ASX
AUSTRALIAN SECURITIES EXCHANGE

SFE NOTICE NO. 145/06

Date of Issue: 5 December 2006
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Monthly Volume and Open Interest Report – November 2006

Please find attached the SFE Volume and Open Interest Report for November 2006.

Total Exchange

Total SFE volumes for November 2006 reached 5,256,467 contracts, an increase of 14.3% on November 2005.

Year to date (YTD), total SFE volume increased by 24% to over 72,120,278 contracts.

Average daily volume for November 2006 reached 238,930 contracts, an increase of 14.3% on November 2005.

Overnight volumes increased by 14% when compared to November 2005. YTD, overnight volumes increased by 38%, and accounts for 23% of total exchange volume, up from 21% on the same period last year.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume reached 1.83 million contracts, an increase of 41.2% on the same period last year.
- Monthly volume of 163,216 contracts is an increase of 58.4% on November 2005.

90 Day Bank Bill Futures:

- YTD volume reached 18.1 million contracts, an increase of 22% on the same period last year.
- Monthly volume of 132,535 contracts is an increase of 8.6% on November 2005.

3 Year Treasury Bond Futures:

- YTD volume reached 28.26 million contracts, an increase of 20.6% on the same period last year.
- Monthly volume of 2,029,304 contracts is an increase of 4.9% on November 2005.

10 Year Treasury Bond Futures:

- YTD volume reached 12.82 million contracts, an increased of 35.6% on the same period last year.
- Monthly volume of 1,013,660 contracts is an increase of 53.3% on November 2005.

New Zealand 90 Day Bank Bill Futures:

- YTD volume reached 1.68 million contracts, an increase of 92% on the same period last year.

Options

SFE Interest Rate Options

- Total YTD volume of 3.11 million contracts is an increase of 29% on the same period last year.

3 Year Treasury Bond Options

- YTD volume of 845,375 contracts is an increase of 83% on the same period last year.

3 Year One Session Options

- YTD volume of 1.98 million contracts is an increase of 22.6% on the same period last year.

New Zealand 90 Day Bank Bill Options
- YTD volume of 22,670 contracts is up on negligible levels in 2005.

Equities
SFE SPI 200™
- Monthly futures volume of 395,862 contracts is a 24.4% increase on November 2005.
- YTD futures volume of 5,577,971 contracts is a 13% increase on the same period last year.

Commodities
Electricity
- Monthly futures and options volume of 5,902 contracts is an increase of 236.1% on November 2005.
- Record month end futures and options open interest of 23,873 contracts is an increase of 62.7% on November 2005 and a 5.4% increase on the previous record set in September.
- YTD futures and options volume increased by 152.5% on the same period last year.

Greasy Wool
- Monthly futures volume of 1,278 contracts is an increase of 96.9% on November 2005.
- Futures month end open interest of 2,117 contracts is an increase of 51.8% on November 2005.

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Monthly SFE Trading Report for November 2006

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		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	2	150	-98.67%	1,361	4,262	-68.07%	3	66	-95.45%
Total:		**2**	**150**	**-98.67%**	**1,361**	**4,262**	**-68.07%**	**3**	**66**	**-95.45%**
Equity Indices - Futures										
SPI 200	AP	395,862	318,213	24.40%	5,577,971	4,936,324	13.00%	310,768	204,425	52.02%
Listed Property Trust	PT	797	20	3,885.00%	22,404	8,577	161.21%	1,154	703	64.15%
Total:		**396,659**	**318,233**	**24.64%**	**5,600,375**	**4,944,901**	**13.26%**	**311,922**	**205,128**	**52.06%**
Equity Indices - Options										
SPI 200	AP	32,950	37,447	-12.01%	593,555	630,895	-5.92%	126,487	154,638	-18.20%
SPI 200 Intra Day Cash Settled	AD	0	183	-100.00%	10,594	6,404	65.43%	0	0	na
Mini Dow Intra Day Option	MX	0	0	na	0	0	na	0	0	na
Total:		**32,950**	**37,630**	**-12.44%**	**604,149**	**637,299**	**-5.20%**	**126,487**	**154,638**	**-18.20%**
NZ Equity Indices - Futures										
FoX15 Gross Share Price Index	ZI	0	0	na	0	0	na	0	0	na
Total:		**0**	**0**	**na**	**0**	**0**	**na**	**0**	**0**	**na**
Interest Rates - Futures										
30 Day Interbank Cash Rate	IB	163,216	103,041	58.40%	1,829,731	1,296,207	41.16%	142,878	114,912	24.34%
90-Day Bank Bills	IR	1,322,535	1,217,971	8.59%	18,103,187	14,829,923	22.07%	733,276	470,241	55.94%
3 Year Bonds	YT	2,029,304	1,933,975	4.93%	28,262,039	23,443,143	20.56%	748,163	400,421	86.84%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	1,013,660	661,389	53.26%	12,823,928	9,454,947	35.63%	506,985	319,279	58.79%
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	1,160	-100.00%	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
Bond Index	BX	0	0	na	0	0	na	0	0	na
Total:		**4,528,715**	**3,916,376**	**15.64%**	**61,018,885**	**49,025,380**	**24.46%**	**2,131,302**	**1,304,853**	**63.34%**
Interest Rates - Options										
90-Day Bank Bills	IR	10,260	14,152	-27.50%	162,263	230,940	-29.74%	72,264	75,525	-4.32%
3 Year Bonds	YT	33,085	38,700	-14.51%	845,375	461,975	82.99%	34,135	57,365	-40.50%
3 Year Bonds Overnight	YO	89,477	103,609	-13.64%	1,426,959	1,121,447	27.24%	0	0	na
3 Year Bonds Intra-Day	YD	45,557	32,183	41.56%	553,739	494,379	12.01%	0	0	na
10 Year Bonds	XT	3,360	2,010	67.16%	48,840	38,277	27.60%	4,871	1,333	265.42%
10 Year Bonds Overnight	XO	5,100	5,345	-4.58%	73,484	64,070	14.69%	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	1,066	750	42.13%	0	0	na
Total:		**186,839**	**195,999**	**-4.67%**	**3,111,726**	**2,411,838**	**29.02%**	**111,270**	**134,223**	**-17.10%**
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	101,832	125,483	-18.85%	1,681,192	874,631	92.22%	176,338	149,947	17.60%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	5	26	-80.77%	472	753	-37.32%	70	84	-16.67%
NZ 30 Day OCR Interbank	ZO	0	0	na	0	0	na	0	0	na
Total:		**101,837**	**125,509**	**-18.86%**	**1,681,664**	**875,384**	**92.11%**	**176,408**	**150,031**	**17.58%**

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Monthly SFE Trading Report for November 2006

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NZ Interest Rates - Options

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
90 Day Bank Bill	BB	1,150	0	na	22,670	2,850	695.44%	13,970	0	na
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:		**1,150**	**0**	**na**	**22,670**	**2,850**	**695.44%**	**13,970**	**0**	**na**

Commodities - Futures

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
d-cypha SFE NSW Base Load Electricity	BN	1,135	496	128.83%	9,594	5,154	86.15%	5,695	3,210	77.41%
d-cypha SFE QLD Base Load Electricity	BQ	657	55	1,094.55%	8,792	2,635	233.66%	4,217	2,005	110.32%
d-cypha SFE SA Base Load Electricity	BS	366	160	128.75%	1,677	1,322	26.85%	1,659	1,862	-10.90%
d-cypha SFE VIC Base Load Electricity	BV	2,265	361	527.42%	12,146	2,276	433.66%	4,320	1,911	126.06%
d-cypha SFE NSW Peak Period Electricity	PN	161	181	-11.05%	1,886	1,072	75.93%	1,180	692	70.52%
d-cypha SFE QLD Peak Period Electricity	PQ	146	82	78.05%	1,855	604	207.12%	753	535	40.75%
d-cypha SFE SA Peak Period Electricity	PS	15	1	1,400.00%	110	161	-31.68%	100	136	-26.47%
d-cypha SFE VIC Peak Period Electricity	PV	717	200	258.50%	4,778	3,836	24.56%	3,703	3,265	13.42%
d-cypha SFE NSW Base $300 CAP	GN	50	0	na	1,231	2	61,450.00%	366	0	na
d-cypha SFE QLD Base $300 CAP	GQ	95	0	na	956	585	63.42%	345	545	-36.70%
d-cypha SFE SA Base $300 CAP	GS	0	0	na	62	0	na	50	0	na
d-cypha SFE VIC Base $300 CAP	GV	165	140	17.86%	1,475	268	450.37%	540	210	157.14%
d-cypha SFE NSW Base Load Electricity Strip	HN	120	30	300.00%	885	515	71.84%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	65	5	1,200.00%	725	255	184.31%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	45	0	na	80	18	344.44%	0	0	na
d-cypha SFE VIC Base Load Electricty Strip	HV	270	65	315.38%	1,510	285	429.82%	0	0	na
Fine Wool	FW	289	327	-11.62%	2,540	1,969	29.00%	945	505	87.13%
Broad Wool	BW	8	0	na	49	408	-87.99%	26	14	85.71%
Greasy Wool	GW	1,276	648	96.91%	15,176	14,810	2.47%	2,117	1,395	51.76%
MLA/SFE Cattle Futures	CT	176	245	-28.16%	1,781	1,121	58.88%	210	318	-33.96%
Total:		**8,021**	**2,996**	**167.72%**	**67,308**	**37,296**	**80.47%**	**26,226**	**16,603**	**57.96%**

Commodities - Options

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
d-cypha SFE NSW Base Load Electricity Strip	HN	0	0	na	295	50	490.00%	190	50	280.00%
d-cypha SFE QLD Base Load Electricity Strip	HQ	20	0	na	201	0	na	20	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	5	10	-50.00%	40	10	300.00%	0	10	-100.00%
d-cypha SFE VIC Base Load Electricty Strip	HV	105	10	950.00%	905	185	389.19%	735	185	297.30%
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	60	-100.00%	0	60	-100.00%	0	60	-100.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	5	0	na	0	0	na
Greasy Wool	GW	0	8	-100.00%	20	197	-89.85%	0	13	-100.00%
Total:		**130**	**88**	**47.73%**	**1,466**	**502**	**192.03%**	**945**	**318**	**197.17%**

NZ Commodities - Futures

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
NZ Broad Wool	NW	0	0	na	0	30	-100.00%	0	0	na
Total:		**0**	**0**	**na**	**0**	**30**	**-100.00%**	**0**	**0**	**na**

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CORPORATION LIMITED

Monthly SFE Trading Report for November 2006

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Share Futures - Futures

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
AMC ISF	AR	0	52	-100.00%	227	506	-55.14%	0	5	-100.00%
AXA ISF	AX	0	0	na	0	394	-100.00%	0	0	na
ANZ ISF	AZ	2	24	-91.67%	294	2,810	-89.54%	2	21	-90.48%
WBC ISF	BC	0	47	-100.00%	554	761	-27.20%	0	47	-100.00%
BHP ISF	BL	30	289	-89.62%	3,370	4,486	-24.88%	198	335	-40.90%
BIL ISF	BM	0	20	-100.00%	20	581	-96.56%	0	61	-100.00%
BLD ISF	BO	0	5	-100.00%	115	1,331	-91.36%	0	12	-100.00%
BSL ISF	BP	0	55	-100.00%	133	1,150	-88.43%	0	75	-100.00%
RIO ISF	CA	12	81	-85.19%	442	2,439	-81.88%	5	49	-89.80%
CBA ISF	CB	5	69	-92.75%	877	2,196	-60.06%	21	52	-59.62%
CBA ISF (Cash Settled)	CI	0	38	-100.00%	118	146	-19.18%	0	19	-100.00%
CCL ISF	CC	0	10	-100.00%	58	327	-82.26%	0	11	-100.00%
CML ISF	CM	0	92	-100.00%	111	1,156	-90.40%	0	0	na
RIN ISF	CS	0	32	-100.00%	70	445	-84.27%	0	26	-100.00%
FGL ISF	FB	0	10	-100.00%	20	176	-88.64%	0	14	-100.00%
FXJ ISF	FX	0	0	na	88	389	-77.38%	0	6	-100.00%
IAG ISF	IA	0	5	-100.00%	0	345	-100.00%	0	5	-100.00%
LHG ISF	LH	50	35	42.86%	605	294	105.78%	10	11	-9.09%
LLC ISF	LL	0	2	-100.00%	15	345	-95.65%	0	17	-100.00%
SYB ISF	MY	0	32	-100.00%	6	288	-97.92%	0	6	-100.00%
MYP ISF	MA	0	16	-100.00%	6	16	-62.50%	0	14	-100.00%
NAB ISF	NB	65	30	116.67%	525	1,544	-66.00%	64	35	82.86%
NCM ISF	NM	0	41	-100.00%	486	998	-51.30%	0	11	-100.00%
NCP ISF	NU	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	PB	0	0	na	24	432	-94.44%	0	38	-100.00%
ANN ISF	PC	0	15	-100.00%	0	319	-100.00%	0	0	na
AMP ISF	PM	0	2	-100.00%	184	878	-79.04%	0	59	-100.00%
QBE ISF	QB	0	8	-100.00%	22	478	-95.40%	0	4	-100.00%
QAN ISF	QN	0	2	-100.00%	4	188	-97.87%	0	0	na
WMR ISF	RE	0	0	na	0	1,222	-100.00%	0	0	na
SGB ISF	SG	0	0	na	63	757	-91.68%	0	7	-100.00%
SRP ISF	SR	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	SU	0	21	-100.00%	94	621	-84.86%	0	2	-100.00%
TAH ISF	TB	0	40	-100.00%	123	499	-75.35%	0	14	-100.00%
TLS ISF	TA	0	142	-100.00%	907	1,848	-50.92%	12	197	-93.91%
TLS ISF (Cash Settled)	TE	0	0	na	12	142	-91.55%	0	0	na
WPL ISF	WD	0	44	-100.00%	258	949	-72.81%	0	44	-100.00%
WSF ISF	WE	0	15	-100.00%	114	431	-73.55%	0	13	-100.00%
WES ISF	WF	0	84	-100.00%	186	984	-81.10%	0	52	-100.00%
AWC ISF	WM	0	0	na	306	91	236.26%	0	0	na
WOW ISF	WW	0	46	-100.00%	126	664	-81.02%	0	28	-100.00%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		**164**	**1,404**	**-88.32%**	**10,563**	**34,171**	**-69.09%**	**312**	**1,290**	**-75.81%**

NZ Share Options - Options

		Mth Vol Nov 2006 (22-Days)	Mth Vol Nov 2005 (22-Days)	% Change	YTD 2006 (236-Days)	YTD 2005 (235-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
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	19	0	na	0	0	na
Telecom Corp NZ	ZT	0	0	na	92	0	na	27	0	na
Telecom Corp New Zealand Ltd	ZP	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**	**111**	**0**	**na**	**27**	**0**	**na**

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Total Exchange	**5,256,467**	**4,598,385**	**14.31%**	**72,120,278**	**57,973,913**	**24.40%**	**2,898,872**	**1,967,150**	**47.36%**
Daily Average	**238,930**	**209,018**	**14.31%**	**305,594**	**246,698**	**23.87%**			

Non-Traded Volume (included in total volume)

		Del	MS	OE	Total
10 Year Bonds	**XT**	0	0	2,900	**2,900**
3 Year Bonds	**YT**	0	0	54,651	**54,651**
30 Day Interbank Cash Rate	**IB**	0	24,634	0	**24,634**
d-cypha SFE NSW Base Load Electricity Strip	**HN**	0	0	55	**55**
d-cypha SFE QLD Base Load Electricity Strip	**HQ**	0	0	10	**10**
d-cypha SFE SA Base Load Electricity Strip	**HS**	0	0	35	**35**
d-cypha SFE VIC Base Load Electricty Strip	**HV**	0	0	130	**130**
LHG ISF	**LH**	25	0	0	**25**
MLA/SFE Cattle Futures	**CT**	0	81	0	**81**
SPI 200	**AP**	0	232	676	**908**
Total Non Traded:		**25**	**24,947**	**58,457**	**83,429**