

SFE NOTICE NO. 119/05

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Monthly Volume and Open Interest Report – August 2005

Please find attached the August 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.



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		Mth Vol Aug 2005 (23-Days)	Mth Vol Aug 2004 (22-Days)	% Change	YTD 2005 (170-Days)	YTD 2004 (171-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	136	554	-75.45%	3,444	24,525	-85.96%	188	3,800	-95.05%
Total:		136	554	-75.45%	3,444	24,525	-85.96%	188	3,800	-95.05%
Equity Indices - Futures										
SPI 200	AP	323,532	271,852	19.01%	3,395,885	2,754,645	23.28%	214,488	171,733	24.90%
Listed Property Trust	PT	2,640	0	na	3,496	0	na	933	0	na
Total:		326,172	271,852	19.98%	3,399,381	2,754,645	23.41%	215,421	171,733	25.44%
Equity Indices - Options										
SPI 200	AP	58,970	46,963	25.57%	464,171	324,352	43.11%	176,770	118,090	49.69%
SPI 200 Intra Day Cash Settled	AD	180	0	na	5,218	0	na	0	0	na
Total:		59,150	46,963	25.95%	469,389	324,352	44.72%	176,770	118,090	49.69%
NZ Equity Indices - Futures										
FoX15 Gross Share Price Index	ZI	0	3	-100.00%	0	3	-100.00%	0	3	-100.00%
Total:		0	3	-100.00%	0	3	-100.00%	0	3	-100.00%
Interest Rates - Futures										
30 Day Interbank Cash Rate	IB	122,861	69,727	76.20%	967,626	301,646	220.78%	128,566	43,317	196.80%
90-Day Bank Bills	IR	1,606,712	1,146,354	40.16%	10,519,182	9,357,610	12.41%	576,478	446,498	29.11%
3 Year Bonds	YT	2,079,952	1,443,908	44.05%	16,450,900	14,334,588	14.76%	529,991	384,812	37.73%
3 Year Interest Rate Swaps	YS	0	3,000	-100.00%	0	3,000	-100.00%	0	1,000	-100.00%
10 Year Bonds	XT	767,236	496,647	54.48%	6,519,547	5,089,922	28.09%	324,646	203,021	59.91%
10 Year Interest Rate Swaps	XS	0	0	na	0	0	na	0	0	na
AU/US 10 yr Bond Spread	UA	380	0	na	380	0	na	380	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:		4,577,141	3,159,636	44.86%	34,457,635	29,086,766	18.46%	1,560,061	1,078,648	44.63%
Interest Rates - Options										
90-Day Bank Bills	IR	25,374	17,000	49.26%	179,056	131,068	36.61%	81,512	59,421	37.18%
3 Year Bonds	YT	64,022	23,890	167.99%	302,318	218,418	38.41%	51,377	11,870	332.83%
3 Year Bonds Overnight	YO	114,949	116,884	-1.66%	745,782	898,312	-16.98%	0	0	na
3 Year Bonds Intra-Day	YD	52,270	50,224	4.07%	387,560	414,678	-6.54%	0	0	na
10 Year Bonds	XT	3,983	9,859	-59.60%	29,724	41,628	-28.60%	3,058	12,101	-74.73%
10 Year Bonds Overnight	XO	9,999	6,600	51.50%	42,005	52,940	-20.66%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	100	0	na	750	575	30.43%	0	0	na
Total:		270,697	224,457	20.60%	1,687,195	1,757,619	-4.01%	135,947	83,392	63.02%
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	58,119	36,784	58.00%	537,135	317,418	69.22%	88,368	42,800	106.47%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	27	28	-3.57%	536	520	3.08%	59	28	110.71%
Total:		58,146	36,812	57.95%	537,671	317,938	69.11%	88,427	42,828	106.47%

• Volumes quoted are Total Volumes which include on-market, off-market and non-traded volumes.

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		Mth Vol Aug 2005 (23-Days)	Mth Vol Aug 2004 (22-Days)	% Change	YTD 2005 (170-Days)	YTD 2004 (171-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
NZ Interest Rates - Options										
90 Day Bank Bill	BB	0	0	na	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
Total:		0	0	na	2,850	4,010	-28.93%	0	450	-100.00%

Commodities - Futures

d-cypha SFE NSW Base Load Electricity	BN	56	100	-44.00%	3,724	3,125	19.17%	3,236	2,550	26.90%
d-cypha SFE QLD Base Load Electricity	BQ	360	160	125.00%	2,160	750	188.00%	1,690	610	177.05%
d-cypha SFE SA Base Load Electricity	BS	360	160	125.00%	1,007	1,290	-21.94%	1,737	1,630	6.56%
d-cypha SFE VIC Base Load Electricity	BV	65	40	62.50%	1,425	1,844	-22.72%	1,680	1,203	39.65%
d-cypha SFE NSW Peak Period Electricity	PN	114	55	107.27%	721	865	-16.65%	763	905	-15.69%
d-cypha SFE QLD Peak Period Electricity	PQ	25	95	-73.68%	450	680	-33.82%	516	740	-30.27%
d-cypha SFE SA Peak Period Electricity	PS	80	5	1,500.00%	160	278	-42.45%	135	155	-12.90%
d-cypha SFE VIC Peak Period Electricity	PV	355	5	7,000.00%	2,901	570	408.95%	2,770	505	448.51%
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	240	0	na	520	0	na	520	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	27	0	na	21	0	na
d-cypha SFE NSW Base Load Electricity Strip	HN	5	5	0.00%	350	155	125.81%	5	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	25	0	na	220	40	450.00%	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	15	10	50.00%	180	195	-7.69%	0	0	na
Fine Wool	FW	129	145	-11.03%	1,468	1,150	27.65%	294	252	16.67%
Broad Wool	BW	53	66	-19.70%	325	661	-50.83%	37	55	-32.73%
Greasy Wool	GW	1,488	906	64.24%	12,278	5,040	143.61%	1,537	643	139.04%
MLA/SFE Cattle Futures	CT	62	96	-35.42%	678	906	-25.17%	151	266	-43.23%
Total:		3,437	1,848	85.98%	28,598	17,604	62.45%	15,093	9,514	58.64%

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	40	0	na	75	0	na	75	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	1	259	-99.61%	183	595	-69.24%	2	489	-99.59%
Total:		41	259	-84.17%	308	710	-56.62%	187	579	-67.70%

NZ Commodities - Futures

NZ Broad Wool	NW	0	12	-100.00%	30	53	-43.40%	0	29	-100.00%
Total:		0	12	-100.00%	30	53	-43.40%	0	29	-100.00%

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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	66	42	57.14%	392	261	50.19%	33	10	230.00%
AXA ISF	AX	2	2	0.00%	390	89	338.20%	4	2	100.00%
ANZ ISF	AZ	18	5	260.00%	2,324	480	384.17%	143	6	2,283.33%
WBC ISF	BC	8	68	-88.24%	648	932	-30.47%	31	17	82.35%
BHP ISF	BL	346	85	307.06%	3,328	1,070	211.03%	445	36	1,136.11%
BIL ISF	BM	48	24	100.00%	460	278	65.47%	33	16	106.25%
BLD ISF	BO	145	36	302.78%	1,250	171	630.99%	12	18	-33.33%
BSL ISF	BP	38	83	-54.22%	851	274	210.58%	46	64	-28.13%
RIO ISF	CA	136	318	-57.23%	1,876	1,541	21.74%	243	289	-15.92%
CBA ISF	CB	124	423	-70.69%	1,932	1,932	0.00%	99	483	-79.50%
CBA ISF (Cash Settled)	CI	26	0	na	102	342	-70.18%	13	5	160.00%
CCL ISF	CC	13	11	18.18%	197	156	26.28%	2	4	-50.00%
CML ISF	CM	204	42	385.71%	970	261	271.65%	26	2	1,200.00%
RIN ISF	CS	16	5	220.00%	337	80	321.25%	48	9	433.33%
FGL ISF	FB	32	0	na	145	194	-25.26%	11	0	na
FXJ ISF	FX	2	22	-90.91%	244	120	103.33%	3	0	na
IAG ISF	IA	44	11	300.00%	258	89	189.89%	64	5	1,180.00%
LHG ISF	LH	17	176	-90.34%	171	523	-67.30%	14	110	-87.27%
LLC ISF	LL	29	80	-63.75%	284	217	30.88%	46	59	-22.03%
MAY ISF	MY	21	30	-30.00%	242	320	-24.38%	15	4	275.00%
NAB ISF	NB	92	89	3.37%	1,079	2,038	-47.06%	55	107	-48.60%
NCM ISF	NM	78	104	-25.00%	899	689	30.48%	14	15	-6.67%
NCP ISF	NU	0	390	-100.00%	420	2,203	-80.94%	0	124	-100.00%
PBL ISF	PB	2	13	-84.62%	352	123	186.18%	61	20	205.00%
ANN ISF	PC	15	5	200.00%	284	149	90.60%	5	0	na
AMP ISF	PM	15	121	-87.60%	817	394	107.36%	82	116	-29.31%
QBE ISF	QB	20	18	11.11%	354	244	45.08%	60	1	5,900.00%
QAN ISF	QN	0	68	-100.00%	185	311	-40.51%	0	16	-100.00%
WMR ISF	RE	0	21	-100.00%	1,222	532	129.70%	0	98	-100.00%
SGB ISF	SG	9	32	-71.88%	695	852	-18.43%	54	39	38.46%
SRP ISF	SR	0	0	na	125	90	38.89%	0	3	-100.00%
SUN ISF	SU	31	22	40.91%	400	176	127.27%	7	8	-12.50%
TAH ISF	TB	44	38	15.79%	372	223	66.82%	33	18	83.33%
TLS ISF	TA	117	81	44.44%	1,345	679	98.09%	70	159	-55.97%
TLS ISF (Cash Settled)	TE	2	0	na	142	320	-55.63%	0	7	-100.00%
WPL ISF	WD	81	23	252.17%	703	383	83.55%	10	28	-64.29%
WSF ISF	WE	22	38	-42.11%	316	551	-42.65%	16	21	-23.81%
WES ISF	WF	21	43	-51.16%	774	430	80.00%	68	14	385.71%
AWC ISF	WM	22	32	-31.25%	72	253	-71.54%	15	10	50.00%
WOW ISF	WW	38	30	26.67%	468	273	71.43%	50	16	212.50%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		1,944	2,631	-26.11%	27,425	20,339	34.84%	1,931	1,959	-1.43%

NZ Share Options - Options

Carter Holt Harvey Ltd	ZC	0	0	na	0	0	na	0	0	na
Contact Energy Ltd	ZE	0	0	na	0	0	na	0	0	na
Fletcher Building	ZF	0	0	na	0	0	na	0	0	na
Telecom Corp NZ	ZT	0	0	na	0	0	na	0	0	na
The Warehouse	ZW	0	0	na	0	0	na	0	0	na
Total:		0	0	na	0	0	na	0	0	na

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Total Exchange	5,296,864	3,745,027	41.44%	40,613,926	34,308,564	18.38%	2,194,025	1,511,025	45.20%
Daily Average	230,298	170,229	35.29%	238,905	200,635	19.07%			

Non-Traded Volume
(included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	3,845	3,845
3 Year Bonds	YT	0	0	44,766	44,766
30 Day Interbank Cash Rate	IB	0	20,876	0	20,876
AMC ISF	AR	20	0	0	20
ANN ISF	PC	5	0	0	5
BLD ISF	BO	60	0	0	60
Broad Wool	BW	0	8	0	8
CML ISF	CM	49	0	0	49
Fine Wool	FW	0	16	0	16
MAY ISF	MY	8	0	0	8
NCM ISF	NM	36	0	0	36
SPI 200	AP	0	0	57	57
Total Non Traded:		178	20,900	48,668	69,746

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