ASX
AUSTRALIAN SECURITIES EXCHANGE

SFE NOTICE NO. 02/07

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SFE Volume and Open Interest Report for December 2006

Please click here for the SFE Volume and Open Interest Report for December 2006

Total Exchange

For 2006, total SFE volume of 79,951,181 contracts is a 24% increase on 2005.

Total SFE volumes for December 2006 reached 7,830,903 contracts, while total month end open interest reached 2,226,993 contracts; increases of 24% and 32% respectively when compared to December 2005.

Average daily volume for December 2006 reached 412,153 contracts, an increase of 30% on December 2005.

Overnight volumes increased by 35% when compared to December 2005. YTD, overnight volumes increased by 38%, and now account for 23% of total exchange volume, up from 21% on the same period last year.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:
- 2006 volume of 2,009,291 contracts is an increase of 44% on 2005.
- Monthly volume of 179,560 contracts is an increase of 74% on December 2005.

90 Day Bank Bill Futures:
- 2006 volume of 19,501,781 contracts is an increase of 21% on 2005.
- Monthly volume of 1,398,594 contracts is an increase of 8% on December 2005.
- Month end open interest of 637,024 contracts is an increase of 31% on December 2005.

3 Year Treasury Bond Futures:
- 2006 volume of 31,017,644 contracts is an increase of 20% on 2005.
- Monthly volume of 2,755,605 contracts is an increase of 14% on December 2005.
- Month end open interest of 460,672 contracts is an increase of 50% on December 2005.

10 Year Treasury Bond Futures:
- 2006 volume of 15,051,399 contracts is an increase of 37% on 2005.
- Monthly volume of 2,227,471 contracts is an increase of 42% on December 2005.
- Month end open interest of 411,857 contracts is an increase of 44% on December 2005.

New Zealand 90 Day Bank Bill Futures:
- 2006 volume of 1,801,132 contracts is an increase of 83% on 2005.
- Monthly volume of 119,940 contracts is an increase of 11% on December 2005.
- Month end open interest of 137,409 contracts is an increase of 12% on December 2005.

Options

SFE Interest Rate Options
- 2006 volume of 3,269,119 contracts is an increase of 28% on 2005.
- Monthly volume of 157,393 contracts is an increase of 12% on December 2005.

- Month end open interest of 67,057 contracts is an increase of 20% on December 2005

90 Day Bank Bill Options:
- Monthly volume of 20,400 contracts is an increase of 46% on December 2005.

3 Year Treasury Bond Options:
- 2006 volume of 856,723 contracts is an increase of 79% on 2005.
- Month end open interest is up from negligible levels in December 2005 to 11,550 contracts.

3 Year One Session Options:
- 2006 volume of 2,098,935 contracts is an increase of 22% on 2005.
- Monthly volume of 118,237 contracts is an increase of 12% on December 2005.

10 Year Treasury Bond Options:
- 2006 volume of 52,623 contracts is an increase of 31% on 2005.
- Monthly volume of 3,783 contracts is an increase of 114% on December 2005.
- Month end open interest of 3,183 contracts is an increase of 115% on December 2005.

New Zealand 90 Day Bank Bill Options
- 2006 volume is up from negligible levels in 2005 to 24,190 contracts.

<u>Equities</u>
Futures
SFE SPI 200™
- 2006 volume of 6,516,247 contracts is an increase of 16% on 2005.
- Monthly volume of 938,276 contracts is an increase of 42% on December 2005.
- Month end open interest of 263,463 contracts is an increase of 53% on December 2005.

<u>Commodities</u>
Electricity
- Monthly futures and options volume of 4,434 contracts is an increase of 133% on December 2005.
- Record month end futures and options open interest of 26,187 contracts is an increase of 65% on December 2005 and a 10% increase on the previous record set last month.
- 2006 futures and options volume of 50,442 contracts is an increase of 151% on 2005.

Greasy Wool
- 2006 futures volume of 16,869 contracts is a 7% increase on 2004.
- Monthly futures volume of 1,693 contracts is a 77% increase on December 2005.
- Futures month end open interest of 3,014 contracts is a 71% increase on December 2005.

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia

CORPORATION LIMITED

Monthly SFE Trading Report for December 2006

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Currencies - Futures

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
AUD	AF	2	160	-98.75%	1,363	4,422	-69.18%	0	37	-100.00%
Total:		**2**	**160**	**-98.75%**	**1,363**	**4,422**	**-69.18%**	**0**	**37**	**-100.00%**

Equity Indices - Futures

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
SPI 200	AP	938,276	660,742	42.00%	6,516,247	5,597,066	16.42%	263,463	172,320	52.89%
Listed Property Trust	PT	2,981	1,723	73.01%	25,385	10,300	146.46%	1,315	792	66.04%
Total:		**941,257**	**662,465**	**42.08%**	**6,541,632**	**5,607,366**	**16.66%**	**264,778**	**173,112**	**52.95%**

Equity Indices - Options

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
SPI 200	AP	42,478	43,004	-1.22%	636,033	673,899	-5.62%	82,645	90,675	-8.86%
SPI 200 Intra Day Cash Settled	AD	0	0	na	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:		**42,478**	**43,004**	**-1.22%**	**646,627**	**680,303**	**-4.95%**	**82,645**	**90,675**	**-8.86%**

NZ Equity Indices - Futures

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
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

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
30 Day Interbank Cash Rate	IB	179,560	103,292	73.84%	2,009,291	1,399,499	43.57%	127,964	152,017	-15.82%
90-Day Bank Bills	IR	1,398,594	1,289,314	8.48%	19,501,781	16,119,237	20.98%	637,024	485,107	31.32%
3 Year Bonds	YT	2,755,605	2,419,220	13.90%	31,017,644	25,862,363	19.93%	460,672	306,901	50.10%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	2,227,471	1,566,505	42.19%	15,051,399	11,021,452	36.56%	411,857	286,861	43.57%
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:		**6,561,230**	**5,378,331**	**21.99%**	**67,580,115**	**54,403,711**	**24.22%**	**1,637,517**	**1,230,886**	**33.04%**

Interest Rates - Options

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
90-Day Bank Bills	IR	20,400	14,000	45.71%	182,663	244,940	-25.43%	52,324	54,132	-3.34%
3 Year Bonds	YT	11,348	15,789	-28.13%	856,723	477,764	79.32%	11,550	250	4,520.00%
3 Year Bonds Overnight	YO	95,041	91,253	4.15%	1,522,000	1,212,700	25.51%	0	0	na
3 Year Bonds Intra-Day	YD	23,196	14,375	61.36%	576,935	508,754	13.40%	0	0	na
10 Year Bonds	XT	3,783	1,764	114.46%	52,623	40,041	31.42%	3,183	1,479	115.21%
10 Year Bonds Overnight	XO	3,425	3,580	-4.33%	76,909	67,650	13.69%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	200	0	na	1,266	750	68.80%	0	0	na
Total:		**157,393**	**140,761**	**11.82%**	**3,269,119**	**2,552,599**	**28.07%**	**67,057**	**55,861**	**20.04%**

NZ Interest Rates - Futures

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
90 Day Bank Bill	BB	119,940	107,671	11.39%	1,801,132	982,302	83.36%	137,409	123,143	11.58%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	122	138	-11.59%	594	891	-33.33%	52	50	4.00%
NZ 30 Day OCR Interbank	ZO	0	0	na	0	0	na	0	0	na
Total:		**120,062**	**107,809**	**11.37%**	**1,801,726**	**983,193**	**83.25%**	**137,461**	**123,193**	**11.58%**

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NZ Interest Rates - Options		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
90 Day Bank Bill	BB	1,520	0	na	24,190	2,850	748.77%	7,220	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:		**1,520**	**0**	**na**	**24,190**	**2,850**	**748.77%**	**7,220**	**0**	**na**

Commodities - Futures										
d-cypha SFE NSW Base Load Electricity	BN	1,113	538	106.88%	10,707	5,692	88.11%	6,413	3,588	78.73%
d-cypha SFE QLD Base Load Electricity	BQ	740	321	130.53%	9,532	2,956	222.46%	4,497	2,096	114.55%
d-cypha SFE SA Base Load Electricity	BS	450	0	na	2,127	1,322	60.89%	1,885	1,862	1.24%
d-cypha SFE VIC Base Load Electricity	BV	1,435	250	474.00%	13,581	2,526	437.65%	5,165	1,991	159.42%
d-cypha SFE NSW Peak Period Electricity	PN	40	182	-78.02%	1,926	1,254	53.59%	1,200	871	37.77%
d-cypha SFE QLD Peak Period Electricity	PQ	126	189	-33.33%	1,981	793	149.81%	838	599	39.90%
d-cypha SFE SA Peak Period Electricity	PS	0	0	na	110	161	-31.68%	100	136	-26.47%
d-cypha SFE VIC Peak Period Electricity	PV	260	268	-2.99%	5,038	4,104	22.76%	3,788	3,508	7.98%
d-cypha SFE NSW Base $300 CAP	GN	45	50	-10.00%	1,276	52	2,353.85%	361	50	622.00%
d-cypha SFE QLD Base $300 CAP	GQ	30	10	200.00%	986	595	65.71%	365	555	-34.23%
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	115	40	187.50%	1,590	308	416.23%	520	230	126.09%
d-cypha SFE NSW Base Load Electricity Strip	HN	95	20	375.00%	980	535	83.18%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	85	55	54.55%	810	310	161.29%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	45	0	na	125	18	594.44%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	100	30	233.33%	1,610	315	411.11%	0	0	na
Fine Wool	FW	146	238	-38.66%	2,686	2,207	21.70%	642	402	59.70%
Broad Wool	BW	4	1	300.00%	53	409	-87.04%	9	7	28.57%
Greasy Wool	GW	1,693	957	76.91%	16,869	15,767	6.99%	3,014	1,763	70.96%
MLA/SFE Cattle Futures	CT	79	46	71.74%	1,860	1,167	59.38%	267	352	-24.15%
Total:		**6,601**	**3,195**	**106.60%**	**73,909**	**40,491**	**82.53%**	**29,114**	**18,010**	**61.65%**

Commodities - Options										
d-cypha SFE NSW Base Load Electricity Strip	HN	55	0	na	350	50	600.00%	245	50	390.00%
d-cypha SFE QLD Base Load Electricity Strip	HQ	0	0	na	201	0	na	20	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	40	10	300.00%	0	10	-100.00%
d-cypha SFE VIC Base Load Electricity Strip	HV	25	55	-54.55%	930	240	287.50%	740	240	208.33%
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	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	1	-100.00%	20	198	-89.90%	0	9	-100.00%
Total:		**80**	**56**	**42.86%**	**1,546**	**558**	**177.06%**	**1,005**	**369**	**172.36%**

NZ Commodities - Futures										
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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SFE CORPORATION LIMITED

Monthly SFE Trading Report for December 2006

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Share Futures - Futures		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
AMC ISF	AR	0	34	-100.00%	227	540	-57.96%	0	34	-100.00%
AXA ISF	AX	0	0	na	0	394	-100.00%	0	0	na
ANZ ISF	AZ	9	30	-70.00%	303	2,840	-89.33%	3	10	-70.00%
WBC ISF	BC	0	27	-100.00%	554	788	-29.70%	0	68	-100.00%
BHP ISF	BL	205	990	-79.29%	3,575	5,476	-34.72%	57	188	-69.68%
BIL ISF	BM	0	51	-100.00%	20	632	-96.84%	0	16	-100.00%
BLD ISF	BO	0	29	-100.00%	115	1,360	-91.54%	0	39	-100.00%
BSL ISF	BP	0	92	-100.00%	133	1,242	-89.29%	0	15	-100.00%
RIO ISF	CA	8	97	-91.75%	450	2,536	-82.26%	0	13	-100.00%
CBA ISF	CB	8	86	-90.70%	885	2,282	-61.22%	22	120	-81.67%
CBA ISF (Cash Settled)	CI	0	0	na	118	146	-19.18%	0	19	-100.00%
CCL ISF	CC	0	2	-100.00%	58	329	-82.37%	0	13	-100.00%
CML ISF	CM	0	17	-100.00%	111	1,173	-90.54%	0	17	-100.00%
RIN ISF	CS	0	23	-100.00%	70	468	-85.04%	0	18	-100.00%
FGL ISF	FB	0	2	-100.00%	20	178	-88.76%	0	16	-100.00%
FXJ ISF	FX	0	48	-100.00%	88	437	-79.86%	0	48	-100.00%
IAG ISF	IA	0	8	-100.00%	0	353	-100.00%	0	0	na
LHG ISF	LH	0	2,032	-100.00%	605	2,326	-73.99%	10	311	-96.78%
LLC ISF	LL	0	8	-100.00%	15	353	-95.75%	0	13	-100.00%
SYB ISF	MY	0	0	na	6	288	-97.92%	0	6	-100.00%
MYP ISF	MA	0	8	-100.00%	6	24	-75.00%	0	6	-100.00%
NAB ISF	NB	40	13	207.69%	565	1,557	-63.71%	103	43	139.53%
NCM ISF	NM	0	40	-100.00%	486	1,038	-53.18%	0	22	-100.00%
NCP ISF	NU	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	PB	0	41	-100.00%	24	473	-94.93%	0	2	-100.00%
ANN ISF	PC	0	0	na	0	319	-100.00%	0	0	na
AMP ISF	PM	0	21	-100.00%	184	899	-79.53%	0	42	-100.00%
QBE ISF	QB	0	0	na	22	478	-95.40%	0	4	-100.00%
QAN ISF	QN	0	0	na	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	20	-100.00%	63	777	-91.89%	0	17	-100.00%
SRP ISF	SR	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	SU	0	13	-100.00%	94	634	-85.17%	0	11	-100.00%
TAH ISF	TB	0	18	-100.00%	123	517	-76.21%	0	7	-100.00%
TLS ISF	TA	10	65	-84.62%	917	1,913	-52.06%	1	152	-99.34%
TLS ISF (Cash Settled)	TE	0	0	na	12	142	-91.55%	0	0	na
WPL ISF	WD	0	57	-100.00%	258	1,006	-74.35%	0	11	-100.00%
WSF ISF	WE	0	0	na	114	431	-73.55%	0	13	-100.00%
WES ISF	WF	0	38	-100.00%	186	1,022	-81.80%	0	67	-100.00%
AWC ISF	WM	0	21	-100.00%	306	112	173.21%	0	10	-100.00%
WOW ISF	WW	0	54	-100.00%	126	718	-82.45%	0	25	-100.00%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		**280**	**3,985**	**-92.97%**	**10,843**	**38,156**	**-71.58%**	**196**	**1,396**	**-85.96%**

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	19	0	na	0	0	na
Telecom Corp NZ	ZT	0	0	na	92	0	na	0	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**	**0**	**0**	**na**

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Total Exchange	**7,830,903**	**6,339,766**	**23.52%**	**79,951,181**	**64,313,679**	**24.31%**	**2,226,993**	**1,693,539**	**31.50%**
Daily Average	**412,153**	**316,988**	**30.02%**	**313,534**	**252,211**	**24.31%**			

Non-Traded Volume (included in total volume)

		Del	MS	OE	Total
NZ 10 Year Stock	**TN**	0	20	0	**20**
NZ 90 Day Bank Bill	**BB**	0	7,928	0	**7,928**
10 Year Bonds	**XT**	0	7,784	3,910	**11,694**
3 Year Bonds	**YT**	0	13,471	42,526	**55,997**
30 Day Interbank Cash Rate	**IB**	0	41,559	0	**41,559**
90-Day Bank Bills	**IR**	1,500	0	8,261	**9,761**
BHP ISF	**BL**	145	0	0	**145**
Broad Wool	**BW**	0	4	0	**4**
Fine Wool	**FW**	0	50	0	**50**
Listed Property Trust	**PT**	0	226	0	**226**
RIO ISF	**CA**	5	0	0	**5**
SPI 200	**AP**	0	24,634	23,650	**48,284**
TLS ISF	**TA**	10	0	0	**10**
Total Non Traded:		**1,660**	**95,676**	**78,347**	**175,683**

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