



SFE NOTICE NO.

42/07

Date of Issue: 3 April 2007

Effective Date: Immediately

---

## Monthly Volume and Open Interest Report – March 2007

[Please click here for the SFE Volume and Open Interest Report for March 2007](#)

### **Total Exchange**

Total SFE volumes for March 2007 reached 11,334,757 contracts, an increase of 30% on March 2006.

Average daily volume for March 2007 reached 515,216 contracts, an increase of 35% on March 2006.

Year to date (YTD) total SFE volumes increased by 28% to just over 23 million contracts.

Overnight volumes increased by 58% when compared to March 2006. YTD, overnight volumes increased by 29%, and now account for 24% of total exchange volume.

Electricity futures and options month end open interest reached a record 34,262 contracts. This is an increase of 17% on the previous record set last month.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures:

- YTD volume of 721,548 contracts is an increase of 132.6% on the same period last year.
- Monthly volume of 387,248 contracts is an increase of 284.7% on March 2006.

90 Day Bank Bill Futures:

- YTD volume of 5,713,725 contracts is an increase of 39.8% on the same period last year.
- Monthly volume of 2,343,009 contracts is an increase of 40.5% on March 2006.

3 Year Treasury Bond Futures:

- YTD volume of 8,330,087 contracts is an increase of 14.5% on the same period last year.
- Monthly volume of 4,101,303 contracts is an increase of 19.4% on March 2006.

10 Year Treasury Bond Futures:

- YTD volume of 4,732,851 contracts is an increase of 33.7% on the same period last year.
- Monthly volume of 2,632,577 contracts is an increase of 28.3% on March 2006.

New Zealand 90 Day Bank Bill Futures:

- YTD volume of 479,778 contracts is an increase of 22.6% on the same period last year.

#### **Options**

90 Day Bank Bill Options:

- YTD volume of 320,551 contracts is a significant increase on the same period last year.
- Monthly volume of 61,011 contracts is an increase of 248.6% on March 2006.



### 3 Year One Session Options

- Monthly volume of 221,198 contracts is an increase of 42% on March 2006.

### Equities

#### **Futures**

##### SFE SPI 200™

- YTD volume of 1,915,835 contracts is an increase of 31.3% on the same period last year.
- Monthly volume of 1,205,473 contracts is a 42.3% increase on March 2006.

### Commodities

#### **Electricity**

- YTD futures and options volume of 39,705 contracts is a 298.8% increase on the same period last year.
- Record monthly futures and options volume of 17,359 contracts is an increase of 365.4% on March 2006 and a 28% increase on the previous record set in January 2007.
- Record month end futures and options open interest of 34,262 contracts is an increase of 83.9% on March 2006 and a 17% increase on the previous record set last month.

#### **Greasy Wool**

- YTD futures volume of 4,384 contracts is a 32% increase on March 2006.
- Monthly futures volume of 1,282 contracts is a 17% increase on March 2006.

ASX Limited  
20 Bridge Street  
Sydney NSW 2000  
Australia