



SFE NOTICE NO.

51/07

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Effective Date: Immediately

Monthly Volume and Open Interest Report – April 2007

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

Total Exchange

Year to date (YTD) total SFE volumes increased by 19% to just over 28.5 million contracts.

Overnight volumes for the year increased by 21% when compared to same period in 2006 and accounts for 22.5% of total exchange volume.

30 Day Interbank Cash Rate Futures traded a record 59,447 contracts on 24 April. The previous record was set earlier in the month with 45,101 contracts being traded on 4 April.

The 90 Day Bank Bill Options also set a record with 54,650 contracts trading on 19 April; double the previous record of 26,490 contracts set in June 1998.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 1,042,431 contracts is an increase of 101% on the same period last year.
- Monthly volume of 320,913 contracts is an increase of 54% on April 2006.

90 Day Bank Bill Futures:

- YTD volume of 7,429,343 contracts is an increase of 22% on the same period last year.

3 Year Treasury Bond Futures:

- YTD volume of 10,193,408 contracts is an increase of 8% on the same period last year.

10 Year Treasury Bond Futures:

- YTD volume of 5,490,730 contracts is an increase of 29% on the same period last year.

New Zealand 90 Day Bank Bill Futures:

- YTD volume of 618,270 contracts is an increase of 7% on the same period last year.

Options

90 Day Bank Bill Options:

- YTD volume of 421,326 contracts is a significant increase on the same period last year.
- Monthly volume of 100,775 contracts is an increase of 222% on April 2006.

Equities

Futures

SFE SPI 200™

- YTD volume of 2,278,488 contracts is an increase of 29% on the same period last year.
- Monthly volume of 362,653 contracts is a 19% increase on April 2006.



Commodities

Electricity

- YTD futures and options volume of 54,320 contracts is a 304% increase on the same period last year.
- Monthly futures and options volume of 14,655 contracts is an increase of 354% on April 2006.
- Month end futures and options open interest of 32,488 contracts is an increase of 81% on April 2006.

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