Corporation Limited

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Monthly Volume and Open Interest Report - November 2005

Please find attached the November 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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CORPORATION LIMITED

Monthly SFE Trading Report for November 2005

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		Mth Vol Nov 2005 (22-Days)	Mth Vol Nov 2004 (22-Days)	% Change	YTD 2005 (235-Days)	YTD 2004 (236-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	150	1,247	-87.97%	4,262	33,791	-87.39%	66	4,310	-98.47%
Total:		**150**	**1,247**	**-87.97%**	**4,262**	**33,791**	**-87.39%**	**66**	**4,310**	**-98.47%**
Equity Indices - Futures										
SPI 200	AP	318,213	294,455	8.07%	4,936,324	3,954,177	24.84%	204,425	188,157	8.65%
Listed Property Trust	PT	20	0	na	8,577	0	na	703	0	na
Total:		**318,233**	**294,455**	**8.08%**	**4,944,901**	**3,954,177**	**25.06%**	**205,128**	**188,157**	**9.02%**
Equity Indices - Options										
SPI 200	AP	37,447	55,001	-31.92%	630,895	474,766	32.89%	154,638	130,635	18.37%
SPI 200 Intra Day Cash Settled	AD	183	1,525	-88.00%	6,404	2,617	144.71%	0	0	na
Total:		**37,630**	**56,526**	**-33.43%**	**637,299**	**477,383**	**33.50%**	**154,638**	**130,635**	**18.37%**
NZ Equity Indices - Futures										
FoX15 Gross Share Price Index	ZI	0	2	-100.00%	0	66	-100.00%	0	14	-100.00%
Total:		**0**	**2**	**-100.00%**	**0**	**66**	**-100.00%**	**0**	**14**	**-100.00%**
Interest Rates - Futures										
30 Day Interbank Cash Rate	IB	103,041	127,949	-19.47%	1,296,207	596,656	117.25%	114,912	125,266	-8.27%
90-Day Bank Bills	IR	1,217,971	1,619,620	-24.80%	14,829,923	13,230,442	12.09%	470,241	674,626	-30.30%
3 Year Bonds	YT	1,933,975	1,959,178	-1.29%	23,443,143	20,431,023	14.74%	400,421	536,643	-25.38%
3 Year Interest Rate Swaps	YS	0	0	na	0	12,000	-100.00%	0	0	na
10 Year Bonds	XT	661,389	649,618	1.81%	9,454,947	7,421,477	27.40%	319,279	291,628	9.48%
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:		**3,916,376**	**4,356,365**	**-10.10%**	**49,025,380**	**41,691,598**	**17.59%**	**1,304,853**	**1,628,163**	**-19.86%**
Interest Rates - Options										
90-Day Bank Bills	IR	14,152	12,495	13.26%	230,940	168,575	37.00%	75,525	52,084	45.01%
3 Year Bonds	YT	38,700	43,740	-11.52%	461,975	357,413	29.26%	57,365	50,155	14.38%
3 Year Bonds Overnight	YO	103,609	90,520	14.46%	1,121,447	1,190,518	-5.80%	0	0	na
3 Year Bonds Intra-Day	YD	32,183	36,289	-11.31%	494,379	521,772	-5.25%	0	0	na
10 Year Bonds	XT	2,010	6,624	-69.66%	38,277	58,634	-34.72%	1,333	8,101	-83.55%
10 Year Bonds Overnight	XO	5,345	5,965	-10.39%	64,070	69,135	-7.33%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	0	600	-100.00%	750	1,845	-59.35%	0	0	na
Total:		**195,999**	**196,233**	**-0.12%**	**2,411,838**	**2,367,892**	**1.86%**	**134,223**	**110,340**	**21.64%**
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	125,483	32,016	291.94%	874,631	446,249	96.00%	149,947	50,136	199.08%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	26	76	-65.79%	753	694	8.50%	84	44	90.91%
Total:		**125,509**	**32,092**	**291.09%**	**875,384**	**446,943**	**95.86%**	**150,031**	**50,180**	**198.99%**

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NZ Interest Rates - Options		Mth Vol Nov 2005 (22-Days)	Mth Vol Nov 2004 (22-Days)	% Change	YTD 2005 (235-Days)	YTD 2004 (236-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
90 Day Bank Bill	BB	0	505	-100.00%	2,850	4,515	-36.88%	0	905	-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**	**505**	**-100.00%**	**2,850**	**4,515**	**-36.88%**	**0**	**905**	**-100.00%**

Commodities - Futures										
d-cypha SFE NSW Base Load Electricity	BN	496	185	168.11%	5,154	3,700	39.30%	3,210	2,505	28.14%
d-cypha SFE QLD Base Load Electricity	BQ	55	331	-83.38%	2,635	1,270	107.48%	2,005	955	109.95%
d-cypha SFE SA Base Load Electricity	BS	160	165	-3.03%	1,322	1,550	-14.71%	1,862	1,615	15.29%
d-cypha SFE VIC Base Load Electricity	BV	361	155	132.90%	2,276	2,673	-14.85%	1,911	1,184	61.40%
d-cypha SFE NSW Peak Period Electricity	PN	181	180	0.56%	1,072	1,140	-5.96%	692	950	-27.16%
d-cypha SFE QLD Peak Period Electricity	PQ	82	10	720.00%	604	913	-33.84%	535	678	-21.09%
d-cypha SFE SA Peak Period Electricity	PS	1	0	na	161	298	-45.97%	136	145	-6.21%
d-cypha SFE VIC Peak Period Electricity	PV	200	151	32.45%	3,836	1,381	177.77%	3,265	891	266.44%
d-cypha SFE NSW Base $300 CAP	GN	0	0	na	2	0	na	0	0	na
d-cypha SFE QLD Base $300 CAP	GQ	0	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	140	10	1,300.00%	268	10	2,580.00%	210	10	2,000.00%
d-cypha SFE NSW Base Load Electricity Strip	HN	30	10	200.00%	515	220	134.09%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	5	15	-66.67%	255	60	325.00%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	10	-100.00%	18	65	-72.31%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	65	5	1,200.00%	285	210	35.71%	0	0	na
Fine Wool	FW	327	284	15.14%	1,969	1,903	3.47%	505	383	31.85%
Broad Wool	BW	0	35	-100.00%	408	793	-48.55%	14	62	-77.42%
Greasy Wool	GW	648	1,441	-55.03%	14,810	8,952	65.44%	1,395	1,041	34.01%
MLA/SFE Cattle Futures	CT	245	136	80.15%	1,121	1,280	-12.42%	318	167	90.42%
Total:		**2,996**	**3,123**	**-4.07%**	**37,296**	**26,418**	**41.18%**	**16,603**	**10,586**	**56.84%**

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	10	0	na	10	0	na	10	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	10	0	na	185	0	na	185	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	60	0	na	60	50	20.00%	60	60	0.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	0	65	-100.00%	0	0	na
Greasy Wool	GW	8	175	-95.43%	197	1,062	-81.45%	13	544	-97.61%
Total:		**88**	**175**	**-49.71%**	**502**	**1,177**	**-57.35%**	**318**	**604**	**-47.35%**

NZ Commodities - Futures										
NZ Broad Wool	NW	0	17	-100.00%	30	100	-70.00%	0	44	-100.00%
Total:		**0**	**17**	**-100.00%**	**30**	**100**	**-70.00%**	**0**	**44**	**-100.00%**

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Share Futures - Futures		Mth Vol Nov 2005 (22-Days)	Mth Vol Nov 2004 (22-Days)	% Change	YTD 2005 (235-Days)	YTD 2004 (236-Days)	% Change	Op Int 2005 (Mth-End)	Op Int 2004 (Mth-End)	% Change
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	101	-48.51%	506	442	14.48%	5	10	-50.00%
AXA ISF	**AX**	0	3	-100.00%	394	97	306.19%	0	3	-100.00%
ANZ ISF	**AZ**	24	87	-72.41%	2,810	817	243.94%	21	46	-54.35%
WBC ISF	**BC**	47	36	30.56%	761	1,082	-29.67%	47	25	88.00%
BHP ISF	**BL**	289	186	55.38%	4,486	1,474	204.34%	335	75	346.67%
BIL ISF	**BM**	20	20	0.00%	581	355	63.66%	61	8	662.50%
BLD ISF	**BO**	5	62	-91.94%	1,331	268	396.64%	12	9	33.33%
BSL ISF	**BP**	55	79	-30.38%	1,150	502	129.08%	75	44	70.45%
RIO ISF	**CA**	81	52	55.77%	2,439	1,990	22.56%	49	231	-78.79%
CBA ISF	**CB**	69	142	-51.41%	2,196	2,579	-14.85%	52	342	-84.80%
CBA ISF (Cash Settled)	**CI**	38	0	na	146	352	-58.52%	19	5	280.00%
CCL ISF	**CC**	10	7	42.86%	327	170	92.35%	11	2	450.00%
CML ISF	**CM**	92	22	318.18%	1,156	344	236.05%	0	4	-100.00%
RIN ISF	**CS**	32	4	700.00%	445	125	256.00%	26	7	271.43%
FGL ISF	**FB**	10	8	25.00%	176	202	-12.87%	14	3	366.67%
FXJ ISF	**FX**	0	20	-100.00%	389	152	155.92%	6	12	-50.00%
IAG ISF	**IA**	5	20	-75.00%	345	147	134.69%	5	6	-16.67%
LHG ISF	**LH**	35	274	-87.23%	294	872	-66.28%	11	115	-90.43%
LLC ISF	**LL**	2	0	na	345	266	29.70%	17	40	-57.50%
SYB ISF	**MY**	32	34	-5.88%	288	354	-18.64%	6	3	100.00%
MYP ISF	**MA**	16	0	na	16	0	na	14	0	na
NAB ISF	**NB**	30	90	-66.67%	1,544	2,543	-39.28%	35	51	-31.37%
NCM ISF	**NM**	41	176	-76.70%	998	970	2.89%	11	27	-59.26%
NCP ISF	**NU**	0	294	-100.00%	420	2,997	-85.99%	0	107	-100.00%
NCP CDI ISF	**NC**	0	0	na	0	0	na	0	0	na
PBL ISF	**PB**	0	19	-100.00%	432	167	158.68%	38	18	111.11%
ANN ISF	**PC**	15	19	-21.05%	319	216	47.69%	0	0	na
AMP ISF	**PM**	2	52	-96.15%	878	577	52.17%	59	43	37.21%
QBE ISF	**QB**	8	36	-77.78%	478	352	35.80%	4	13	-69.23%
QAN ISF	**QN**	2	25	-92.00%	188	370	-49.19%	0	12	-100.00%
WMR ISF	**RE**	0	21	-100.00%	1,222	760	60.79%	0	50	-100.00%
SGB ISF	**SG**	0	61	-100.00%	757	1,056	-28.31%	7	22	-68.18%
SRP ISF	**SR**	0	13	-100.00%	125	133	-6.02%	0	18	-100.00%
SUN ISF	**SU**	21	30	-30.00%	621	264	135.23%	2	11	-81.82%
TAH ISF	**TB**	40	6	566.67%	499	266	87.59%	14	10	40.00%
TLS ISF	**TA**	142	44	222.73%	1,848	895	106.48%	197	97	103.09%
TLS ISF (Cash Settled)	**TE**	0	40	-100.00%	142	421	-66.27%	0	27	-100.00%
WPL ISF	**WD**	44	56	-21.43%	949	582	63.06%	44	41	7.32%
WSF ISF	**WE**	15	41	-63.41%	431	780	-44.74%	13	25	-48.00%
WES ISF	**WF**	84	111	-24.32%	984	765	28.63%	52	21	147.62%
AWC ISF	**WM**	0	25	-100.00%	91	331	-72.51%	0	21	-100.00%
WOW ISF	**WW**	46	57	-19.30%	664	474	40.08%	28	49	-42.86%
WBC ISF (Cash Settled)	**WB**	0	2	-100.00%	0	2	-100.00%	0	1	-100.00%
Total:		**1,404**	**2,375**	**-40.88%**	**34,171**	**27,607**	**23.78%**	**1,290**	**1,654**	**-22.01%**

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	4,598,385	4,943,115	-6.97%	57,973,913	49,031,667	18.24%	1,967,150	2,125,592	-7.45%
Daily Average	209,018	224,687	-6.97%	246,698	207,761	18.74%			

Non-Traded Volume (included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	1,220	1,220
3 Year Bonds	YT	0	0	43,025	43,025
30 Day Interbank Cash Rate	IB	0	22,214	0	22,214
AMC ISF	AR	22	0	0	22
ANN ISF	PC	15	0	0	15
BLD ISF	BO	4	0	0	4
CML ISF	CM	54	0	0	54
Greasy Wool	GW	0	0	2	2
LHG ISF	LH	7	0	0	7
MLA/SFE Cattle Futures	CT	0	56	0	56
NCM ISF	NM	11	0	0	11
QAN ISF	QN	1	0	0	1
SPI 200	AP	0	0	349	349
SYB ISF	MY	8	0	0	8
Total Non Traded:		122	22,270	44,596	66,988

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