



SFE NOTICE NO. 050/10

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Monthly Volume and Open Interest Report – March 2010

[Please click here for the SFE Volume and Open Interest Report for March 2010](#)

Total Exchange

Exchange volumes (excl. CFDs) of 8,451,923 contracts is a 24% increase on March 2009 and average daily volume (excl. CFDs) of 367,475 contracts is a 19% increase on March 2009. Calendar year-to-date volume of 18,959,149 contracts is a 34% increase on the same period last year.

CFD trading activity for the month accounted for a further 12,225,954 contracts with a notional value of A\$254 million. Month end ASX CFD Open Interest stands at 5,677,458 contracts with a notional value of A\$95 million.

Overnight volumes (excl. CFDs) increased by 51% when compared to March 2009 and accounted for 19% of total exchange volume for the month.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures

- Monthly volume of 392,791 contracts is a 114% increase on March 2009.
- Calendar YTD volume of 863,104 contracts is an 84% increase on the same period last year.

90 Day Bank Bill Futures

- Monthly volume of 1,557,220 contracts is a 6% increase on March 2009.
- Calendar YTD volume of 4,165,905 contracts is a 24% increase on the same period last year.

3 Year Treasury Bond Futures

- Monthly volume of 3,427,956 contracts is a 55% increase on March 2009.
- Calendar YTD volume of 7,792,640 contracts is a 60% increase on the same period last year.

10 Year Treasury Bond Futures

- Monthly volume of 1,568,076 contracts is a 27% increase on March 2009.
- Calendar YTD volume of 2,798,554 contracts is a 21% increase the same period last year.

New Zealand 90 Day Bank Bill Futures

- Calendar YTD volume of 375,460 contracts is a 15% increase on the same period last year.

Options

3 Year Treasury Bond Overnight Options

- Monthly volume of 166,215 contracts is a 54% increase on March 2009.
- Calendar YTD volume of 332,863 contracts is a 72% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Monthly volume of 62,841 contracts and calendar YTD volume of 181,524 contracts are significant increases on the same period last year.



Equities

Options

SPI 200 Options

- Calendar YTD volume of 81,215 contracts is an 11% increase on the same period last year.

Commodities

Electricity Futures and Options

- Monthly volume of 12,358 contracts is a 42% increase on March 2009.
- Calendar YTD volume of 38,624 contracts is a 35% increase on the same period last year.
- Month end futures and options open interest of 57,587 contracts is a 13% increase on the same period last year.

Contracts for Difference

Equities

- 12,146,604 equity ASX CFDs traded in March with a notional value of A\$174,528,562.
- Month end Open Interest is 5,643,398 contracts.

Currencies

- 62,780 currency ASX CFDs traded in March with a notional value of A\$6,639,613.
- Month end Open Interest is 25,057 contracts.

Equity Indices

- 14,374 equity index ASX CFDs traded in March with a notional value of A\$70,218,921.
- Month end Open Interest is 6,616 contracts.

Commodities

- 2,196 commodity ASX CFDs traded in March with a notional value of A\$2,676,429.
- Month end Open Interest is 2,387 contracts.

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