



SFE NOTICE NO.

024/07

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Effective Date: Immediately

Monthly Volume and Open Interest Report – February 2007

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

Total Exchange

Total SFE volumes for February 2007 reached 6,182,481 contracts, an increase of 25% on February 2006.

Average daily volume for February 2007 reached 309,124 contracts, an increase of 25% on the same period last year.

Year to date (YTD) total SFE volumes increased by 26% to just over 11.7 million contracts.

Overnight volumes increased by 19% when compared to February 2006. YTD, overnight volumes increased by 12%, and now accounts for 22% of total exchange volume.

Electricity futures and options month end open interest reached a record 29,246 contracts. This is an increase of 12% on the previous record set in December 2006.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 334,300 contracts is an increase of 59.5% on the same period last year.
- Monthly volume of 162,135 contracts is an increase of 52% on February 2006.

90 Day Bank Bill Futures:

- YTD volume 3,370,716 contracts is an increase of 39.4% on the same period last year.
- Monthly volume of 1,560,857 contracts is an increase of 24.8% on February 2006.

3 Year Treasury Bond Futures:

- YTD volume of 4,228,784 contracts is an increase of 10.2% on the same period last year.
- Monthly volume of 2,339,252 is an increase of 14.8% on February 2006.

10 Year Treasury Bond Futures:

- YTD volume of 2,100,274 contracts is an increase of 41.3% on the same period last year.
- Monthly volume of 1,200,632 contracts is an increase of 44.4% on February 2006.

New Zealand 90 Day Bank Bill Futures:

- YTD volume of 250,715 contracts is an increase of 51% on the same period last year.
- Monthly volume of 126,809 contracts is an increase of 59.9% on February 2006.

Options

90 Day Bank Bill Options:

- YTD volume of 259,540 is a significant increase on the same period last year.
- Monthly volume of 142,861 contracts is a substantial increase on February 2006.
- Month end open interest of 212,037 contracts is a 199.8% on February 2006.

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3 Year One Session Options

- Monthly volume of 164,630 contracts is an increase of 21.9% on February 2006.

Equities

Futures

SFE SPI 200™

- YTD volume of 710,362 contracts is an increase of 16.1% on the same period last year.

Commodities

Electricity

- YTD futures and options volume of 22,351 contracts is a 258.9% increase on the same period last year.
- Monthly futures and options volume of 8,776 contracts is an increase of 141.5% on February 2006.
- Record month end futures and options open interest of 29,246 contracts is an increase of 72.4% on February 2006 and a 12% increase on the previous record set in December 2006.

Greasy Wool

- YTD futures volume of 3,102 contracts is a 40% increase on February 2006.
- Futures month end open interest of 2,822 contracts is a 29% increase on February 2006.

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