



SFE NOTICE NO. 168/08

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## Monthly Volume and Open Interest Report – October 2008

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

### **Equities**

#### **Futures**

SFE SPI 200<sup>®</sup> Futures:

- Monthly volume of 981,445 contracts is a 96% increase on October 2007.
- Calendar YTD volume of 8,185,898 contracts is an increase of 20.5% on the same period last year.

#### **Options**

SFE SPI 200<sup>®</sup> Options:

- Monthly volume of 63,330 contracts is a 61% increase on October 2007.

### **Interest Rates**

#### **Futures**

90 Day Bank Bill Futures:

- Monthly volume of 1,288,212 contracts is a 4% increase on October 2007.

New Zealand 90 Day Bank Bill Futures:

- Monthly volume of 141,853 contracts is a 39% increase on October 2007.

### **Commodities**

#### **Electricity**

- Month end futures and options open interest of 48,885 contracts is a 21% increase on October 2007.

#### **Greasy Wool**

- 2,861 Greasy Wool futures contracts traded in October, a 34% increase on the same period last year.
- Calendar YTD volume of 19,350 Greasy Wool futures contracts is a 15% increase on the same period last year.

### **Contracts for Difference**

#### **Equities**

- 4,160,016 equity ASX CFDs traded in October with a notional value of A\$71,384,759.
- Month end Open Interest stands at 2,391,601 contracts.

#### **Currencies**

- 98,200 currency ASX CFDs traded in October with a notional value of A\$34,200,248.
- Month end Open Interest stands at 6,000 contracts.

#### **Equity Indices**

- 7,196 equity index ASX CFDs traded in October with a notional value of A\$30,795,192.
- Month end Open Interest stands at 2,053 contracts.



### **Commodities**

- 51,374 commodity ASX CFDs traded in October with a notional value of A\$62,803,736.
- Month end Open Interest stands at 10,891 contracts.

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