



SFE NOTICE NO.

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## Monthly Volume and Open Interest Report – July 2007

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

### **Total Exchange**

Total SFE volumes for July 2007 reached 6,824,981 contracts, an increase of 17% on July 2006.

Year to date (YTD) total SFE volumes increased by 17% to more than 52 million contracts.

Overnight volumes for the month increased by 11% on July 2006 activity, accounting for 23% of total exchange volume. YTD overnight volumes increased by 14% when compared to the same period in 2006.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures:

- Monthly volume of 395,740 contracts is an increase of 71% on July 2006.
- YTD volume of 2,185,801 contracts is an increase of 101% on the same period last year.

90 Day Bank Bill Futures:

- Monthly volume of 1,788,069 contracts is an increase of 7% on July 2006.
- YTD volume of 13,212,894 contracts is an increase of 17% on the same period last year.

3 Year Treasury Bond Futures:

- Monthly volume of 2,408,106 contracts is an increase of 8% on July 2006.
- YTD volume of 18,904,915 contracts is an increase of 8% on the same period last year.

10 Year Treasury Bond Futures:

- Monthly volume of 1,344,018 contracts is an increase of 63% on July 2006.
- YTD volume of 10,254,400 contracts is an increase of 33% on the same period last year.

#### **Options**

90 Day Bank Bill Options:

- Monthly volume of 53,006 contracts is a significant increase on July 2006.
- YTD volume of 674,406 contracts is also a significant increase on the same period last year.

### **Equities**

#### **Futures**

SFE SPI 200™

- Monthly volume of 483,746 contracts is a 35% increase on July 2006.
- YTD volume of 4,437,078 contracts is an increase of 27% on the same period last year.

### **Commodities**

#### **Electricity**

- Monthly futures and options volume of 8,039 contracts is an increase of 37% on July 2006.
- YTD futures and options volume of 89,024 contracts is a 264% increase on the same period last year.

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- Month end futures and options open interest of 38,623 contracts is a 96% increase on July 2006.

#### **Greasy Wool**

- Monthly futures volume of 1,954 contracts is a 27% increase on July 2006.
- YTD futures volume of 11,223 contracts is a 34% increase on the same period last year.
- Month end futures open interest of 3,174 contracts is a 48% increase on July 2006.

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