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Monthly Volume and Open Interest Report - April 2005

Please find attached the April 2005 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 Apr 2005 (21-Days)	Mth Vol Apr 2004 (20-Days)	% Change	YTD 2005 (82-Days)	YTD 2004 (84-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
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Currencies - Futures

AUD	AF	683	539	26.72%	2,559	9,462	-72.95%	823	2,826	-70.88%
Total:		683	539	26.72%	2,559	9,462	-72.95%	823	2,826	-70.88%

Equity Indices - Futures

SPI 200	AP	349,262	219,023	59.46%	1,657,903	1,325,529	25.07%	200,128	161,092	24.23%
Total:		349,262	219,023	59.46%	1,657,903	1,325,529	25.07%	200,128	161,092	24.23%

Equity Indices - Options

SPI 200	AP	73,195	31,951	129.09%	214,345	139,830	53.29%	144,511	112,809	28.10%
SPI 200 Intra Day Cash Settled	AD	932	0	na	4,247	0	na	0	0	na
Total:		74,127	31,951	132.00%	218,592	139,830	56.33%	144,511	112,809	28.10%

NZ Equity Indices - Futures

FoX15 Gross Share Price Index	ZI	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	145,563	24,828	486.29%	468,640	118,951	293.98%	107,909	44,184	144.23%
90-Day Bank Bills	IR	1,503,165	1,071,603	40.27%	5,202,244	4,735,357	9.86%	437,905	437,720	0.04%
3 Year Bonds	YT	1,864,678	1,702,881	9.50%	7,809,482	7,387,548	5.71%	394,463	473,777	-16.74%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	595,624	602,455	-1.13%	3,050,680	2,581,727	18.16%	281,088	270,725	3.83%
10 Year Interest Rate Swaps	XS	0	0	na	0	0	na	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:		4,109,030	3,401,767	20.79%	16,531,046	14,823,583	11.52%	1,221,365	1,226,406	-0.41%

Interest Rates - Options

90-Day Bank Bills	IR	33,981	10,226	232.30%	78,017	66,946	16.54%	58,955	40,142	46.87%
3 Year Bonds	YT	83,988	11,865	607.86%	126,054	130,678	-3.54%	56,981	31,725	79.61%
3 Year Bonds Overnight	YO	93,711	133,579	-29.85%	303,415	467,138	-35.05%	0	0	na
3 Year Bonds Intra-Day	YD	60,344	60,875	-0.87%	195,610	217,133	-9.91%	0	0	na
10 Year Bonds	XT	4,510	9,885	-54.38%	14,537	18,979	-23.40%	5,314	5,589	-4.92%
10 Year Bonds Overnight	XO	2,840	9,719	-70.78%	14,340	26,612	-46.11%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	350	375	-6.67%	450	575	-21.74%	0	0	na
Total:		279,724	236,524	18.26%	732,423	928,061	-21.08%	121,250	77,456	56.54%

NZ Interest Rates - Futures

90 Day Bank Bill	BB	57,636	34,431	67.40%	246,423	159,123	54.86%	76,279	41,223	85.04%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	44	50	-12.00%	261	268	-2.61%	50	43	16.28%
Total:		57,680	34,481	67.28%	246,684	159,391	54.77%	76,329	41,266	84.97%

NZ Interest Rates - Options

90 Day Bank Bill	BB	250	150	66.67%	2,850	3,610	-21.05%	1,350	2,060	-34.47%
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:		250	150	66.67%	2,850	3,610	-21.05%	1,350	2,060	-34.47%

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Commodities - Futures										
d-cypha SFE NSW Base Load Electricity	BN	1,093	1,370	-20.22%	1,259	2,080	-39.47%	2,725	2,305	18.22%
d-cypha SFE QLD Base Load Electricity	BQ	175	340	-48.53%	1,195	385	210.39%	1,491	635	134.80%
d-cypha SFE SA Base Load Electricity	BS	150	25	500.00%	280	445	-37.08%	1,455	1,300	11.92%
d-cypha SFE VIC Base Load Electricity	BV	320	120	166.67%	785	1,120	-29.91%	1,515	1,088	39.25%
d-cypha SFE NSW Peak Period Electricity	PN	173	150	15.33%	310	260	19.23%	725	870	-16.67%
d-cypha SFE QLD Peak Period Electricity	PQ	103	85	21.18%	279	245	13.88%	563	460	22.39%
d-cypha SFE SA Peak Period Electricity	PS	80	97	-17.53%	80	195	-58.97%	70	143	-51.05%
d-cypha SFE VIC Peak Period Electricity	PV	121	85	42.35%	661	315	109.84%	925	480	92.71%
d-cypha SFE NSW Base \$300 CAP	GN	0	0	na	0	0	na	0	0	na
d-cypha SFE QLD Base \$300 CAP	GQ	0	0	na	20	0	na	20	0	na
d-cypha SFE SA Base \$300 CAP	GS	0	0	na	0	0	na	0	0	na
d-cypha SFE VIC Base \$300 CAP	GV	5	0	na	5	0	na	5	0	na
d-cypha SFE NSW Base Load Electricity Strip	HN	30	115	-73.91%	55	115	-52.17%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	25	30	-16.67%	155	30	416.67%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	0	10	-100.00%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	40	5	700.00%	75	95	-21.05%	0	0	na
Fine Wool	FW	224	173	29.48%	788	671	17.44%	286	373	-23.32%
Broad Wool	BW	26	132	-80.30%	210	401	-47.63%	34	176	-80.68%
Greasy Wool	GW	2,064	377	447.48%	6,692	2,271	194.67%	2,616	702	272.65%
MLA/SFE Cattle Futures	CT	44	62	-29.03%	333	454	-26.65%	185	330	-43.94%
Total:		4,673	3,166	47.60%	13,182	9,092	44.98%	12,615	8,862	42.35%

Commodities - Options

d-cypha SFE NSW Base Load Electricity Strip	HN	0	0	na	0	0	na	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	0	0	na	0	0	na	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	0	0	na	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	0	0	na	0	0	na	0	0	na
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	0	50	-100.00%	60	60	0.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	0	65	-100.00%	0	30	-100.00%
Greasy Wool	GW	11	196	-94.39%	181	205	-11.71%	54	194	-72.16%
Total:		11	196	-94.39%	181	320	-43.44%	114	284	-59.86%

NZ Commodities - Futures

NZ Broad Wool	NW	0	0	na	30	0	na	0	0	na
Total:		0	0	na	30	0	na	0	0	na

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Share Futures - Futures										
AMP ISF	AM	0	0	na	0	78	-100.00%	0	0	na
ANZ ISF	AN	0	0	na	0	18	-100.00%	0	0	na
AMC ISF	AR	6	25	-76.00%	164	156	5.13%	23	19	21.05%
AXA ISF	AX	71	16	343.75%	275	66	316.67%	10	7	42.86%
ANZ ISF	AZ	662	147	350.34%	1,150	273	321.25%	104	95	9.47%
WBC ISF	BC	136	240	-43.33%	528	560	-5.71%	69	205	-66.34%
BHP ISF	BL	342	106	222.64%	1,102	821	34.23%	174	32	443.75%
BIL ISF	BM	78	4	1,850.00%	216	121	78.51%	10	0	na
BLD ISF	BO	48	54	-11.11%	195	110	77.27%	26	7	271.43%
BSL ISF	BP	357	2	17,750.00%	637	25	2,448.00%	24	1	2,300.00%
RIO ISF	CA	298	150	98.67%	1,125	817	37.70%	251	156	60.90%
CBA ISF	CB	318	361	-11.91%	1,130	762	48.29%	333	394	-15.48%
CBA ISF (Cash Settled)	CI	5	5	0.00%	18	310	-94.19%	13	17	-23.53%
CCL ISF	CC	34	32	6.25%	122	90	35.56%	5	16	-68.75%
CML ISF	CM	58	6	866.67%	419	59	610.17%	72	31	132.26%
RIN ISF	CS	21	7	200.00%	120	43	179.07%	12	10	20.00%
FGL ISF	FB	43	104	-58.65%	108	178	-39.33%	3	100	-97.00%
FXJ ISF	FX	44	28	57.14%	208	60	246.67%	22	2	1,000.00%
IAG ISF	IA	6	4	50.00%	143	27	429.63%	2	3	-33.33%
LHG ISF	LH	0	28	-100.00%	137	108	26.85%	0	22	-100.00%
LLC ISF	LL	30	6	400.00%	137	91	50.55%	4	10	-60.00%
MAY ISF	MY	26	75	-65.33%	144	224	-35.71%	15	43	-65.12%
NAB ISF	NB	84	275	-69.45%	412	1,144	-63.99%	33	204	-83.82%
NCM ISF	NM	115	58	98.28%	422	243	73.66%	86	16	437.50%
NCP ISF	NU	0	190	-100.00%	420	630	-33.33%	0	177	-100.00%
PBL ISF	PB	19	1	1,800.00%	183	53	245.28%	29	3	866.67%
ANN ISF	PC	2	2	0.00%	73	67	8.96%	23	56	-58.93%
AMP ISF	PM	106	77	37.66%	565	162	248.77%	91	42	116.67%
QBE ISF	QB	55	25	120.00%	235	126	86.51%	19	12	58.33%
QAN ISF	QN	42	7	500.00%	142	148	-4.05%	23	34	-32.35%
WMR ISF	RE	240	19	1,163.16%	1,087	382	184.55%	133	95	40.00%
SGB ISF	SG	145	284	-48.94%	339	528	-35.80%	74	168	-55.95%
SRP ISF	SR	8	30	-73.33%	120	69	73.91%	8	2	300.00%
SUN ISF	SU	33	26	26.92%	133	92	44.57%	14	12	16.67%
TAH ISF	TB	34	30	13.33%	143	149	-4.03%	9	29	-68.97%
TLS ISF	TA	364	15	2,326.67%	1,028	284	261.97%	81	100	-19.00%
TLS ISF (Cash Settled)	TE	100	21	376.19%	134	271	-50.55%	0	24	-100.00%
WPL ISF	WD	96	29	231.03%	279	241	15.77%	16	46	-65.22%
WSF ISF	WE	100	97	3.09%	157	318	-50.63%	35	101	-65.35%
WES ISF	WF	145	22	559.09%	447	223	100.45%	43	5	760.00%
AWC ISF	WM	8	8	0.00%	38	94	-59.57%	0	9	-100.00%
WOW ISF	WW	54	23	134.78%	201	160	25.63%	29	19	52.63%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		4,333	2,639	64.19%	14,636	10,381	40.99%	1,918	2,324	-17.47%
Total Exchange		4,879,773	3,930,436	24.15%	19,420,086	17,409,259	11.55%	1,780,403	1,635,385	8.87%
Daily Average		232,370	196,522	18.24%	236,830	207,253	14.27%			

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Non-Traded Volume
(included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	1,850	1,850
3 Year Bonds	YT	0	0	49,296	49,296
30 Day Interbank Cash Rate	IB	0	13,713	0	13,713
ANZ ISF	AZ	31	0	0	31
AXA ISF	AX	10	0	0	10
Broad Wool	BW	0	10	0	10
CBA ISF	CB	185	0	0	185
CCL ISF	CC	4	0	0	4
d-cypha SFE NSW Base Load Electricity	BN	0	243	0	243
d-cypha SFE NSW Peak Period Electricity	PN	0	143	0	143
d-cypha SFE QLD Base Load Electricity	BQ	0	15	0	15
d-cypha SFE QLD Peak Period Electricity	PQ	0	96	0	96
d-cypha SFE SA Base Load Electricity	BS	0	100	0	100
d-cypha SFE SA Peak Period Electricity	PS	0	80	0	80
d-cypha SFE VIC Base \$300 CAP	GV	0	5	0	5
d-cypha SFE VIC Base Load Electricity	BV	0	70	0	70
d-cypha SFE VIC Peak Period Electricity	PV	0	76	0	76
FGL ISF	FB	3	0	0	3
Fine Wool	FW	0	33	0	33
FXJ ISF	FX	20	0	0	20
Greasy Wool	GW	11	0	138	149
NAB ISF	NB	16	0	0	16
QBE ISF	QB	16	0	0	16
SGB ISF	SG	53	0	0	53
SPI 200	AP	0	0	664	664
SUN ISF	SU	5	0	0	5
TAH ISF	TB	1	0	0	1
WBC ISF	BC	53	0	0	53
WES ISF	WF	29	0	0	29
WSF ISF	WE	9	0	0	9
Total Non Traded:		446	14,584	51,948	66,978

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