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## Monthly Volume and Open Interest Report - June 2005

Please find attached the June 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](mailto: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 Jun 2005 (22-Days)	Mth Vol Jun 2004 (22-Days)	% Change	YTD 2005 (126-Days)	YTD 2004 (127-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
<b>Currencies - Futures</b>										
AUD	AF	463	12,074	-96.17%	3,122	22,816	-86.32%	127	3,349	-96.21%
<b>Total:</b>		<b>463</b>	<b>12,074</b>	<b>-96.17%</b>	<b>3,122</b>	<b>22,816</b>	<b>-86.32%</b>	<b>127</b>	<b>3,349</b>	<b>-96.21%</b>

**Equity Indices - Futures**

SPI 200	AP	762,903	629,566	21.18%	2,804,948	2,229,327	25.82%	200,617	164,856	21.69%
Listed Property Trust	PT	446	0	na	446	0	na	242	0	na
<b>Total:</b>		<b>763,349</b>	<b>629,566</b>	<b>21.25%</b>	<b>2,805,394</b>	<b>2,229,327</b>	<b>25.84%</b>	<b>200,859</b>	<b>164,856</b>	<b>21.84%</b>

**Equity Indices - Options**

SPI 200	AP	75,215	54,518	37.96%	353,699	241,099	46.70%	118,362	90,063	31.42%
SPI 200 Intra Day Cash Settled	AD	256	0	na	5,009	0	na	0	0	na
<b>Total:</b>		<b>75,471</b>	<b>54,518</b>	<b>38.43%</b>	<b>358,708</b>	<b>241,099</b>	<b>48.78%</b>	<b>118,362</b>	<b>90,063</b>	<b>31.42%</b>

**NZ Equity Indices - Futures**

FoX15 Gross Share Price Index	ZI	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>0</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>0</b>	<b>na</b>

**Interest Rates - Futures**

30 Day Interbank Cash Rate	IB	128,237	23,173	453.39%	763,416	173,471	340.08%	123,431	22,276	454.10%
90-Day Bank Bills	IR	1,283,128	1,116,469	14.93%	7,585,454	6,997,584	8.40%	450,690	409,925	9.94%
3 Year Bonds	YT	2,889,641	2,450,817	17.91%	12,462,696	11,322,496	10.07%	413,934	354,790	16.67%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	1,508,416	936,602	61.05%	5,146,460	4,040,107	27.38%	304,066	198,190	53.42%
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
<b>Total:</b>		<b>5,809,422</b>	<b>4,527,061</b>	<b>28.33%</b>	<b>25,958,026</b>	<b>22,533,658</b>	<b>15.20%</b>	<b>1,292,121</b>	<b>985,181</b>	<b>31.16%</b>

**Interest Rates - Options**

90-Day Bank Bills	IR	4,538	14,810	-69.36%	114,155	92,856	22.94%	59,789	28,665	108.58%
3 Year Bonds	YT	46,688	15,260	205.95%	195,253	158,928	22.86%	34,790	9,120	281.47%
3 Year Bonds Overnight	YO	100,588	99,246	1.35%	511,752	674,965	-24.18%	0	0	na
3 Year Bonds Intra-Day	YD	52,850	34,647	52.54%	300,535	303,810	-1.08%	0	0	na
10 Year Bonds	XT	5,204	2,660	95.64%	25,241	25,477	-0.93%	1,548	1,560	-0.77%
10 Year Bonds Overnight	XO	7,090	4,000	77.25%	26,351	36,478	-27.76%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	0	0	na	650	575	13.04%	0	0	na
<b>Total:</b>		<b>216,958</b>	<b>170,623</b>	<b>27.16%</b>	<b>1,173,937</b>	<b>1,293,089</b>	<b>-9.21%</b>	<b>96,127</b>	<b>39,345</b>	<b>144.32%</b>

**NZ Interest Rates - Futures**

90 Day Bank Bill	BB	91,460	44,774	104.27%	423,434	243,789	73.69%	72,935	29,504	147.20%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	155	122	27.05%	441	432	2.08%	90	27	233.33%
<b>Total:</b>		<b>91,615</b>	<b>44,896</b>	<b>104.06%</b>	<b>423,875</b>	<b>244,221</b>	<b>73.56%</b>	<b>73,025</b>	<b>29,531</b>	<b>147.28%</b>

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<b>NZ Interest Rates - Options</b>										
90 Day Bank Bill	BB	0	200	-100.00%	2,850	3,810	-25.20%	0	250	-100.00%
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
<b>Total:</b>		<b>0</b>	<b>200</b>	<b>-100.00%</b>	<b>2,850</b>	<b>3,810</b>	<b>-25.20%</b>	<b>0</b>	<b>250</b>	<b>-100.00%</b>

**Commodities - Futures**

d-cypha SFE NSW Base Load Electricity	BN	736	235	213.19%	2,698	2,820	-4.33%	3,132	2,610	20.00%
d-cypha SFE QLD Base Load Electricity	BQ	65	20	225.00%	1,500	425	252.94%	1,561	600	160.17%
d-cypha SFE SA Base Load Electricity	BS	12	180	-93.33%	572	1,105	-48.24%	1,647	1,645	0.12%
d-cypha SFE VIC Base Load Electricity	BV	175	30	483.33%	1,140	1,440	-20.83%	1,665	1,333	24.91%
d-cypha SFE NSW Peak Period Electricity	PN	102	270	-62.22%	432	755	-42.78%	774	960	-19.38%
d-cypha SFE QLD Peak Period Electricity	PQ	0	70	-100.00%	314	325	-3.38%	583	525	11.05%
d-cypha SFE SA Peak Period Electricity	PS	0	75	-100.00%	80	270	-70.37%	70	158	-55.70%
d-cypha SFE VIC Peak Period Electricity	PV	25	120	-79.17%	1,971	440	347.95%	2,040	555	267.57%
d-cypha SFE NSW Base \$300 CAP	GN	1	0	na	1	0	na	1	0	na
d-cypha SFE QLD Base \$300 CAP	GQ	80	0	na	100	0	na	100	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	10	0	na	22	0	na	21	0	na
d-cypha SFE NSW Base Load Electricity Strip	HN	60	10	500.00%	220	150	46.67%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	0	5	-100.00%	155	40	287.50%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	3	45	-93.33%	3	55	-94.55%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	30	5	500.00%	145	130	11.54%	0	0	na
Fine Wool	FW	344	133	158.65%	1,229	952	29.10%	265	275	-3.64%
Broad Wool	BW	38	83	-54.22%	272	576	-52.78%	32	117	-72.65%
Greasy Wool	GW	1,654	501	230.14%	9,700	3,828	153.40%	2,830	822	244.28%
MLA/SFE Cattle Futures	CT	57	83	-31.33%	484	675	-28.30%	106	254	-58.27%
<b>Total:</b>		<b>3,392</b>	<b>1,865</b>	<b>81.88%</b>	<b>21,038</b>	<b>13,986</b>	<b>50.42%</b>	<b>14,827</b>	<b>9,854</b>	<b>50.47%</b>

**Commodities - Options**

d-cypha SFE NSW Base Load Electricity Strip	HN	0	0	na	50	0	na	50	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	35	0	na	35	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	0	26	-100.00%	182	304	-40.13%	2	266	-99.25%
<b>Total:</b>		<b>0</b>	<b>26</b>	<b>-100.00%</b>	<b>267</b>	<b>419</b>	<b>-36.28%</b>	<b>147</b>	<b>356</b>	<b>-58.71%</b>

**NZ Commodities - Futures**

NZ Broad Wool	NW	0	5	-100.00%	30	5	500.00%	0	5	-100.00%
<b>Total:</b>		<b>0</b>	<b>5</b>	<b>-100.00%</b>	<b>30</b>	<b>5</b>	<b>500.00%</b>	<b>0</b>	<b>5</b>	<b>-100.00%</b>

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<b>Share Futures - Futures</b>										
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	52	23	126.09%	260	218	19.27%	46	1	4,500.00%
AXA ISF	AX	34	10	240.00%	359	81	343.21%	30	2	1,400.00%
ANZ ISF	AZ	539	22	2,350.00%	1,953	391	399.49%	204	73	179.45%
WBC ISF	BC	43	59	-27.12%	596	719	-17.11%	48	93	-48.39%
BHP ISF	BL	733	72	918.06%	2,214	945	134.29%	251	16	1,468.75%
BIL ISF	BM	96	67	43.28%	372	231	61.04%	47	11	327.27%
BLD ISF	BO	516	6	8,500.00%	748	128	484.38%	330	7	4,614.29%
BSL ISF	BP	110	78	41.03%	767	113	578.76%	16	70	-77.14%
RIO ISF	CA	395	241	63.90%	1,681	1,182	42.22%	245	60	308.33%
CBA ISF	CB	232	226	2.65%	1,489	1,133	31.42%	319	283	12.72%
CBA ISF (Cash Settled)	CI	12	22	-45.45%	67	337	-80.12%	4	5	-20.00%
CCL ISF	CC	11	23	-52.17%	170	127	33.86%	12	12	0.00%
CML ISF	CM	142	29	389.66%	749	145	416.55%	85	25	240.00%
RIN ISF	CS	62	13	376.92%	294	60	390.00%	59	10	490.00%
FGL ISF	FB	2	8	-75.00%	110	192	-42.71%	1	2	-50.00%
FXJ ISF	FX	10	24	-58.33%	234	88	165.91%	5	10	-50.00%
IAG ISF	IA	26	40	-35.00%	204	67	204.48%	25	0	na
LHG ISF	LH	6	202	-97.03%	143	330	-56.67%	0	54	-100.00%
LLC ISF	LL	58	26	123.08%	223	134	66.42%	9	5	80.00%
MAY ISF	MY	32	11	190.91%	202	261	-22.61%	18	29	-37.93%
NAB ISF	NB	219	193	13.47%	773	1,541	-49.84%	143	143	0.00%
NCM ISF	NM	169	140	20.71%	754	507	48.72%	50	38	31.58%
NCP ISF	NU	0	292	-100.00%	420	1,162	-63.86%	0	248	-100.00%
PBL ISF	PB	69	7	885.71%	289	80	261.25%	25	11	127.27%
ANN ISF	PC	35	2	1,650.00%	256	130	96.92%	12	3	300.00%
AMP ISF	PM	41	77	-46.75%	782	250	212.80%	72	10	620.00%
QBE ISF	QB	44	30	46.67%	325	191	70.16%	59	13	353.85%
QAN ISF	QN	0	20	-100.00%	185	226	-18.14%	0	10	-100.00%
WMR ISF	RE	60	58	3.45%	1,222	496	146.37%	0	97	-100.00%
SGB ISF	SG	114	86	32.56%	561	722	-22.30%	88	60	46.67%
SRP ISF	SR	5	0	na	125	71	76.06%	0	0	na
SUN ISF	SU	52	57	-8.77%	262	153	71.24%	91	1	9,000.00%
TAH ISF	TB	55	2	2,650.00%	244	162	50.62%	41	6	583.33%
TLS ISF	TA	60	295	-79.66%	1,132	587	92.84%	36	168	-78.57%
TLS ISF (Cash Settled)	TE	6	32	-81.25%	140	320	-56.25%	0	7	-100.00%
WPL ISF	WD	228	58	293.10%	593	323	83.59%	13	22	-40.91%
WSF ISF	WE	26	39	-33.33%	226	419	-46.06%	28	44	-36.36%
WES ISF	WF	70	32	118.75%	654	318	105.66%	62	47	31.91%
AWC ISF	WM	12	71	-83.10%	50	173	-71.10%	1	2	-50.00%
WOW ISF	WW	68	36	88.89%	304	221	37.56%	19	12	58.33%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>4,444</b>	<b>2,729</b>	<b>62.84%</b>	<b>22,132</b>	<b>15,030</b>	<b>47.25%</b>	<b>2,494</b>	<b>1,710</b>	<b>45.85%</b>
<b>Total Exchange</b>		<b>6,965,114</b>	<b>5,443,563</b>	<b>27.95%</b>	<b>30,769,379</b>	<b>26,597,460</b>	<b>15.69%</b>	<b>1,798,089</b>	<b>1,324,500</b>	<b>35.76%</b>
<b>Daily Average</b>		<b>316,596</b>	<b>247,435</b>	<b>27.95%</b>	<b>244,201</b>	<b>209,429</b>	<b>16.60%</b>			

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**Non-Traded Volume**
**(included in total volume)**

		<b>Del</b>	<b>MS</b>	<b>OE</b>	<b>Total</b>
NZ 10 Year Stock	<b>TN</b>	0	25	0	<b>25</b>
NZ 90 Day Bank Bill	<b>BB</b>	0	22,660	0	<b>22,660</b>
10 Year Bonds	<b>XT</b>	0	10,631	3,531	<b>14,162</b>
3 Year Bonds	<b>YT</b>	0	9,468	42,418	<b>51,886</b>
30 Day Interbank Cash Rate	<b>IB</b>	0	24,306	0	<b>24,306</b>
90-Day Bank Bills	<b>IR</b>	600	0	2,611	<b>3,211</b>
AMP ISF	<b>PM</b>	11	0	0	<b>11</b>
BHP ISF	<b>BL</b>	151	0	0	<b>151</b>
BIL ISF	<b>BM</b>	9	0	0	<b>9</b>
Broad Wool	<b>BW</b>	0	7	0	<b>7</b>
BSL ISF	<b>BP</b>	25	0	0	<b>25</b>
Fine Wool	<b>FW</b>	0	16	0	<b>16</b>
Greasy Wool	<b>GW</b>	0	0	11	<b>11</b>
IAG ISF	<b>IA</b>	3	0	0	<b>3</b>
LLC ISF	<b>LL</b>	8	0	0	<b>8</b>
PBL ISF	<b>PB</b>	28	0	0	<b>28</b>
RIN ISF	<b>CS</b>	15	0	0	<b>15</b>
RIO ISF	<b>CA</b>	190	0	0	<b>190</b>
SPI 200	<b>AP</b>	0	10,892	20,866	<b>31,758</b>
TLS ISF	<b>TA</b>	1	0	0	<b>1</b>
WMR ISF	<b>RE</b>	55	0	0	<b>55</b>
WOW ISF	<b>WW</b>	36	0	0	<b>36</b>
WPL ISF	<b>WD</b>	98	0	0	<b>98</b>
<b>Total Non Traded:</b>		<b>1,230</b>	<b>78,005</b>	<b>69,437</b>	<b>148,672</b>

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