



SFE NOTICE NO. 68/07

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## Monthly Volume and Open Interest Report - May 2007

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

### **Total Exchange**

Total SFE volumes for May 2007 reached 6,591,921 contracts, an increase of 4% on May 2006.

Year to date (YTD) total SFE volumes increased by 16% to just over 35 million contracts.

Overnight volumes for the year increased by 10% when compared to same period in 2006 and account for 21.7% of total exchange volume.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures:

- YTD volume of 1,325,439 contracts is an increase of 86% on the same period last year.
- Monthly volume of 282,978 contracts is an increase of 45% on May 2006.

90 Day Bank Bill Futures:

- YTD volume of 9,389,814 contracts is an increase of 22% on the same period last year.
- Monthly volume of 1,960,471 contracts is an increase of 21% on May 2006.

3 Year Treasury Bond Futures:

- YTD volume of 12,618,178 contracts is an increase of 5% on the same period last year.

10 Year Treasury Bond Futures:

- YTD volume of 6,451,645 contracts is an increase of 26% on the same period last year.
- Monthly volume of 960,915 contracts is an increase of 10% on May 2006.

#### **Options**

90 Day Bank Bill Options:

- YTD volume of 490,179 contracts is a significant increase on the same period last year.
- Monthly volume of 68,853 contracts is also a significant increase on May 2006.

3 Year Intra-Day Options

- YTD volume of 267,906 contracts is an increase of 8% on the same period last year.
- Monthly volume of 80,495 contracts is an increase of 25% on May 2006.

### **Equities**

#### **Futures**

SFE SPI 200™

- YTD volume of 2,754,562 contracts is an increase of 26% on the same period last year.
- Monthly volume of 476,074 contracts is an 11% increase on May 2006.



## **Commodities**

### **Electricity**

- YTD futures and options volume of 70,301 contracts is a 322% increase on the same period last year.
- Monthly futures and options volume of 15,981 contracts is an increase of 402% on May 2006.
- Record month end futures and options open interest of 37,611 contracts is an increase of 93% on April 2006 and a 10% increase on the previous record set in March 2007.

### **Greasy Wool**

- YTD futures volume of 7,877 contracts is a 25% increase on May 2006.
- Monthly futures volume of 2,031 contracts is a 136% increase on May 2006.
- Month end futures open interest of 2,350 contracts is a 14% increase on May 2006.

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