15,746,509	14,302,110	10.10%	434,664	540,033	-19.51%
3 Year Interest Rate Swaps	YS	0	0	na	401	0	na	0	0	na
10 Year Bonds	XT	519,689	463,367	12.15%	5,525,023	4,341,270	27.27%	172,584	214,707	-19.62%
10 Year Interest Rate Swaps	XS	0	0	na	200	0	na	0	0	na
d-cypha SFE NSW Base Load Electricity	BN	705	50	1,310.00%	2,050	100	1,950.00%	1,250	40	3,025.00%
d-cypha SFE VIC Base Load Electricity	BV	195	20	875.00%	2,435	50	4,770.00%	1,045	45	2,222.22%
d-cypha SFE QLD Base Load Electricity	BQ	385	10	3,750.00%	1,250	35	3,471.43%	715	35	1,942.86%
d-cypha SFE SA Base Load Electricity	BS	185	0	na	1,365	0	na	1,000	0	na
d-cypha SFE NSW Peak Period Electricity	PN	570	105	442.86%	1,472	190	674.74%	970	115	743.48%
d-cypha SFE SA Peak Period Electricity	PS	15	0	na	60	20	200.00%	30	15	100.00%
VIC Peak-Period Electricity	VX	0	0	na	0	66	-100.00%	0	0	na
d-cypha SFE VIC Peak Period Electricity	PV	206	20	930.00%	1,386	50	2,672.00%	665	35	1,800.00%
d-cypha SFE QLD Peak Period Electricity	PQ	320	35	814.29%	615	105	485.71%	440	75	486.67%
Wheat	WH	0	0	na	0	111	-100.00%	0	0	na
Sorghum	SO	0	0	na	0	80	-100.00%	0	0	na
Fine Wool	FW	277	260	6.54%	2,135	1,487	43.58%	466	345	35.07%
Greasy Wool	GW	751	1,300	-42.23%	8,242	12,927	-36.24%	1,016	1,719	-40.90%
Broad Wool	BW	137	238	-42.44%	1,818	2,524	-27.97%	282	334	-15.57%
MLA/SFE Cattle Futures	CT	76	73	4.11%	971	104	833.65%	165	44	275.00%
AMP ISF	AM	266	168	58.33%	3,176	487	552.16%	189	75	152.00%
QAN ISF	QA	0	96	-100.00%	0	210	-100.00%	0	84	-100.00%
ANZ ISF	AN	229	411	-44.28%	1,630	2,788	-41.54%	118	64	84.38%
AMC ISF	AR	57	0	na	77	0	na	18	0	na
AXA ISF	AX	9	0	na	217	0	na	9	0	na
ANZ ISF	AZ	0	0	na	0	0	na	0	0	na
WBC ISF	BC	810	395	105.06%	3,603	1,818	98.18%	758	227	233.92%
BHP ISF	BI	0	69	-100.00%	0	1,449	-100.00%	0	46	-100.00%
BHP ISF	BL	465	57	715.79%	2,119	457	363.68%	137	45	204.44%
WPL ISF	WP	0	56	-100.00%	0	162	-100.00%	0	57	-100.00%
BIL ISF	BM	29	44	-34.09%	996	364	173.63%	47	30	56.67%
BLD ISF	BO	15	0	na	124	0	na	12	0	na
BSL ISF	BP	50	0	na	183	0	na	9	0	na
RIO ISF	CA	288	105	174.29%	2,135	1,414	50.99%	102	63	61.90%
CBA ISF	CB	152	420	-63.81%	2,159	944	128.71%	101	40	152.50%
CBA ISF (Cash Settled)	CI	12	0	na	17	0	na	7	0	na
CCL ISF	CC	10	0	na	43	0	na	6	0	na
CML ISF	CM	27	52	-48.08%	302	262	15.27%	44	49	-10.20%
RIN ISF	CS	3	0	na	9	0	na	1	0	na
FGL ISF	FB	73	4	1,725.00%	144	109	32.11%	38	2	1,800.00%
FXJ ISF	FX	37	0	na	48	0	na	19	0	na
IAG ISF	IA	9	0	na	37	0	na	13	0	na
MIM ISF	IM	0	570	-100.00%	6,167	1,841	234.98%	0	95	-100.00%
LHG ISF	LH	69	0	na	235	0	na	32	0	na
LLC ISF	LL	25	0	na	219	0	na	20	0	na
MP ISF	MP	0	0	na	0	0	na	0	0	na
MAY ISF	MY	26	0	na	68	0	na	26	0	na
NAB ISF	NB	206	600	-65.67%	2,972	3,236	-8.16%	86	72	19.44%
NCM ISF	NM	24	0	na	323	0	na	42	0	na
NCP ISF	NU	193	132	46.21%	2,013	2,247	-10.41%	89	85	4.71%
PBL ISF	PB	57	0	na	254	0	na	69	0	na
ANN ISF	PC	21	28	-25.00%	208	279	-25.45%	5	80	-93.75%
QBE ISF	QB	39	0	na	172	0	na	46	0	na
QAN ISF	QN	171	8	2,037.50%	891	10	8,810.00%	111	5	2,120.00%
WMR ISF	RE	52	0	na	94	0	na	42	0	na

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FUTURES		Mth Vol Oct 2003 (23-Days)	Mth Vol Oct 2002 (23-Days)	% Change	YTD 2003 (214-Days)	YTD 2002 (214-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
SGB ISF	SG	128	60	113.33%	1,000	184	443.48%	82	17	382.35%
SRP ISF	SR	0	0	na	46	0	na	1	0	na
SUN ISF	SU	35	0	na	98	0	na	24	0	na
TAH ISF	TB	299	0	na	436	0	na	132	0	na
TLS ISF	TA	96	55	74.55%	798	249	220.48%	93	90	3.33%
TLS ISF (Cash Settled)	TE	616	23	2,578.26%	2,999	1,991	50.63%	631	111	468.47%
WPL ISF	WD	85	13	553.85%	574	18	3,088.89%	65	12	441.67%
WSF ISF	WE	62	135	-54.07%	562	281	100.00%	46	30	53.33%
WES ISF	WF	40	112	-64.29%	747	168	344.64%	151	27	459.26%
AWC ISF	WM	45	56	-19.64%	1,175	981	19.78%	27	64	-57.81%
WOW ISF	WW	61	28	117.86%	1,458	188	675.53%	43	11	290.91%
Total FUTURES		3,622,741	3,027,281	19.67%	34,521,903	29,037,940	18.89%	1,263,036	1,425,629	-11.41%

OPTIONS		Mth Vol Oct 2003 (23-Days)	Mth Vol Oct 2002 (23-Days)	% Change	YTD 2003 (214-Days)	YTD 2002 (214-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
SPI 200	AP	56,291	50,572	11.31%	506,088	332,428	52.24%	172,228	97,277	77.05%
90-Day Bank Bills	IR	4,681	14,042	-66.66%	210,343	165,549	27.06%	43,327	35,100	23.44%
3 Year Bonds	YT	27,136	25,533	6.28%	147,774	224,003	-34.03%	26,302	28,090	-6.37%
3 Year Bonds Overnight	YO	150,417	97,465	54.33%	973,989	915,150	6.43%	0	0	na
3 Year Bonds Intra-Day	YD	70,659	56,585	24.87%	495,124	219,830	125.23%	0	0	na
10 Year Bonds	XT	4,013	2,489	61.23%	33,455	21,921	52.62%	3,938	3,471	13.45%
10 Year Bonds Overnight	XO	14,566	1,560	833.72%	66,091	17,779	271.74%	0	0	na
10 Year Bonds Intra-Day	XD	950	100	850.00%	5,807	1,880	208.88%	0	0	na
Greasy Wool	GW	1	121	-99.17%	174	950	-81.68%	75	143	-47.55%
Wheat	WH	0	0	na	0	0	na	0	0	na
Total OPTIONS		328,714	248,467	32.30%	2,438,845	1,899,490	28.39%	245,870	164,081	49.85%

Total Exchange		3,951,455	3,275,748	20.63%	36,960,748	30,937,430	19.47%	1,508,906	1,589,710	-5.08%
Daily Average		171,802	142,424	20.63%	172,714	144,567	19.47%			

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Non-Traded Volume
(included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	5,780	5,780
3 Year Bonds	YT	0	0	44,920	44,920
30 Day Interbank Cash Rate	IB	0	107	0	107
ANZ ISF	AN	69	0	0	69
AXA ISF	AX	4	0	0	4
Broad Wool	BW	0	16	0	16
CBA ISF	CB	61	0	0	61
CCL ISF	CC	2	0	0	2
d-cypha SFE NSW Base Load Electricity	BN	0	35	0	35
d-cypha SFE NSW Peak Period Electricity	PN	0	30	0	30
d-cypha SFE QLD Base Load Electricity	BQ	0	45	0	45
d-cypha SFE QLD Peak Period Electricity	PQ	0	10	0	10
d-cypha SFE SA Peak Period Electricity	PS	0	5	0	5
d-cypha SFE VIC Base Load Electricity	BV	0	20	0	20
d-cypha SFE VIC Peak Period Electricity	PV	0	25	0	25
FGL ISF	FB	20	0	0	20
Fine Wool	FW	0	35	0	35
FXJ ISF	FX	9	0	0	9
Greasy Wool	GW	1	0	32	33
NAB ISF	NB	50	0	0	50
QBE ISF	QB	33	0	0	33
SGB ISF	SG	32	0	0	32
SPI 200	AP	0	0	229	229
SUN ISF	SU	14	0	0	14
TAH ISF	TB	62	0	0	62
TLS ISF (Cash Settled)	TE	0	7	0	7
WBC ISF	BC	673	0	0	673
WES ISF	WF	11	0	0	11
WSF ISF	WE	15	0	0	15
Total Non Traded:		1,056	335	50,961	52,352

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Futures		Mth Vol Oct 2003 (22-Days)	Mth Vol Oct 2002 (22-Days)	% Change	YTD 2003 (210-Days)	YTD 2002 (210-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
NZSE - 10 Capital SPI	TI	0	0	na	21	19	10.53%	0	0	na
90 Day Bank Bill	BB	27,817	25,309	9.91%	395,004	544,026	-27.39%	44,951	61,141	-26.48%
3 Year Stock	TY	0	200	-100.00%	1,101	4,731	-76.73%	0	130	-100.00%
10 Year Stock	TN	24	127	-81.10%	473	1,911	-75.25%	43	150	-71.33%
Total Futures		27,841	25,636	8.60%	396,599	550,687	-27.98%	44,994	61,421	-26.74%
Financial Options		Mth Vol Oct 2003 (22-Days)	Mth Vol Oct 2002 (22-Days)	% Change	YTD 2003 (210-Days)	YTD 2002 (210-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
90 Day Bank Bill	BB	550	315	74.60%	5,970	8,104	-26.33%	1,550	1,851	-16.26%
3 Year Stock	TY	0	500	-100.00%	0	1,650	-100.00%	0	500	-100.00%
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
Total Financial Options		550	815	-32.52%	5,970	9,754	-38.79%	1,550	2,351	-34.07%
Share Options		Mth Vol Oct 2003 (22-Days)	Mth Vol Oct 2002 (22-Days)	% Change	YTD 2003 (210-Days)	YTD 2002 (210-Days)	% Change	Op Int 2003 (Mth-End)	Op Int 2002 (Mth-End)	% Change
Air New Zealand "B"	AC	0	0	na	0	0	na	0	0	na
Auckland International Airport	AA	0	0	na	0	0	na	0	0	na
Carter Holt Harvey	CH	0	0	na	0	0	na	0	0	na
Contact Energy	CE	0	0	na	0	0	na	0	0	na
Fletcher Building	CF	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	0	na	0	300	-100.00%	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	0	0	na	0	1,073	-100.00%	0	0	na
The Warehouse Group	WA	0	0	na	0	55	-100.00%	0	0	na
Total Share Options		0	0	na	0	1,428	-100.00%	0	0	na
Total Exchange		28,391	26,451	7.33%	402,569	561,869	-28.35%	46,544	63,772	-27.01%
Daily Average		1,291	1,202	7.40%	1,917	2,676	-28.36%			

There is no non-traded volume to report.

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