

SFE NOTICE NO. 147/05

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Monthly Volume and Open Interest Report - October 2005

Please find attached the October 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 Oct 2005 (21-Days)	Mth Vol Oct 2004 (21-Days)	% Change	YTD 2005 (213-Days)	YTD 2004 (214-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	203	619	-67.21%	4,112	32,544	-87.36%	121	3,779	-96.80%
Total:		203	619	-67.21%	4,112	32,544	-87.36%	121	3,779	-96.80%
Equity Indices - Futures										
SPI 200	AP	416,924	264,578	57.58%	4,618,111	3,659,722	26.19%	210,834	176,144	19.69%
Listed Property Trust	PT	503	0	na	8,557	0	na	686	0	na
Total:		417,427	264,578	57.77%	4,626,668	3,659,722	26.42%	211,520	176,144	20.08%
Equity Indices - Options										
SPI 200	AP	56,755	46,639	21.69%	593,448	419,765	41.38%	147,474	108,302	36.17%
SPI 200 Intra Day Cash Settled	AD	964	1,092	-11.72%	6,221	1,092	469.69%	0	0	na
Total:		57,719	47,731	20.93%	599,669	420,857	42.49%	147,474	108,302	36.17%
NZ Equity Indices - Futures										
FoX15 Gross Share Price Index	ZI	0	21	-100.00%	0	64	-100.00%	0	14	-100.00%
Total:		0	21	-100.00%	0	64	-100.00%	0	14	-100.00%
Interest Rates - Futures										
30 Day Interbank Cash Rate	IB	105,090	56,965	84.48%	1,193,166	468,707	154.57%	104,343	86,533	20.58%
90-Day Bank Bills	IR	1,329,899	961,708	38.29%	13,611,952	11,610,822	17.24%	588,706	533,852	10.28%
3 Year Bonds	YT	1,991,289	1,373,446	44.98%	21,509,168	18,471,845	16.44%	372,936	404,724	-7.85%
3 Year Interest Rate Swaps	YS	0	0	na	0	12,000	-100.00%	0	0	na
10 Year Bonds	XT	645,753	532,057	21.37%	8,793,558	6,771,859	29.85%	308,412	250,626	23.06%
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	1,160	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:		4,072,031	2,924,176	39.25%	45,109,004	37,335,233	20.82%	1,374,397	1,275,735	7.73%
Interest Rates - Options										
90-Day Bank Bills	IR	29,750	8,049	269.61%	216,788	156,080	38.90%	65,403	48,989	33.51%
3 Year Bonds	YT	83,090	48,008	73.08%	423,275	313,673	34.94%	52,740	34,559	52.61%
3 Year Bonds Overnight	YO	132,365	86,140	53.66%	1,017,838	1,099,998	-7.47%	0	0	na
3 Year Bonds Intra-Day	YD	43,151	32,295	33.62%	462,196	485,483	-4.80%	0	0	na
10 Year Bonds	XT	4,700	6,052	-22.34%	36,267	52,010	-30.27%	4,873	6,396	-23.81%
10 Year Bonds Overnight	XO	7,460	6,740	10.68%	58,725	63,170	-7.04%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	0	550	-100.00%	750	1,245	-39.76%	0	0	na
Total:		300,516	187,834	59.99%	2,215,839	2,171,659	2.03%	123,016	89,944	36.77%
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	86,086	45,389	89.66%	749,148	414,233	80.85%	118,670	53,727	120.88%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	94	23	308.70%	727	618	17.64%	84	25	236.00%
Total:		86,180	45,412	89.77%	749,875	414,851	80.76%	118,754	53,752	120.93%

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

• Quoted figures are based on latest available information at time of report generation.

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		Mth Vol Oct 2005 (21-Days)	Mth Vol Oct 2004 (21-Days)	% Change	YTD 2005 (213-Days)	YTD 2004 (214-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
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NZ Interest Rates - Options

90 Day Bank Bill	BB	0	0	na	2,850	4,010	-28.93%	0	400	-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	400	-100.00%

Commodities - Futures

d-cypha SFE NSW Base Load Electricity	BN	439	370	18.65%	4,658	3,515	32.52%	3,235	2,425	33.40%
d-cypha SFE QLD Base Load Electricity	BQ	355	175	102.86%	2,580	939	174.76%	1,950	644	202.80%
d-cypha SFE SA Base Load Electricity	BS	95	85	11.76%	1,162	1,385	-16.10%	1,702	1,540	10.52%
d-cypha SFE VIC Base Load Electricity	BV	305	594	-48.65%	1,915	2,518	-23.95%	1,750	1,079	62.19%
d-cypha SFE NSW Peak Period Electricity	PN	144	90	60.00%	891	960	-7.19%	637	810	-21.36%
d-cypha SFE QLD Peak Period Electricity	PQ	67	165	-59.39%	522	903	-42.19%	475	668	-28.89%
d-cypha SFE SA Peak Period Electricity	PS	0	10	-100.00%	160	298	-46.31%	135	145	-6.90%
d-cypha SFE VIC Peak Period Electricity	PV	400	425	-5.88%	3,636	1,230	195.61%	3,160	785	302.55%
d-cypha SFE NSW Base \$300 CAP	GN	1	0	na	2	0	na	0	0	na
d-cypha SFE QLD Base \$300 CAP	GQ	25	0	na	585	0	na	545	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	1	0	na	128	0	na	120	0	na
d-cypha SFE NSW Base Load Electricity Strip	HN	40	50	-20.00%	485	210	130.95%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	20	5	300.00%	250	45	455.56%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	18	55	-67.27%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	20	10	100.00%	220	205	7.32%	0	0	na
Fine Wool	FW	124	319	-61.13%	1,642	1,619	1.42%	240	295	-18.64%
Broad Wool	BW	12	30	-60.00%	408	758	-46.17%	14	37	-62.16%
Greasy Wool	GW	1,083	1,044	3.74%	14,162	7,511	88.55%	1,598	936	70.73%
MLA/SFE Cattle Futures	CT	99	29	241.38%	876	1,144	-23.43%	253	231	9.52%
Total:		3,230	3,401	-5.03%	34,300	23,295	47.24%	15,814	9,595	64.82%

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	60	0	na	175	0	na	175	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	42	-100.00%	189	887	-78.69%	7	392	-98.21%
Total:		60	42	42.86%	414	1,002	-58.68%	292	482	-39.42%

NZ Commodities - Futures

NZ Broad Wool	NW	0	26	-100.00%	30	83	-63.86%	0	34	-100.00%
Total:		0	26	-100.00%	30	83	-63.86%	0	34	-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	10	34	-70.59%	454	341	33.14%	22	36	-38.89%
AXA ISF	AX	4	4	0.00%	394	94	319.15%	0	3	-100.00%
ANZ ISF	AZ	251	127	97.64%	2,786	730	281.64%	20	63	-68.25%
WBC ISF	BC	29	63	-53.97%	714	1,046	-31.74%	0	30	-100.00%
BHP ISF	BL	247	157	57.32%	4,197	1,288	225.85%	300	48	525.00%
BIL ISF	BM	40	9	344.44%	561	335	67.46%	55	10	450.00%
BLD ISF	BO	71	18	294.44%	1,326	206	543.69%	15	7	114.29%
BSL ISF	BP	134	22	509.09%	1,095	423	158.87%	55	19	189.47%
RIO ISF	CA	148	103	43.69%	2,358	1,938	21.67%	31	210	-85.24%
CBA ISF	CB	151	375	-59.73%	2,127	2,437	-12.72%	27	536	-94.96%
CBA ISF (Cash Settled)	CI	0	0	na	108	352	-69.32%	19	5	280.00%
CCL ISF	CC	98	4	2,350.00%	317	163	94.48%	1	4	-75.00%
CML ISF	CM	89	2	4,350.00%	1,064	322	230.43%	54	14	285.71%
RIN ISF	CS	29	16	81.25%	413	121	241.32%	37	5	640.00%
FGL ISF	FB	12	0	na	166	194	-14.43%	4	0	na
FXJ ISF	FX	134	2	6,600.00%	389	132	194.70%	6	2	200.00%
IAG ISF	IA	0	12	-100.00%	340	127	167.72%	1	3	-66.67%
LHG ISF	LH	63	65	-3.08%	259	598	-56.69%	33	105	-68.57%
LLC ISF	LL	16	4	300.00%	343	266	28.95%	17	40	-57.50%
MAY ISF	MY	9	0	na	256	320	-20.00%	13	4	225.00%
NAB ISF	NB	304	288	5.56%	1,514	2,453	-38.28%	22	122	-81.97%
NCM ISF	NM	23	85	-72.94%	957	794	20.53%	18	33	-45.45%
NCP ISF	NU	0	256	-100.00%	420	2,703	-84.46%	0	35	-100.00%
PBL ISF	PB	15	8	87.50%	432	148	191.89%	38	24	58.33%
ANN ISF	PC	0	47	-100.00%	304	197	54.31%	15	19	-21.05%
AMP ISF	PM	21	5	320.00%	876	525	66.86%	59	6	883.33%
QBE ISF	QB	99	29	241.38%	470	316	48.73%	0	6	-100.00%
QAN ISF	QN	1	17	-94.12%	186	345	-46.09%	1	29	-96.55%
WMR ISF	RE	0	111	-100.00%	1,222	739	65.36%	0	38	-100.00%
SGB ISF	SG	46	95	-51.58%	757	995	-23.92%	7	58	-87.93%
SRP ISF	SR	0	23	-100.00%	125	120	4.17%	0	11	-100.00%
SUN ISF	SU	168	22	663.64%	600	234	156.41%	17	16	6.25%
TAH ISF	TB	68	19	257.89%	459	260	76.54%	2	24	-91.67%
TLS ISF	TA	163	35	365.71%	1,706	851	100.47%	95	55	72.73%
TLS ISF (Cash Settled)	TE	0	40	-100.00%	142	381	-62.73%	0	47	-100.00%
WPL ISF	WD	122	65	87.69%	905	526	72.05%	35	12	191.67%
WSF ISF	WE	38	123	-69.11%	416	739	-43.71%	0	44	-100.00%
WES ISF	WF	76	157	-51.59%	900	654	37.61%	28	64	-56.25%
AWC ISF	WM	0	7	-100.00%	91	306	-70.26%	0	2	-100.00%
WOW ISF	WW	57	84	-32.14%	618	417	48.20%	42	39	7.69%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		2,736	2,533	8.01%	32,767	25,232	29.86%	1,089	1,828	-40.43%

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	4,940,102	3,476,373	42.11%	53,375,528	44,088,552	21.06%	1,992,477	1,720,009	15.84%
Daily Average	235,243	165,542	42.10%	250,589	206,021	21.63%			

Non-Traded Volume
(included in total volume)

		DeI	MS	OE	Total
10 Year Bonds	XT	0	0	2,650	2,650
3 Year Bonds	YT	0	0	62,759	62,759
30 Day Interbank Cash Rate	IB	0	26,320	0	26,320
ANZ ISF	AZ	98	0	0	98
AXA ISF	AX	4	0	0	4
Broad Wool	BW	0	1	0	1
CBA ISF	CB	92	0	0	92
CCL ISF	CC	16	0	0	16
d-cypha SFE NSW Base \$300 CAP	GN	0	1	0	1
d-cypha SFE NSW Base Load Electricity	BN	0	265	0	265
d-cypha SFE NSW Peak Period Electricity	PN	0	115	0	115
d-cypha SFE QLD Base \$300 CAP	GQ	0	20	0	20
d-cypha SFE QLD Base Load Electricity	BQ	0	10	0	10
d-cypha SFE QLD Peak Period Electricity	PQ	0	36	0	36
d-cypha SFE SA Base Load Electricity	BS	0	95	0	95
d-cypha SFE VIC Base \$300 CAP	GV	0	1	0	1
d-cypha SFE VIC Base Load Electricity	BV	0	120	0	120
d-cypha SFE VIC Peak Period Electricity	PV	0	95	0	95
FGL ISF	FB	9	0	0	9
Fine Wool	FW	0	4	0	4
NAB ISF	NB	138	0	0	138
QBE ISF	QB	66	0	0	66
SGB ISF	SG	46	0	0	46
SPI 200	AP	0	0	307	307
SUN ISF	SU	19	0	0	19
TAH ISF	TB	26	0	0	26
WBC ISF	BC	14	0	0	14
WES ISF	WF	43	0	0	43
WSF ISF	WE	19	0	0	19
Total Non Traded:		590	27,083	65,716	93,389

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