



SFE NOTICE NO.

114/07

Date of Issue: 5 September 2007

Effective Date: Immediately

Monthly Volume and Open Interest Report – August 2007

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

Total Exchange

Total SFE volumes for August 2007 reached 9,520,549 contracts, an increase of 39% on August 2006.

Year to date (YTD) total SFE volumes increased by 20% to more than 62 million contracts.

Overnight volumes for the month increased by 49% on August 2006 activity, accounting for 24% of total exchange volume. YTD overnight volumes increased by 18% when compared to the same period in 2006.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- Monthly volume of 508,570 contracts is an increase of 144% on August 2006.
- YTD volume of 2,694,371 contracts is an increase of 108% on the same period last year.

90 Day Bank Bill Futures:

- Monthly volume of 2,687,572 contracts is an increase of 46% on August 2006.
- YTD volume of 15,900,466 contracts is an increase of 21% on the same period last year.

3 Year Treasury Bond Futures:

- Monthly volume of 3,245,852 contracts is an increase of 17% on August 2006.
- YTD volume of 22,150,767 contracts is an increase of 9% on the same period last year.

10 Year Treasury Bond Futures:

- Monthly volume of 1,747,996 contracts is an increase of 71% on August 2006.
- YTD volume of 12,002,396 contracts is an increase of 37% on the same period last year.

NZ 90 Day Bank Bill Futures

- Monthly volume of 153,007 contracts is an increase of 13% on August 2006.

Options

90 Day Bank Bill Options:

- Monthly volume of 55,353 contracts is an increase of 176% on August 2006.
- YTD volume of 729,759 contracts is a significant increase on the same period last year.

Equities

Futures

SFE SPI 200®

- Monthly volume of 827,309 contracts is a 100% increase on August 2006.
- YTD volume of 5,264,387 contracts is an increase of 35% on the same period last year.



Commodities

Electricity

- Monthly futures and options volume of 7,282 contracts is an increase of 42% on August 2006.
- YTD futures and options volume of 96,306 contracts is a 226% increase on the same period last year.
- Month end futures and options open interest of 38,930 contracts is an 84% increase on August 2006.

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