



SFE NOTICE NO.

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Monthly Volume and Open Interest Report – June 2007

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

Total Exchange

Total SFE volumes for June 2007 reached 10,553,305 contracts, an increase of 23% on June 2006.

Year to date (YTD) total SFE volumes increased by 18% to over 45 million contracts.

Overnight volumes for the month increased by 31% on June 2006 activity, accounting for 23% of total exchange volume. YTD overnight volumes increased by 14% when compared to same period in 2006.

3 Year and 10 Year Treasury Bond EFP volumes increased by 90% and 83%, respectively compared to June 2006 activity. YTD EFP activity in the 3 Year and 10 Year Treasury Bond Futures has increased by 34% and 43% respectively.

SFE SPI 200™ had a record day on 19 June with 271,429 contracts traded.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- Monthly volume of 464,622 contracts is a record total volume and an increase of 223% on June 2006.
- YTD volume of 1,790,061 contracts is an increase of 109% on the same period last year.

90 Day Bank Bill Futures:

- Monthly volume of 2,035,011 contracts is an increase of 7% on June 2006.
- YTD volume of 11,424,825 contracts is an increase of 19% on the same period last year.

3 Year Treasury Bond Futures:

- Monthly volume of 3,878,631 contracts is an increase of 19% on June 2006.
- YTD volume of 16,496,809 contracts is an increase of 8% on the same period last year.

10 Year Treasury Bond Futures:

- Monthly volume of 2,458,737 contracts is an increase of 39% on June 2006.
- YTD volume of 8,910,382 contracts is an increase of 29% on the same period last year.

Options

90 Day Bank Bill Options:

- Monthly volume of 131,221 contracts is also a significant increase on June 2006.
- YTD volume of 621,400 contracts is a significant increase on the same period last year.

Equities

Futures

SFE SPI 200™

- Monthly volume of 1,198,770 contracts is an 28% increase on June 2006.

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- YTD volume of 3,953,332 contracts is an increase of 27% on the same period last year.

Commodities

Electricity

- Monthly futures and options volume of 10,684 contracts is an increase of 464% on June 2006.
- YTD futures and options volume of 80,985 contracts is a 336% increase on the same period last year.
- Record month end futures and options open interest of 40,272 contracts is a 100% increase on June 2006 and a 7% increase on the previous record set in May 2007.

Greasy Wool

- Monthly futures volume of 1,392 contracts is a 147% increase on June 2006.
- YTD futures volume of 9,269 contracts is a 35% increase on the same period last year.
- Month end futures open interest of 2,591 contracts is a 32% increase on June 2006.

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