

CIRCULAR



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To: All Members

No: 141/98

Budget Night Trading - Summary Statistics Tuesday 12 May 1998

CONTRACT	Trading Floor & Daytime SYCOM 8:30am to 4:30pm (cleared 12 May 1998)							SYCOM 4:40pm to 7:15pm (cleared 12 May 1998)					
	Expiry						Total						Total
	Month	First	High	Low	Last	Volume	Volume	First	High	Low	Last	Volume	Volume
Futures													
All Ords SPI	Jun 98	2810.0	2810.0	2782.0	2796.0	7,633	7,633	2806.0	2811.0	2795.0	2795.0	418	418
90-Day Bills	Jun 98	95.09	95.10	95.08	95.09	5,149	9,769	95.09	95.09	95.08	95.09	172	462
	Sep 98	95.15	95.16	95.14	95.15	2,440	n/a	95.15	95.15	95.14	95.14	40	n/a
	Dec 98	95.11	95.11	95.09	95.11	1,171	n/a	95.10	95.10	95.10	95.10	204	n/a
3-Yr Bonds	Jun 98	94.86	94.87	94.85	94.86	20,312	20,402	94.86	94.86	94.85	94.85	820	820
10-Yr Bonds	Jun 98	94.290	94.320	94.280	94.285	12,692	12,692	94.280	94.290	94.275	94.280	710	710
Fine Wool	Aug 98	960	960	960	925*	2	2					n/a	n/a
Greasy Wool	Jun 98	701	701	682	688*	8	44	-	-	-	-	0	0
Broad Wool	Jun 98	-	-	-	584*	-	0	-	-	-	-	n/a	n/a
Wheat	Jan 99	169.00	169.00	168.00	168.5*	21	21	-	-	-	-	0	0
NSW Electricity	Jul 98	14.50	14.50	14.50	15.25*	25	135	-	-	-	-	n/a	n/a
VIC Electricity	Jul 98	14.30	14.30	14.20	14.75*	25	135	-	-	-	-	n/a	n/a
Share Futures		-	-	-	-	-	0	-	-	-	-	0	0
Total Futures							50,833						2,410
Total Options							6,983						
Total Exchange							57,816						2,410

*Settlement price

CONTRACT	Trading Floor 7:15pm to 8:15pm (cleared 12 May 1998)							SYCOM 8:30pm to 6:00am (cleared 13 May 1998)					
	Expiry						Total						Total
	Month	First	High	Low	Settle^	Volume	Volume	First	High	Low	Last	Volume	Volume
Futures													
All Ords SPI	Jun 98	2797.0	2800.0	2793.0	2798.0	150	150	2798.0	2823.0	2780.0	2820.0	852	852
90-Day Bills	Jun 98	95.10	95.10	95.07	95.08	1,385	5,916	95.07	95.10	95.07	95.10	305	1,515
	Sep 98	95.14	95.16	95.10	95.13	3,876	n/a	95.12	95.15	95.11	95.14	1,073	n/a
	Dec 98	95.10	95.10	95.06	95.08	163	n/a	95.08	95.09	95.08	95.09	44	n/a
3-Yr Bonds	Jun 98	94.85	94.87	94.83	94.85	4,084	4,084	94.84	94.89	94.83	94.88	3,889	3,889
10-Yr Bonds	Jun 98	94.275	94.310	94.250	94.275	4,266	4,766	94.270	94.350	94.265	94.335	3,558	3,258
Greasy Wool	Jun 98	-	-	-	-	0	0	-	-	-	-	0	0
Wheat	Jan 99	-	-	-	-	0	0	168.00	168.00	168.00	168.00	5	5
Share Futures		-	-	-	-	0	0	-	-	-	-	0	0
Total Futures							14,916						9,519
Total Options							890						
Total Exchange							15,806						9,519

^ Settlement took place at 8:15pm

Kelly McCullum
Statistics Analyst

13/05/98

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