

SFE NOTICE NO. 133/06

Date of Issue: 2 November 2006
Effective Date: Immediately

Monthly Volume and Open Interest Report - October 2006

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

Total Exchange

Total SFE volumes for October 2006 reached 6,223,181 contracts, while total open interest reached 2,692,265 contracts, increases of 26% and 35% respectively when compared to October 2005.

Year to date (YTD), total SFE volume increased by 25% to 66,863,811 million contracts.

Average daily volume for October 2006 reached 282,872 contracts, an increase of 20% on October 2005.

Record daily volumes were experienced in both the 3 Year Intra-day and Overnight Options during October. 3 Year Intra-day Options traded 21,586 contracts on 25 October and 3 Year Overnight Options traded 30,893 contracts on 9 October.

Overnight volumes increased by 28% when compared to October 2005. YTD, overnight volumes increased by 41.4%, and now account 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 of 1,666,515 contracts is an increase of 40% on the same period last year.
- Monthly volume of 200,266 contracts is an increase of 91% on October 2005.
- Month end open interest of 132,974 contracts is an increase of 27% on October 2005.

90 Day Bank Bill Futures:

- YTD volume of 16,780,652 contracts is an increase of 23% on the same period last year.
- Monthly volume of 1,698,610 contracts is an increase of 28% on October 2005.
- Month end open interest of 710,932 contracts is an increase of 20.7% on October 2005.

3 Year Treasury Bond Futures:

- YTD volume of 26,232,735 contracts is an increase of 22% on the same period last year.
- Monthly volume of 2,489,325 is an increase of 25% on October 2005.
- Month end open interest of 602,513 contracts is an increase of 62% on October 2005.

10 Year Treasury Bond Futures:

- YTD volume of 11,810,268 contracts is an increased of 34% on the same period last year.
- Monthly volume of 944,434 contracts is an increase of 46% on October 2005.
- Month end open interest of 478,207 contracts is an increase of 55% on October 2005.

New Zealand 90 Day Bank Bill Futures:

- YTD volume of 1,579,360 contracts is an increase of 111% on the same period last year.
- Monthly volume of 157,565 contracts is an increase of 83% on October 2005.
- Month end open interest of 177,737 contracts is an increase of 50% on October 2005.

Options

SFE Interest Rate Options

- YTD volume of 2,924,887 contracts is an increase of 32% on the same period last year.
- Monthly volume of 348,584 contracts is an increase of 16% on October 2005.
- Month end open interest of 138,933 contracts is an increase of 13% on October 2005

90 Day Bank Bill Options:

- Monthly volume of 33,901 contracts is an increase of 14% on October 2005.

3 Year Treasury Bond Options:

- YTD volume of 812,290 contracts is an increase of 92% on the same period last year.
- Monthly volume of 90,254 contracts is an increase of 9% on October 2005.
- Month end open interest of 68,880 contracts is an increase of 31% on October 2005.

3 Year One Session Options:

- YTD volume of 1,845,664 million contracts is an increase of 25% on the same period last year.
- Monthly volume of 211,010 contracts is an increase of 20% on October 2005.

New Zealand 90 Day Bank Bill Options

- YTD volume is up from negligible levels to 21,520 contracts.

Equities

Futures

SFE SPI 200™

- YTD volume of 5,182,109 contracts is an increase of 12% on the same period last year.
- Month end open interest of 298,234 contracts is an increase of 41% on October 2005.

Electricity

- Monthly futures and options volume of 6,281 contracts is an increase of 232% on October 2005.
- Month end futures and options open interest of 22,313 contracts is an increase of 59% on October 2005.
- YTD futures and options volume increased by 142% on the same period last year.

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		Mth Vol Oct 2006 (22-Days)	Mth Vol Oct 2005 (21-Days)	% Change	YTD 2006 (214-Days)	YTD 2005 (213-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	5	203	-97.54%	1,359	4,112	-66.95%	5	121	-95.87%
Total:		5	203	-97.54%	1,359	4,112	-66.95%	5	121	-95.87%
Equity Indices - Futures										
SPI 200	AP	324,540	416,924	-22.16%	5,182,109	4,618,111	12.21%	298,234	210,834	41.45%
Listed Property Trust	PT	1,044	503	107.55%	21,607	8,557	152.51%	1,540	686	124.49%
Total:		325,584	417,427	-22.00%	5,203,716	4,626,668	12.47%	299,774	211,520	41.72%
Equity Indices - Options										
SPI 200	AP	47,274	56,755	-16.71%	560,605	593,448	-5.53%	111,653	147,474	-24.29%
SPI 200 Intra Day Cash Settled	AD	0	964	-100.00%	10,594	6,221	70.29%	0	0	na
Total:		47,274	57,719	-18.10%	571,199	599,669	-4.75%	111,653	147,474	-24.29%
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	200,266	105,090	90.57%	1,666,515	1,193,166	39.67%	132,974	104,343	27.44%
90-Day Bank Bills	IR	1,698,610	1,329,899	27.72%	16,780,652	13,611,952	23.28%	710,932	588,706	20.76%
3 Year Bonds	YT	2,489,325	1,991,289	25.01%	26,232,735	21,509,168	21.96%	602,513	372,936	61.56%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	944,434	645,753	46.25%	11,810,268	8,793,558	34.31%	478,207	308,412	55.05%
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:		5,332,635	4,072,031	30.96%	56,490,170	45,109,004	25.23%	1,924,626	1,374,397	40.03%
Interest Rates - Options										
90-Day Bank Bills	IR	33,901	29,750	13.95%	152,003	216,788	-29.88%	65,992	65,403	0.90%
3 Year Bonds	YT	90,254	83,090	8.62%	812,290	423,275	91.91%	68,880	52,740	30.60%
3 Year Bonds Overnight	YO	163,209	132,365	23.30%	1,337,482	1,017,838	31.40%	0	0	na
3 Year Bonds Intra-Day	YD	47,801	43,151	10.78%	508,182	462,196	9.95%	0	0	na
10 Year Bonds	XT	3,100	4,700	-34.04%	45,480	36,267	25.40%	4,061	4,873	-16.66%
10 Year Bonds Overnight	XO	10,019	7,460	34.30%	68,384	58,725	16.45%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	300	0	na	1,066	750	42.13%	0	0	na
Total:		348,584	300,516	16.00%	2,924,887	2,215,839	32.00%	138,933	123,016	12.94%
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	157,565	86,086	83.03%	1,579,360	749,148	110.82%	177,737	118,670	49.77%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	10	94	-89.36%	467	727	-35.76%	65	84	-22.62%
NZ 30 Day OCR Interbank	ZO	0	0	na	0	0	na	0	0	na
Total:		157,575	86,180	82.84%	1,579,827	749,875	110.68%	177,802	118,754	49.72%

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NZ Interest Rates - Options										
90 Day Bank Bill	BB	2,220	0	na	21,520	2,850	655.09%	12,920	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:		2,220	0	na	21,520	2,850	655.09%	12,920	0	na

Commodities - Futures

d-cypha SFE NSW Base Load Electricity	BN	640	439	45.79%	8,459	4,658	81.60%	5,265	3,235	62.75%
d-cypha SFE QLD Base Load Electricity	BQ	1,140	355	221.13%	8,135	2,580	215.31%	3,915	1,950	100.77%
d-cypha SFE SA Base Load Electricity	BS	405	95	326.32%	1,311	1,162	12.82%	1,624	1,702	-4.58%
d-cypha SFE VIC Base Load Electricity	BV	2,245	305	636.07%	9,881	1,915	415.98%	3,785	1,750	116.29%
d-cypha SFE NSW Peak Period Electricity	PN	129	144	-10.42%	1,725	891	93.60%	1,064	637	67.03%
d-cypha SFE QLD Peak Period Electricity	PQ	226	67	237.31%	1,709	522	227.39%	641	475	34.95%
d-cypha SFE SA Peak Period Electricity	PS	20	0	na	95	160	-40.63%	90	135	-33.33%
d-cypha SFE VIC Peak Period Electricity	PV	676	400	69.00%	4,061	3,636	11.69%	3,347	3,160	5.92%
d-cypha SFE NSW Base \$300 CAP	GN	185	1	18,400.00%	1,181	2	58,950.00%	331	0	na
d-cypha SFE QLD Base \$300 CAP	GQ	175	25	600.00%	861	585	47.18%	330	545	-39.45%
d-cypha SFE SA Base \$300 CAP	GS	20	0	na	62	0	na	50	0	na
d-cypha SFE VIC Base \$300 CAP	GV	265	1	26,400.00%	1,310	128	923.44%	460	120	283.33%
d-cypha SFE NSW Base Load Electricity Strip	HN	20	40	-50.00%	765	485	57.73%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	50	20	150.00%	660	250	164.00%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	35	18	94.44%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	205	20	925.00%	1,240	220	463.64%	0	0	na
Fine Wool	FW	260	124	109.68%	2,251	1,642	37.09%	776	240	223.33%
Broad Wool	BW	30	12	150.00%	41	408	-89.95%	27	14	92.86%
Greasy Wool	GW	1,885	1,083	74.05%	13,900	14,162	-1.85%	2,846	1,598	78.10%
MLA/SFE Cattle Futures	CT	184	99	85.86%	1,605	876	83.22%	294	253	16.21%
Total:		8,760	3,230	171.21%	59,287	34,300	72.85%	24,845	15,814	57.11%

Commodities - Options

d-cypha SFE NSW Base Load Electricity Strip	HN	10	0	na	295	50	490.00%	280	50	460.00%
d-cypha SFE QLD Base Load Electricity Strip	HQ	20	0	na	181	0	na	136	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	30	0	na	35	0	na	45	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	90	60	50.00%	800	175	357.14%	885	175	405.71%
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	5	0	na	5	0	na	5	0	na
Greasy Wool	GW	0	0	na	20	189	-89.42%	0	7	-100.00%
Total:		155	60	158.33%	1,336	414	222.71%	1,411	292	383.22%

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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Share Futures - Futures										
AMC ISF	AR	0	10	-100.00%	227	454	-50.00%	0	22	-100.00%
AXA ISF	AX	0	4	-100.00%	0	394	-100.00%	0	0	na
ANZ ISF	AZ	66	251	-73.71%	292	2,786	-89.52%	1	20	-95.00%
WBC ISF	BC	70	29	141.38%	554	714	-22.41%	0	0	na
BHP ISF	BL	111	247	-55.06%	3,340	4,197	-20.42%	204	300	-32.00%
BIL ISF	BM	0	40	-100.00%	20	561	-96.43%	0	55	-100.00%
BLD ISF	BO	0	71	-100.00%	115	1,326	-91.33%	0	15	-100.00%
BSL ISF	BP	0	134	-100.00%	133	1,095	-87.85%	0	55	-100.00%
RIO ISF	CA	21	148	-85.81%	430	2,358	-81.76%	5	31	-83.87%
CBA ISF	CB	74	151	-50.99%	872	2,127	-59.00%	21	27	-22.22%
CBA ISF (Cash Settled)	CI	0	0	na	118	108	9.26%	0	19	-100.00%
CCL ISF	CC	0	98	-100.00%	58	317	-81.70%	0	1	-100.00%
CML ISF	CM	0	89	-100.00%	111	1,064	-89.57%	0	54	-100.00%
RIN ISF	CS	0	29	-100.00%	70	413	-83.05%	0	37	-100.00%
FGL ISF	FB	0	12	-100.00%	20	166	-87.95%	0	4	-100.00%
FXJ ISF	FX	0	134	-100.00%	88	389	-77.38%	0	6	-100.00%
IAG ISF	IA	0	0	na	0	340	-100.00%	0	1	-100.00%
LHG ISF	LH	0	63	-100.00%	555	259	114.29%	25	33	-24.24%
LLC ISF	LL	0	16	-100.00%	15	343	-95.63%	0	17	-100.00%
SYB ISF	MY	0	9	-100.00%	6	256	-97.66%	0	13	-100.00%
MYP ISF	MA	0	0	na	6	0	na	0	0	na
NAB ISF	NB	44	304	-85.53%	460	1,514	-69.62%	1	22	-95.45%
NCM ISF	NM	0	23	-100.00%	486	957	-49.22%	0	18	-100.00%
NCP ISF	NU	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	PB	0	15	-100.00%	24	432	-94.44%	0	38	-100.00%
ANN ISF	PC	0	0	na	0	304	-100.00%	0	15	-100.00%
AMP ISF	PM	0	21	-100.00%	184	876	-79.00%	0	59	-100.00%
QBE ISF	QB	0	99	-100.00%	22	470	-95.32%	0	0	na
QAN ISF	QN	0	1	-100.00%	4	186	-97.85%	0	1	-100.00%
WMR ISF	RE	0	0	na	0	1,222	-100.00%	0	0	na
SGB ISF	SG	0	46	-100.00%	63	757	-91.68%	0	7	-100.00%
SRP ISF	SR	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	SU	0	168	-100.00%	94	600	-84.33%	0	17	-100.00%
TAH ISF	TB	0	68	-100.00%	123	459	-73.20%	0	2	-100.00%
TLS ISF	TA	3	163	-98.16%	907	1,706	-46.83%	12	95	-87.37%
TLS ISF (Cash Settled)	TE	0	0	na	12	142	-91.55%	0	0	na
WPL ISF	WD	0	122	-100.00%	258	905	-71.49%	0	35	-100.00%
WSF ISF	WE	0	38	-100.00%	114	416	-72.60%	0	0	na
WES ISF	WF	0	76	-100.00%	186	900	-79.33%	0	28	-100.00%
AWC ISF	WM	0	0	na	306	91	236.26%	0	0	na
WOW ISF	WW	0	57	-100.00%	126	618	-79.61%	0	42	-100.00%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		389	2,736	-85.78%	10,399	32,767	-68.26%	269	1,089	-75.30%

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	27	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	27	0	na

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Total Exchange	6,223,181	4,940,102	25.97%	66,863,811	53,375,528	25.27%	2,692,265	1,992,477	35.12%
Daily Average	282,872	235,243	20.25%	312,448	250,589	24.69%			

Non-Traded Volume
(included in total volume)

		Del	MS	OE	Total
10 Year Bonds	XT	0	0	4,550	4,550
3 Year Bonds	YT	0	0	70,161	70,161
30 Day Interbank Cash Rate	IB	0	21,814	0	21,814
ANZ ISF	AZ	23	0	0	23
CBA ISF	CB	26	0	0	26
d-cypha SFE NSW Base \$300 CAP	GN	0	95	0	95
d-cypha SFE NSW Base Load Electricity	BN	0	189	0	189
d-cypha SFE NSW Peak Period Electricity	PN	0	76	0	76
d-cypha SFE QLD Base \$300 CAP	GQ	0	60	0	60
d-cypha SFE QLD Base Load Electricity	BQ	0	209	0	209
d-cypha SFE QLD Peak Period Electricity	PQ	0	70	0	70
d-cypha SFE SA Base Load Electricity	BS	0	180	0	180
d-cypha SFE SA Peak Period Electricity	PS	0	20	0	20
d-cypha SFE VIC Base \$300 CAP	GV	0	95	0	95
d-cypha SFE VIC Base Load Electricity	BV	0	125	0	125
d-cypha SFE VIC Peak Period Electricity	PV	0	290	0	290
Fine Wool	FW	0	12	0	12
NAB ISF	NB	26	0	0	26
SPI 200	AP	0	290	659	949
WBC ISF	BC	30	0	0	30
Total Non Traded:		105	23,525	75,370	99,000

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