



SFE NOTICE NO.

132/07

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Monthly Volume and Open Interest Report – September 2007

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

Total Exchange

Daily average volumes for September 2007 reached 437,625 contracts, a slight increase on September 2006.

Year to date (YTD) total SFE volumes increased by 16.7% to more than 70 million contracts.

Overnight volumes for the month increased by 8% on September 2006 activity, accounting for 23% of total exchange volume. YTD overnight volumes increased by 16% when compared to the same period in 2006.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 2,851,908 contracts is an increase of 95% on the same period last year.

90 Day Bank Bill Futures:

- YTD volume of 17,664,162 contracts is an increase of 17% on the same period last year.

3 Year Treasury Bond Futures:

- YTD volume of 25,449,858 contracts is an increase of 7% on the same period last year.

10 Year Treasury Bond Futures:

- YTD volume of 14,156,252 contracts is an increase of 30% on the same period last year.

Options

90 Day Bank Bill Options:

- Monthly volume of 17,680 contracts is an increase of 216% on September 2006.
- YTD volume of 747,469 contracts is a significant increase on the same period last year.

Equities

Futures

SFE SPI 200[®]

- Monthly volume of 1,027,649 contracts is a 7% increase on September 2006.
- YTD volume of 6,293,036 contracts is an increase of 30% on the same period last year.

Options

SFE SPI 200[®]

- Monthly volume of 54,031 contracts is a 7% increase on September 2006.



Commodities

Electricity

- Monthly futures and options volume of 9,758 contracts is an increase of 128% on September 2006.
- YTD futures and options volume of 106,064, contracts is a 214% increase on the same period last year.
- Month end futures and options open interest of 42,299 contracts is an 87% increase on September 2006 and a 5% increase on the previous record of 40,272 contracts set in May this year.

Greasy Wool

- Monthly volume of 1,356 contracts is an increase of 12% on September 2006.
- YTD volume of 14,698 contracts is an increase of 22% on the same period last year.
- Month end open interest of 2,477 contracts is a 32% increase on September 2006.

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