



SFE NOTICE NO. 152/07

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Monthly Volume and Open Interest Report – October 2007

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

Total Exchange

Year to date (YTD) total SFE volumes of 76.527 million contracts is an increase of 14.45% on the same period last year.

Overnight volumes for the month accounted for 23% of total exchange volume. YTD overnight volumes increased by 6% when compared to the same period in 2006.

Interest rate product EFP transactions increased by 9% this month compared to October 2006. YTD interest rate product EFPs increased by 12% compared to the same period last year.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- Monthly volume of 281,013 contracts is a 40% increase on October 2006.
- YTD volume of 3,132,921 contracts is an increase of 88% on the same period last year.

90 Day Bank Bill Futures:

- YTD volume of 18,902,167 contracts is an increase of 13% on the same period last year.

3 Year Treasury Bond Futures:

- YTD volume of 27,630,226 contracts is an increase of 5% on the same period last year.

10 Year Treasury Bond Futures:

- Monthly volume of 1,229,247 contracts is a 30% increase on October 2006.
- YTD volume of 15,385,499 contracts is an increase of 30% on the same period last year.

Options

90 Day Bank Bill Options:

- YTD volume of 763,822 contracts is a significant increase on the same period last year.

Equities

Futures

SFE SPI 200®

- Monthly volume of 500,663 contracts is a 54% increase on October 2006.
- YTD volume of 6,792,699 contracts is an increase of 31% on the same period last year.

Commodities

Electricity

- Monthly futures and options volume of 10,403 contracts is an increase of 66% on October 2006.
- YTD futures and options volume of 116,467 contracts is a 190% increase on the same period last year.
- Month end futures and options open interest of 40,492 contracts is an 81% increase on October 2006.

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Greasy Wool

- Monthly volume of 2,133 contracts is an increase of 13% on October 2006.
- YTD volume of 16,831 contracts is an increase of 21% on the same period last year.

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