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MONTHLY VOLUME AND OPEN INTEREST REPORT - OCTOBER 2004

Please find attached the October 2004 Volume and Open Interest Report for Sydney Futures Exchange.

Should you have any queries please contact Business Operations Helpdesk on 9256-0677 or sycom@sfe.com.au.

A handwritten signature in black ink, appearing to read 'Philip Galvin', is written over a thin red vertical line.

Philip Galvin
General Manager, Business Operations

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		Mth Vol Oct 2004 (21-Days)	Mth Vol Oct 2003 (23-Days)	% Change	YTD 2004 (214-Days)	YTD 2003 (214-Days)	% Change	Op Int 2004 (Mth-End)	Op Int 2003 (Mth-End)	% Change
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Currencies - Futures

AUD	AF	619	838	-26.13%	32,544	20,208	61.05%	3,779	2,342	61.36%
Total:		619	838	-26.13%	32,544	20,208	61.05%	3,779	2,342	61.36%

Equity Indices - Futures

SPI 200	AP	264,578	265,693	-0.42%	3,659,722	3,449,850	6.08%	176,144	159,300	10.57%
Total:		264,578	265,693	-0.42%	3,659,722	3,449,850	6.08%	176,144	159,300	10.57%

Equity Indices - Options

SPI 200	AP	46,639	56,291	-17.15%	419,765	506,088	-17.06%	108,302	172,228	-37.12%
SPI 200 Intra Day Cash Settled	AD	1,092	0	na	1,092	0	na	0	0	na
Total:		47,731	56,291	-15.21%	420,857	506,088	-16.84%	108,302	172,228	-37.12%

NZ Equity Indices - Futures

FoX15 Gross Share Price Index	ZI	21	0	na	64	0	na	14	0	na
NZSE - 10 Capital SPI	TI	0	0	na	0	21	-100.00%	0	0	na
Total:		21	0	na	64	21	204.76%	14	0	na

NZ Equity Indices - Options

NZSE - 10 Capital SPI	TI	0	0	na	0	0	na	0	0	na
Total:		0	0	na	0	0	na	0	0	na

Interest Rates - Futures

30 Day Interbank Cash Rate	IB	56,965	13,527	321.12%	468,707	26,450	1,672.05%	86,533	20,845	315.13%
90-Day Bank Bills	IR	961,708	1,113,334	-13.62%	11,610,822	9,688,935	19.84%	533,852	461,766	15.61%
3 Year Bonds	YT	1,373,446	1,700,947	-19.25%	18,471,845	15,746,509	17.31%	404,724	434,664	-6.89%
3 Year Interest Rate Swaps	YS	0	0	na	12,000	401	2,892.52%	0	0	na
10 Year Bonds	XT	532,057	519,689	2.38%	6,771,859	5,525,023	22.57%	250,626	172,584	45.22%
10 Year Interest Rate Swaps	XS	0	0	na	0	200	-100.00%	0	0	na
AU/US 10 yr Bond Spread	UA	0	0	na	0	0	na	0	0	na
NZ/AU 3 yr Bond Spread	KY	0	0	na	0	0	na	0	0	na
NZ/AU 10 yr Bond Spread	KX	0	0	na	0	0	na	0	0	na
Total:		2,924,176	3,347,497	-12.65%	37,335,233	30,987,518	20.48%	1,275,735	1,089,859	17.06%

Interest Rates - Options

90-Day Bank Bills	IR	8,049	4,681	71.95%	156,080	210,343	-25.80%	48,989	43,327	13.07%
3 Year Bonds	YT	48,008	27,136	76.92%	313,673	147,774	112.27%	34,559	26,302	31.39%
3 Year Bonds Overnight	YO	86,140	150,417	-42.73%	1,099,998	973,989	12.94%	0	0	na
3 Year Bonds Intra-Day	YD	32,295	70,659	-54.29%	485,483	495,124	-1.95%	0	0	na
10 Year Bonds	XT	6,052	4,013	50.81%	52,010	33,455	55.46%	6,396	3,938	62.42%
10 Year Bonds Overnight	XO	6,740	14,566	-53.73%	63,170	66,091	-4.42%	0	0	na
10 Year Bonds Intra-Day	XD	550	950	-42.11%	1,245	5,807	-78.56%	0	0	na
Total:		187,834	272,422	-31.05%	2,171,659	1,932,583	12.37%	89,944	73,567	22.26%

NZ Interest Rates - Futures

90 Day Bank Bill	BB	45,389	27,817	63.17%	414,233	395,004	4.87%	53,727	44,951	19.52%
3 Year Stock	TY	0	0	na	0	1,101	-100.00%	0	0	na
10 Year Stock	TN	23	24	-4.17%	618	473	30.66%	25	43	-41.86%
Total:		45,412	27,841	63.11%	414,851	396,578	4.61%	53,752	44,994	19.46%

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NZ Interest Rates - Options

90 Day Bank Bill	BB	0	550	-100.00%	4,010	5,970	-32.83%	400	1,550	-74.19%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
Total:		0	550	-100.00%	4,010	5,970	-32.83%	400	1,550	-74.19%

Commodities - Futures

d-cypha SFE NSW Base Load Electricity	BN	370	705	-47.52%	3,515	2,050	71.46%	2,425	1,250	94.00%
d-cypha SFE QLD Base Load Electricity	BQ	175	385	-54.55%	939	1,250	-24.88%	644	715	-9.93%
d-cypha SFE SA Base Load Electricity	BS	85	185	-54.05%	1,385	1,365	1.47%	1,540	1,000	54.00%
d-cypha SFE VIC Base Load Electricity	BV	594	195	204.62%	2,518	2,435	3.41%	1,079	1,045	3.25%
d-cypha SFE NSW Peak Period Electricity	PN	90	570	-84.21%	960	1,472	-34.78%	810	970	-16.49%
d-cypha SFE QLD Peak Period Electricity	PQ	165	320	-48.44%	903	615	46.83%	668	440	51.82%
d-cypha SFE SA Peak Period Electricity	PS	10	15	-33.33%	298	60	396.67%	145	30	383.33%
d-cypha SFE VIC Peak Period Electricity	PV	425	206	106.31%	1,230	1,386	-11.26%	785	665	18.05%
Fine Wool	FW	319	277	15.16%	1,619	2,135	-24.17%	295	466	-36.70%
Broad Wool	BW	30	137	-78.10%	758	1,818	-58.31%	37	282	-86.88%
Greasy Wool	GW	1,044	751	39.01%	7,511	8,242	-8.87%	936	1,016	-7.87%
MLA/SFE Cattle Futures	CT	29	76	-61.84%	1,144	971	17.82%	231	165	40.00%
Total:		3,336	3,822	-12.72%	22,780	23,799	-4.28%	9,595	8,044	19.28%

Commodities - Options

d-cypha SFE NSW Peak Period Electricity	PN	0	0	na	0	0	na	0	0	na
d-cypha SFE QLD Peak Period Electricity	PQ	0	0	na	0	0	na	0	0	na
d-cypha SFE SA Peak Period Electricity	PS	0	0	na	50	0	na	60	0	na
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	65	0	na	30	0	na
Greasy Wool	GW	42	1	4,100.00%	887	174	409.77%	392	75	422.67%
Total:		42	1	4,100.00%	1,002	174	475.86%	482	75	542.67%

NZ Commodities - Futures

NZ Broad Wool	NW	26	0	na	83	0	na	34	0	na
Total:		26	0	na	83	0	na	34	0	na

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Share Futures - Futures										
AMP ISF	AM	0	266	-100.00%	78	3,176	-97.54%	0	189	-100.00%
ANZ ISF	AN	0	229	-100.00%	18	1,630	-98.90%	0	118	-100.00%
AMC ISF	AR	34	57	-40.35%	341	77	342.86%	36	18	100.00%
AXA ISF	AX	4	9	-55.56%	94	217	-56.68%	3	9	-66.67%
ANZ ISF	AZ	127	0	na	730	0	na	63	0	na
WBC ISF	BC	63	810	-92.22%	1,046	3,603	-70.97%	30	758	-96.04%
BHP ISF	BL	157	465	-66.24%	1,288	2,119	-39.22%	48	137	-64.96%
BIL ISF	BM	9	29	-68.97%	335	996	-66.37%	10	47	-78.72%
BLD ISF	BO	18	15	20.00%	206	124	66.13%	7	12	-41.67%
BSL ISF	BP	22	50	-56.00%	423	183	131.15%	19	9	111.11%
RIO ISF	CA	103	288	-64.24%	1,938	2,135	-9.23%	210	102	105.88%
CBA ISF	CB	375	152	146.71%	2,437	2,159	12.88%	536	101	430.69%
CBA ISF (Cash Settled)	CI	0	12	-100.00%	352	17	1,970.59%	5	7	-28.57%
CCL ISF	CC	4	10	-60.00%	163	43	279.07%	4	6	-33.33%
CML ISF	CM	2	27	-92.59%	322	302	6.62%	14	44	-68.18%
RIN ISF	CS	16	3	433.33%	121	9	1,244.44%	5	1	400.00%
FGL ISF	FB	0	73	-100.00%	194	144	34.72%	0	38	-100.00%
FXJ ISF	FX	2	37	-94.59%	132	48	175.00%	2	19	-89.47%
IAG ISF	IA	12	9	33.33%	127	37	243.24%	3	13	-76.92%
MIM ISF	IM	0	0	na	0	6,167	-100.00%	0	0	na
LHG ISF	LH	65	69	-5.80%	598	235	154.47%	105	32	228.13%
LLC ISF	LL	4	25	-84.00%	266	219	21.46%	40	20	100.00%
MP ISF	MP	0	0	na	0	0	na	0	0	na
MAY ISF	MY	0	26	-100.00%	320	68	370.59%	4	26	-84.62%
NAB ISF	NB	288	206	39.81%	2,453	2,972	-17.46%	122	86	41.86%
NCM ISF	NM	85	24	254.17%	794	323	145.82%	33	42	-21.43%
NCP ISF	NU	256	193	32.64%	2,703	2,013	34.28%	35	89	-60.67%
PBL ISF	PB	8	57	-85.96%	148	254	-41.73%	24	69	-65.22%
ANN ISF	PC	47	21	123.81%	197	208	-5.29%	19	5	280.00%
AMP ISF	PM	5	0	na	525	0	na	6	0	na
QBE ISF	QB	29	39	-25.64%	316	172	83.72%	6	46	-86.96%
QAN ISF	QN	17	171	-90.06%	345	891	-61.28%	29	111	-73.87%
WMR ISF	RE	111	52	113.46%	739	94	686.17%	38	42	-9.52%
SGB ISF	SG	95	128	-25.78%	995	1,000	-0.50%	58	82	-29.27%
SRP ISF	SR	23	0	na	120	46	160.87%	11	1	1,000.00%
SUN ISF	SU	22	35	-37.14%	234	98	138.78%	16	24	-33.33%
TAH ISF	TB	19	299	-93.65%	260	436	-40.37%	24	132	-81.82%
TLS ISF	TA	35	96	-63.54%	851	798	6.64%	55	93	-40.86%
TLS ISF (Cash Settled)	TE	40	616	-93.51%	381	2,999	-87.30%	47	631	-92.55%
WPL ISF	WD	65	85	-23.53%	526	574	-8.36%	12	65	-81.54%
WSF ISF	WE	123	62	98.39%	739	562	31.49%	44	46	-4.35%
WES ISF	WF	157	40	292.50%	654	747	-12.45%	64	151	-57.62%
AWC ISF	WM	7	45	-84.44%	306	1,175	-73.96%	2	27	-92.59%
WOW ISF	WW	84	61	37.70%	417	1,458	-71.40%	39	43	-9.30%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		2,533	4,891	-48.21%	25,232	40,528	-37.74%	1,828	3,491	-47.64%
Total Exchange		3,476,308	3,979,846	-12.65%	44,088,037	37,363,317	18.00%	1,720,009	1,555,450	10.58%
Daily Average		165,538	173,037	-4.33%	206,019	174,595	18.00%			

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Non-Traded Volume
(included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	1,650	1,650
3 Year Bonds	YT	0	0	23,414	23,414
30 Day Interbank Cash Rate	IB	0	4,790	0	4,790
ANZ ISF	AZ	32	0	0	32
AXA ISF	AX	3	0	0	3
Broad Wool	BW	0	5	0	5
CBA ISF	CB	213	0	0	213
CCL ISF	CC	4	0	0	4
d-cypha SFE NSW Base Load Electricity	BN	0	35	0	35
d-cypha SFE NSW Peak Period Electricity	PN	0	75	0	75
d-cypha SFE QLD Base Load Electricity	BQ	0	70	0	70
d-cypha SFE QLD Peak Period Electricity	PQ	0	25	0	25
d-cypha SFE SA Base Load Electricity	BS	0	85	0	85
d-cypha SFE SA Peak Period Electricity	PS	0	10	0	10
d-cypha SFE VIC Base Load Electricity	BV	0	74	0	74
d-cypha SFE VIC Peak Period Electricity	PV	0	70	0	70
Fine Wool	FW	0	28	0	28
Greasy Wool	GW	35	0	159	194
NAB ISF	NB	66	0	0	66
QBE ISF	QB	6	0	0	6
SGB ISF	SG	47	0	0	47
SPI 200	AP	0	0	130	130
SUN ISF	SU	8	0	0	8
TAH ISF	TB	8	0	0	8
WBC ISF	BC	21	0	0	21
WES ISF	WF	38	0	0	38
WSF ISF	WE	19	0	0	19
Total Non Traded:		500	5,267	25,353	31,120

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