



MEDIA RELEASE

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Sydney Futures Exchange Experiences Record Trading Volumes in the 10 Year Treasury Bond Futures Contract

Sydney Futures Exchange (SFE) experienced record daily trading volumes on Wednesday 13 September 2006 in the 10 Year Treasury Bond Futures contract. A total of 556,449 contracts were traded, up 27 % from the previous record on 14 March 2006.

The record volume in the 10 Year Treasury Bond Futures contract was primarily driven by the contract 'roll' process that accompanies the quarterly expiry of SFE's benchmark contracts. Record open positions in the 10 Year Bond contract from both domestic and offshore investors ensured that the September roll would be accompanied by significant traded volume as investors moved into the December contract.

For further information:

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