



SFE NOTICE NO.

142/08

Date of Issue:

2 October 2008

Effective Date:

Immediate

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## Monthly Volume and Open Interest Report – September 2008

[Please click here for the SFE Volume and Open Interest Report for September 2008](#)

### **Equities**

#### **Futures**

SFE SPI 200<sup>®</sup> Futures:

- Monthly volume of 1,352,621 contracts is a 32% increase on September 2007.
- Calendar YTD volume of 7,204,453 contracts is an increase of 14.5% on the same period last year.

#### **Options**

SFE SPI 200<sup>®</sup> Options:

- Monthly volume of 59,938 contracts is an 11% increase on September 2007.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures:

- Monthly volume of 319,926 contracts is a 103% increase on September 2007.

90 Day Bank Bill Futures:

- Monthly volume of 1,968,800 contracts is a 12% increase on September 2007.

New Zealand 90 Day Bank Bill Futures:

- Monthly volume of 123,917 contracts is a 9% increase on September 2007.

#### **Options**

3 Year Bonds Intra-Day Options:

- Monthly volume of 20,225 contracts is a 32% increase on September 2007.

### **Commodities**

#### **Electricity**

- Month end futures and options open interest of 49,626 contracts is a 17% increase on September 2007 and a 4% increase on the previous record of 47,496 contracts set in June this year.

#### **Greasy Wool**

- 1,575 Greasy Wool futures contracts traded in September, a 16% increase on the same period last year.
- Calendar YTD volume of 16,489 Greasy Wool futures contracts is a 12% increase on the same period last year.

### **Contracts for Difference**

#### **Equities**

- 4,704,526 equity ASX CFDs traded in September with a notional value of A\$100,080,096.
- Month end Open Interest stands at 2,207,116 contracts.

**Currencies**

- 102,407 currency ASX CFDs traded in September with a notional value of A\$13,100,858.
- Month end Open Interest stands at 11,500 contracts.

**Equity Indices**

- 6,870 equity index ASX CFDs traded in September with a notional value of A\$33,503,838.
- Month end Open Interest stands at 580 contracts.

**Commodities**

- 60,904 commodity ASX CFDs traded in September with a notional value of A\$63,686,235.
- Month end Open Interest stands at 17,573 contracts.

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