

SFE NOTICE NO. 105/05

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## Monthly Volume and Open Interest Report – July 2005

Please find attached the July 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).



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		Mth Vol Jul 2005 (21-Days)	Mth Vol Jul 2004 (22-Days)	% Change	YTD 2005 (147-Days)	YTD 2004 (149-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
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**Currencies - Futures**

AUD	AF	186	1,155	-83.90%	3,308	23,971	-86.20%	139	3,725	-96.27%
<b>Total:</b>		<b>186</b>	<b>1,155</b>	<b>-83.90%</b>	<b>3,308</b>	<b>23,971</b>	<b>-86.20%</b>	<b>139</b>	<b>3,725</b>	<b>-96.27%</b>

**Equity Indices - Futures**

SPI 200	AP	267,405	253,466	5.50%	3,072,353	2,482,793	23.75%	194,627	161,836	20.26%
Listed Property Trust	PT	410	0	na	856	0	na	451	0	na
<b>Total:</b>		<b>267,815</b>	<b>253,466</b>	<b>5.66%</b>	<b>3,073,209</b>	<b>2,482,793</b>	<b>23.78%</b>	<b>195,078</b>	<b>161,836</b>	<b>20.54%</b>

**Equity Indices - Options**

SPI 200	AP	51,502	36,290	41.92%	405,201	277,389	46.08%	146,566	107,823	35.93%
SPI 200 Intra Day Cash Settled	AD	29	0	na	5,038	0	na	0	0	na
<b>Total:</b>		<b>51,531</b>	<b>36,290</b>	<b>42.00%</b>	<b>410,239</b>	<b>277,389</b>	<b>47.89%</b>	<b>146,566</b>	<b>107,823</b>	<b>35.93%</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	81,349	58,448	39.18%	844,765	231,919	264.25%	112,673	42,395	165.77%
90-Day Bank Bills	IR	1,327,016	1,213,672	9.34%	8,912,470	8,211,256	8.54%	531,719	418,813	26.96%
3 Year Bonds	YT	1,908,252	1,568,184	21.69%	14,370,948	12,890,680	11.48%	404,344	381,378	6.02%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	605,851	553,168	9.52%	5,752,311	4,593,275	25.23%	313,442	201,905	55.24%
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>3,922,468</b>	<b>3,393,472</b>	<b>15.59%</b>	<b>29,880,494</b>	<b>25,927,130</b>	<b>15.25%</b>	<b>1,362,178</b>	<b>1,044,491</b>	<b>30.42%</b>

**Interest Rates - Options**

90-Day Bank Bills	IR	39,527	21,212	86.34%	153,682	114,068	34.73%	94,314	45,611	106.78%
3 Year Bonds	YT	43,043	35,600	20.91%	238,296	194,528	22.50%	37,648	14,975	151.41%
3 Year Bonds Overnight	YO	119,081	106,463	11.85%	630,833	781,428	-19.27%	0	0	na
3 Year Bonds Intra-Day	YD	34,755	60,644	-42.69%	335,290	364,454	-8.00%	0	0	na
10 Year Bonds	XT	500	6,292	-92.05%	25,741	31,769	-18.97%	1,188	5,732	-79.27%
10 Year Bonds Overnight	XO	5,655	9,862	-42.66%	32,006	46,340	-30.93%	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>242,561</b>	<b>240,073</b>	<b>1.04%</b>	<b>1,416,498</b>	<b>1,533,162</b>	<b>-7.61%</b>	<b>133,150</b>	<b>66,318</b>	<b>100.78%</b>

**NZ Interest Rates - Futures**

90 Day Bank Bill	BB	55,582	36,845	50.85%	479,016	280,634	70.69%	76,901	36,968	108.02%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	68	60	13.33%	509	492	3.46%	53	44	20.45%
<b>Total:</b>		<b>55,650</b>	<b>36,905</b>	<b>50.79%</b>	<b>479,525</b>	<b>281,126</b>	<b>70.57%</b>	<b>76,954</b>	<b>37,012</b>	<b>107.92%</b>

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		Mth Vol Jul 2005 (21-Days)	Mth Vol Jul 2004 (22-Days)	% Change	YTD 2005 (147-Days)	YTD 2004 (149-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
<b>NZ Interest Rates - Options</b>										
90 Day Bank Bill	BB	0	200	-100.00%	2,850	4,010	-28.93%	0	450	-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>4,010</b>	<b>-28.93%</b>	<b>0</b>	<b>450</b>	<b>-100.00%</b>

**Commodities - Futures**

d-cypha SFE NSW Base Load Electricity	BN	970	205	373.17%	3,668	3,025	21.26%	3,207	2,450	30.90%
d-cypha SFE QLD Base Load Electricity	BQ	300	165	81.82%	1,800	590	205.08%	1,531	610	150.98%
d-cypha SFE SA Base Load Electricity	BS	75	25	200.00%	647	1,130	-42.74%	1,572	1,630	-3.56%
d-cypha SFE VIC Base Load Electricity	BV	220	364	-39.56%	1,360	1,804	-24.61%	1,665	1,243	33.95%
d-cypha SFE NSW Peak Period Electricity	PN	175	55	218.18%	607	810	-25.06%	659	890	-25.96%
d-cypha SFE QLD Peak Period Electricity	PQ	111	260	-57.31%	425	585	-27.35%	516	725	-28.83%
d-cypha SFE SA Peak Period Electricity	PS	0	3	-100.00%	80	273	-70.70%	70	155	-54.84%
d-cypha SFE VIC Peak Period Electricity	PV	575	125	360.00%	2,546	565	350.62%	2,450	505	385.15%
d-cypha SFE NSW Base \$300 CAP	GN	0	0	na	1	0	na	1	0	na
d-cypha SFE QLD Base \$300 CAP	GQ	180	0	na	280	0	na	280	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	0	0	na	22	0	na	21	0	na
d-cypha SFE NSW Base Load Electricity Strip	HN	125	0	na	345	150	130.00%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	40	0	na	195	40	387.50%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	3	55	-94.55%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	20	55	-63.64%	165	185	-10.81%	0	0	na
Fine Wool	FW	110	53	107.55%	1,339	1,005	33.23%	328	280	17.14%
Broad Wool	BW	0	19	-100.00%	272	595	-54.29%	32	132	-75.76%
Greasy Wool	GW	1,090	306	256.21%	10,790	4,134	161.01%	1,398	829	68.64%
MLA/SFE Cattle Futures	CT	132	135	-2.22%	616	810	-23.95%	105	210	-50.00%
<b>Total:</b>		<b>4,123</b>	<b>1,770</b>	<b>132.94%</b>	<b>25,161</b>	<b>15,756</b>	<b>59.69%</b>	<b>13,835</b>	<b>9,659</b>	<b>43.23%</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	32	-100.00%	182	336	-45.83%	2	295	-99.32%
<b>Total:</b>		<b>0</b>	<b>32</b>	<b>-100.00%</b>	<b>267</b>	<b>451</b>	<b>-40.80%</b>	<b>147</b>	<b>385</b>	<b>-61.82%</b>

**NZ Commodities - Futures**

NZ Broad Wool	NW	0	36	-100.00%	30	41	-26.83%	0	41	-100.00%
<b>Total:</b>		<b>0</b>	<b>36</b>	<b>-100.00%</b>	<b>30</b>	<b>41</b>	<b>-26.83%</b>	<b>0</b>	<b>41</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	66	1	6,500.00%	326	219	48.86%	22	2	1,000.00%
AXA ISF	AX	29	6	383.33%	388	87	345.98%	31	4	675.00%
ANZ ISF	AZ	353	84	320.24%	2,306	475	385.47%	249	73	241.10%
WBC ISF	BC	44	145	-69.66%	640	864	-25.93%	48	74	-35.14%
BHP ISF	BL	768	40	1,820.00%	2,982	985	202.74%	350	38	821.05%
BIL ISF	BM	40	23	73.91%	412	254	62.20%	16	13	23.08%
BLD ISF	BO	357	7	5,000.00%	1,105	135	718.52%	74	7	957.14%
BSL ISF	BP	46	78	-41.03%	813	191	325.65%	45	43	4.65%
RIO ISF	CA	59	41	43.90%	1,740	1,223	42.27%	245	85	188.24%
CBA ISF	CB	319	376	-15.16%	1,808	1,509	19.81%	344	314	9.55%
CBA ISF (Cash Settled)	CI	9	5	80.00%	76	342	-77.78%	13	5	160.00%
CCL ISF	CC	14	18	-22.22%	184	145	26.90%	13	11	18.18%
CML ISF	CM	17	74	-77.03%	766	219	249.77%	87	30	190.00%
RIN ISF	CS	27	15	80.00%	321	75	328.00%	48	10	380.00%
FGL ISF	FB	3	2	50.00%	113	194	-41.75%	2	2	0.00%
FXJ ISF	FX	8	10	-20.00%	242	98	146.94%	8	10	-20.00%
IAG ISF	IA	10	11	-9.09%	214	78	174.36%	25	3	733.33%
LHG ISF	LH	11	17	-35.29%	154	347	-55.62%	11	59	-81.36%
LLC ISF	LL	32	3	966.67%	255	137	86.13%	39	8	387.50%
MAY ISF	MY	19	29	-34.48%	221	290	-23.79%	18	16	12.50%
NAB ISF	NB	214	408	-47.55%	987	1,949	-49.36%	167	170	-1.76%
NCM ISF	NM	67	78	-14.10%	821	585	40.34%	48	38	26.32%
NCP ISF	NU	0	651	-100.00%	420	1,813	-76.83%	0	149	-100.00%
PBL ISF	PB	61	30	103.33%	350	110	218.18%	59	19	210.53%
ANN ISF	PC	13	14	-7.14%	269	144	86.81%	9	5	80.00%
AMP ISF	PM	20	23	-13.04%	802	273	193.77%	89	17	423.53%
QBE ISF	QB	9	35	-74.29%	334	226	47.79%	50	14	257.14%
QAN ISF	QN	0	17	-100.00%	185	243	-23.87%	0	24	-100.00%
WMR ISF	RE	0	15	-100.00%	1,222	511	139.14%	0	93	-100.00%
SGB ISF	SG	125	98	27.55%	686	820	-16.34%	102	75	36.00%
SRP ISF	SR	0	19	-100.00%	125	90	38.89%	0	3	-100.00%
SUN ISF	SU	107	1	10,600.00%	369	154	139.61%	83	1	8,200.00%
TAH ISF	TB	84	23	265.22%	328	185	77.30%	63	14	350.00%
TLS ISF	TA	96	11	772.73%	1,228	598	105.35%	69	160	-56.88%
TLS ISF (Cash Settled)	TE	0	0	na	140	320	-56.25%	0	7	-100.00%
WPL ISF	WD	29	37	-21.62%	622	360	72.78%	11	26	-57.69%
WSF ISF	WE	68	94	-27.66%	294	513	-42.69%	26	70	-62.86%
WES ISF	WF	99	69	43.48%	753	387	94.57%	86	54	59.26%
AWC ISF	WM	0	48	-100.00%	50	221	-77.38%	1	14	-92.86%
WOW ISF	WW	126	22	472.73%	430	243	76.95%	58	17	241.18%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>3,349</b>	<b>2,678</b>	<b>25.06%</b>	<b>25,481</b>	<b>17,708</b>	<b>43.90%</b>	<b>2,609</b>	<b>1,777</b>	<b>46.82%</b>
<b>Total Exchange</b>		<b>4,547,683</b>	<b>3,966,077</b>	<b>14.66%</b>	<b>35,317,062</b>	<b>30,563,537</b>	<b>15.55%</b>	<b>1,930,656</b>	<b>1,433,517</b>	<b>34.68%</b>
<b>Daily Average</b>		<b>216,556</b>	<b>180,276</b>	<b>20.12%</b>	<b>240,252</b>	<b>205,124</b>	<b>17.13%</b>			

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

		<b>Del</b>	<b>MS</b>	<b>OE</b>	<b>Total</b>
10 Year Bonds	XT	0	0	1,830	1,830
3 Year Bonds	YT	0	0	36,046	36,046
30 Day Interbank Cash Rate	IB	0	14,765	0	14,765
ANZ ISF	AZ	95	0	0	95
AXA ISF	AX	27	0	0	27
CBA ISF	CB	256	0	0	256
CCL ISF	CC	12	0	0	12
d-cypha SFE NSW Base Load Electricity	BN	0	260	0	260
d-cypha SFE NSW Peak Period Electricity	PN	0	110	0	110
d-cypha SFE QLD Base Load Electricity	BQ	0	40	0	40
d-cypha SFE QLD Peak Period Electricity	PQ	0	56	0	56
d-cypha SFE SA Base Load Electricity	BS	0	75	0	75
d-cypha SFE VIC Base Load Electricity	BV	0	80	0	80
d-cypha SFE VIC Peak Period Electricity	PV	0	55	0	55
FGL ISF	FB	1	0	0	1
FXJ ISF	FX	5	0	0	5
MLA/SFE Cattle Futures	CT	0	36	0	36
NAB ISF	NB	117	0	0	117
QBE ISF	QB	6	0	0	6
SGB ISF	SG	48	0	0	48
SPI 200	AP	0	0	46	46
SUN ISF	SU	71	0	0	71
TAH ISF	TB	33	0	0	33
WBC ISF	BC	21	0	0	21
WES ISF	WF	33	0	0	33
WSF ISF	WE	23	0	0	23
<b>Total Non Traded:</b>		<b>748</b>	<b>15,477</b>	<b>37,922</b>	<b>54,147</b>

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