SFE Corporation Limited

SFE NOTICE NO. 100/06

Date of Issue: 4 September 2006
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Monthly Volume and Open Interest Report – August 2006

Please find attached the SFE Volume and Open Interest Report for August 2006.

Total Exchange

Total SFE volumes for August 2006 reached 6.8 million contracts, while total open interest reached 2.4 million contracts, an increase of 29% and 9.8% respectively when compared to August 2005.

Year to date (YTD), total SFE volume increased by 27% to over 51.5 million contracts.

Total 3 Year Treasury Bond Options volume (One Session and Term Options combined) reached a record monthly volume of 333,407 contracts, up 5.3% on the previous record set in May this year.

Overnight volumes increased by 38% when compared to August 2005. YTD, overnight volumes increased by 43%, and now accounts for 23% of total exchange volume, up from 20% on the same period last year.

Interest Rates
Futures
30 Day Interbank Cash Rate Futures
- YTD volume reached 1.3 million contracts, an increase of 34% on the same period last year.
- Monthly volume of 208,583 contracts is an increase of 69.8% on August 2005.
- Month end open interest of 141,468 contracts is an increase of 10% on August 2005.

90 Day Bank Bill Futures
- YTD volume increased by 24.7%
- Monthly volume of 1,846,015 contracts is an increase of 14.9% on August 2005
- Month end open interest of 626,632 contracts is an increase of 8.7% on August 2005.

3 Year Treasury Bond Futures
- YTD volume increased by 23.7%
- Monthly volume of 2,773,713 is an increase of 33.4% on August 2005
- Month end open interest of 502,160 contracts was down slightly compared to August 2005 levels.

10 Year Treasury Bond Futures
- YTD volume increased by 34.2%
- Monthly volume of 1,021,291 contracts is an increase of 33.1% on August 2005
- Month end open interest of 385,722 contracts is an increase of 18.8 % on August 2005.

New Zealand 90 Day Bank Bill Futures
- YTD volume reached 1,231,153 contracts, an increase of 129% on the same period last year.
- Monthly volume of 135,059 contracts is an increase of 132% on August 2005.
- Month end open interest of 200,822 contracts is an increase of 127% on August 2005.

Options
3 Year Treasury Bond Options
- YTD volume of 666,205 contracts is an increase of 120% on the same period last year.
- Monthly volume increased by 46.8% compared to August 2005.

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3 Year One Session Options

- YTD volume of 1,472,355 million contracts is an increase of 29.9% on the same period last year.
- 3 Year One Session Option monthly volume of 239,364 contracts is an increase of 43% on August 2005.

Equities

Futures

SPI 200 Futures

- YTD volume just short of 3.9 million contracts, an increase of 14.7% on the same period last year.
- Monthly volume of 413,804 contracts is an increase of 27.9% on August 2005.
- Month end open interest of 250,815 contracts is an increase of 16.9% on August 2005.

Options

- YTD volume is 462,793 contracts.
- Monthly volume of 63,722 contracts is an increase of 8.1% on August 2005.

Electricity

- YTD futures and options volume increased by 124%.
- Monthly futures and options volume of 5,125 contracts is an increase of 201% on August 2005.
- Record month end futures and options open interest of 21,179 contracts is an increase of 59.47% on August 2005.

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CORPORATION LIMITED

Monthly SFE Trading Report for August 2006

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		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	153	136	12.50%	1,307	3,444	-62.05%	30	188	-84.04%
Total:		**153**	**136**	**12.50%**	**1,307**	**3,444**	**-62.05%**	**30**	**188**	**-84.04%**
Equity Indices - Futures										
SPI 200	AP	413,804	323,532	27.90%	3,896,485	3,395,885	14.74%	250,815	214,488	16.94%
Listed Property Trust	PT	2,031	2,640	-23.07%	15,533	3,496	344.31%	1,608	933	72.35%
Total:		**415,835**	**326,172**	**27.49%**	**3,912,018**	**3,399,381**	**15.08%**	**252,423**	**215,421**	**17.18%**
Equity Indices - Options										
SPI 200	AP	63,722	58,970	8.06%	462,793	464,171	-0.30%	145,087	176,770	-17.92%
SPI 200 Intra Day Cash Settled	AD	14	180	-92.22%	10,594	5,218	103.03%	0	0	na
Total:		**63,736**	**59,150**	**7.75%**	**473,387**	**469,389**	**0.85%**	**145,087**	**176,770**	**-17.92%**
NZ Equity Indices - Futures										
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										
30 Day Interbank Cash Rate	IB	208,583	122,861	69.77%	1,297,265	967,626	34.07%	141,468	128,566	10.04%
90-Day Bank Bills	IR	1,846,015	1,606,712	14.89%	13,113,160	10,519,182	24.66%	626,632	576,478	8.70%
3 Year Bonds	YT	2,773,713	2,079,952	33.35%	20,346,262	16,450,900	23.68%	502,160	529,991	-5.25%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	1,021,109	767,236	33.09%	8,746,322	6,519,547	34.16%	385,722	324,646	18.81%
10 Year Interest Rate Swaps	XS	0	0	na	0	0	na	0	0	na
AU/US 10 yr Bond Spread	UA	0	380	-100.00%	0	380	-100.00%	0	380	-100.00%
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:		**5,849,420**	**4,577,141**	**27.80%**	**43,503,009**	**34,457,635**	**26.25%**	**1,655,982**	**1,560,061**	**6.15%**
Interest Rates - Options										
90-Day Bank Bills	IR	20,085	25,374	-20.84%	112,502	179,056	-37.17%	70,816	81,512	-13.12%
3 Year Bonds	YT	94,043	64,022	46.89%	666,205	302,318	120.37%	41,787	51,377	-18.67%
3 Year Bonds Overnight	YO	157,028	114,949	36.61%	1,054,115	745,782	41.34%	0	0	na
3 Year Bonds Intra-Day	YD	82,336	52,270	57.52%	418,240	387,560	7.92%	0	0	na
10 Year Bonds	XT	3,352	3,983	-15.84%	40,016	29,724	34.63%	4,788	3,058	56.57%
10 Year Bonds Overnight	XO	9,765	9,999	-2.34%	48,465	42,005	15.38%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	0	100	-100.00%	766	750	2.13%	0	0	na
Total:		**366,609**	**270,697**	**35.43%**	**2,340,309**	**1,687,195**	**38.71%**	**117,391**	**135,947**	**-13.65%**
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	135,059	58,119	132.38%	1,231,153	537,135	129.21%	200,822	88,368	127.26%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	12	27	-55.56%	300	536	-44.03%	82	59	38.98%
Total:		**135,071**	**58,146**	**132.30%**	**1,231,453**	**537,671**	**129.03%**	**200,904**	**88,427**	**127.20%**

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NZ Interest Rates - Options

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
90 Day Bank Bill	BB	450	0	na	18,000	2,850	531.58%	11,100	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:		**450**	**0**	**na**	**18,000**	**2,850**	**531.58%**	**11,100**	**0**	**na**

Commodities - Futures

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
d-cypha SFE NSW Base Load Electricity	BN	925	56	1,551.79%	7,077	3,724	90.04%	5,258	3,236	62.48%
d-cypha SFE QLD Base Load Electricity	BQ	1,090	360	202.78%	5,615	2,160	159.95%	3,490	1,690	106.51%
d-cypha SFE SA Base Load Electricity	BS	280	360	-22.22%	639	1,007	-36.54%	1,840	1,737	5.93%
d-cypha SFE VIC Base Load Electricity	BV	1,930	65	2,869.23%	6,571	1,425	361.12%	2,880	1,680	71.43%
d-cypha SFE NSW Peak Period Electricity	PN	60	114	-47.37%	1,421	721	97.09%	1,079	763	41.42%
d-cypha SFE QLD Peak Period Electricity	PQ	150	25	500.00%	1,328	450	195.11%	610	516	18.22%
d-cypha SFE SA Peak Period Electricity	PS	0	80	-100.00%	50	160	-68.75%	85	135	-37.04%
d-cypha SFE VIC Peak Period Electricity	PV	470	355	32.39%	3,180	2,901	9.62%	3,511	2,770	26.75%
d-cypha SFE NSW Base $300 CAP	GN	5	0	na	915	1	91,400.00	446	1	44,500.00%
d-cypha SFE QLD Base $300 CAP	GQ	20	240	-91.67%	660	520	26.92%	295	520	-43.27%
d-cypha SFE SA Base $300 CAP	GS	0	0	na	42	0	na	40	0	na
d-cypha SFE VIC Base $300 CAP	GV	55	5	1,000.00%	1,015	27	3,659.26%	415	21	1,876.19%
d-cypha SFE NSW Base Load Electricity	HN	65	5	1,200.00%	710	350	102.86%	0	5	-100.00%
d-cypha SFE QLD Base Load Electricity	HQ	65	25	160.00%	535	220	143.18%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	30	0	na	35	3	1,066.67%	0	0	na
d-cypha SFE VIC Base Load Electricty Strip	HV	350	15	2,233.33%	975	180	441.67%	0	0	na
Fine Wool	FW	279	129	116.28%	1,855	1,468	26.36%	867	294	194.90%
Broad Wool	BW	0	53	-100.00%	5	325	-98.46%	0	37	-100.00%
Greasy Wool	GW	2,406	1,488	61.69%	10,804	12,278	-12.01%	2,802	1,537	82.30%
MLA/SFE Cattle Futures	CT	81	62	30.65%	1,145	678	68.88%	304	151	101.32%
Total:		**8,261**	**3,437**	**140.35%**	**44,577**	**28,598**	**55.87%**	**23,922**	**15,093**	**58.50%**

Commodities - Options

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
d-cypha SFE NSW Base Load Electricity	HN	30	0	na	275	50	450.00%	270	50	440.00%
d-cypha SFE QLD Base Load Electricity	HQ	0	0	na	145	0	na	100	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	5	0	na	15	0	na
d-cypha SFE VIC Base Load Electricty Strip	HV	110	40	175.00%	615	75	720.00%	785	75	946.67%
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	0	na	60	60	0.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	0	0	na	0	0	na
Greasy Wool	GW	0	1	-100.00%	20	183	-89.07%	0	2	-100.00%
Total:		**140**	**41**	**241.46%**	**1,060**	**308**	**244.16%**	**1,230**	**187**	**557.75%**

NZ Commodities - Futures

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
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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Share Futures - Futures

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
AMC ISF	**AR**	0	66	-100.00%	227	392	-42.09%	0	33	-100.00%
AXA ISF	**AX**	0	2	-100.00%	0	390	-100.00%	0	4	-100.00%
ANZ ISF	**AZ**	9	18	-50.00%	184	2,324	-92.08%	6	143	-95.80%
WBC ISF	**BC**	20	8	150.00%	484	648	-25.31%	40	31	29.03%
BHP ISF	**BL**	135	346	-60.98%	2,993	3,328	-10.07%	236	445	-46.97%
BIL ISF	**BM**	0	48	-100.00%	20	460	-95.65%	0	33	-100.00%
BLD ISF	**BO**	0	145	-100.00%	115	1,250	-90.80%	0	12	-100.00%
BSL ISF	**BP**	0	38	-100.00%	133	851	-84.37%	0	46	-100.00%
RIO ISF	**CA**	12	136	-91.18%	385	1,876	-79.48%	8	243	-96.71%
CBA ISF	**CB**	4	124	-96.77%	798	1,932	-58.70%	26	99	-73.74%
CBA ISF (Cash Settled)	**CI**	0	26	-100.00%	118	102	15.69%	0	13	-100.00%
CCL ISF	**CC**	0	13	-100.00%	58	197	-70.56%	0	2	-100.00%
CML ISF	**CM**	21	204	-89.71%	111	970	-88.56%	0	26	-100.00%
RIN ISF	**CS**	0	16	-100.00%	70	337	-79.23%	0	48	-100.00%
FGL ISF	**FB**	0	32	-100.00%	20	145	-86.21%	0	11	-100.00%
FXJ ISF	**FX**	0	2	-100.00%	88	244	-63.93%	0	3	-100.00%
IAG ISF	**IA**	0	44	-100.00%	0	258	-100.00%	0	64	-100.00%
LHG ISF	**LH**	12	17	-29.41%	525	171	207.02%	5	14	-64.29%
LLC ISF	**LL**	0	29	-100.00%	15	284	-94.72%	0	46	-100.00%
SYB ISF	**MY**	0	21	-100.00%	6	242	-97.52%	0	15	-100.00%
MYP ISF	**MA**	0	0	na	6	0	na	0	0	na
NAB ISF	**NB**	2	92	-97.83%	406	1,079	-62.37%	11	55	-80.00%
NCM ISF	**NM**	39	78	-50.00%	486	899	-45.94%	0	14	-100.00%
NCP ISF	**NU**	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	**PB**	0	2	-100.00%	24	352	-93.18%	0	61	-100.00%
ANN ISF	**PC**	0	15	-100.00%	0	284	-100.00%	0	5	-100.00%
AMP ISF	**PM**	0	15	-100.00%	184	817	-77.48%	0	82	-100.00%
QBE ISF	**QB**	0	20	-100.00%	22	354	-93.79%	0	60	-100.00%
QAN ISF	**QN**	0	0	na	4	185	-97.84%	0	0	na
WMR ISF	**RE**	0	0	na	0	1,222	-100.00%	0	0	na
SGB ISF	**SG**	0	9	-100.00%	63	695	-90.94%	0	54	-100.00%
SRP ISF	**SR**	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	**SU**	0	31	-100.00%	94	400	-76.50%	0	7	-100.00%
TAH ISF	**TB**	0	44	-100.00%	123	372	-66.94%	0	33	-100.00%
TLS ISF	**TA**	162	117	38.46%	870	1,345	-35.32%	44	70	-37.14%
TLS ISF (Cash Settled)	**TE**	0	2	-100.00%	12	142	-91.55%	0	0	na
WPL ISF	**WD**	0	81	-100.00%	258	703	-63.30%	0	10	-100.00%
WSF ISF	**WE**	0	22	-100.00%	114	316	-63.92%	0	16	-100.00%
WES ISF	**WF**	0	21	-100.00%	186	774	-75.97%	0	68	-100.00%
AWC ISF	**WM**	0	22	-100.00%	306	72	325.00%	0	15	-100.00%
WOW ISF	**WW**	0	38	-100.00%	126	468	-73.08%	0	50	-100.00%
WBC ISF (Cash Settled)	**WB**	0	0	na	0	0	na	0	0	na
Total:		**416**	**1,944**	**-78.60%**	**9,634**	**27,425**	**-64.87%**	**376**	**1,931**	**-80.53%**

NZ Share Options - Options

		Mth Vol Aug 2006 (23-Days)	Mth Vol Aug 2005 (23-Days)	% Change	YTD 2006 (171-Days)	YTD 2005 (170-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
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**	36	0	na	62	0	na	62	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:		**36**	**0**	**na**	**81**	**0**	**na**	**62**	**0**	**na**

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Total Exchange	**6,840,127**	**5,296,864**	**29.14%**	**51,534,835**	**40,613,926**	**26.89%**	**2,408,507**	**2,194,025**	**9.78%**
Daily Average	**297,397**	**230,298**	**29.14%**	**301,373**	**238,905**	**26.15%**			

Non-Traded Volume (included in total volume)

		Del	MS	OE	Total
10 Year Bonds	**XT**	0	0	2,995	**2,995**
3 Year Bonds	**YT**	0	0	83,795	**83,795**
30 Day Interbank Cash Rate	**IB**	0	39,618	0	**39,618**
CML ISF	**CM**	1	0	0	**1**
Fine Wool	**FW**	0	35	0	**35**
LHG ISF	**LH**	2	0	0	**2**
NCM ISF	**NM**	29	0	0	**29**
SPI 200	**AP**	0	0	147	**147**
Total Non Traded:		**32**	**39,653**	**86,937**	**126,622**

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