



SFE NOTICE NO.

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Immediate

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## Monthly Volume and Open Interest Report – August 2009

[Please click here for the SFE Volume and Open Interest Report for August 2009](#)

### **Interest Rates**

#### **Futures**

NZ 90 Day Bank Bill Futures

- Monthly volume of 104,298 contracts is a 46% increase on August 2008.

#### **Options**

3 Year Treasury Bond Overnight Options:

- Monthly volume of 106,929 contracts is a 77% increase on August 2008.
- Calendar YTD volume of 735,944 contracts is a 40% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options:

- Monthly volume of 51,900 contracts is a 55% increase on August 2008.

### **Equities**

#### **Futures**

ASX SPI 200 Futures:

- Monthly volume of 680,117 contracts is a 17% increase on August 2008.
- Calendar YTD volume of 6,096,703 contracts is a 4% increase on the same period last year.

### **Commodities**

#### **Electricity**

- Monthly volume of 8,089 contracts is a 54% increase on August 2008.
- Calendar YTD volume of 76,077 contracts is a 2% increase on the same period last year.
- Month end futures and options open interest of 52,195 contracts is a 13% increase on August 2008.

### **Contracts for Difference**

#### **Equities**

- 14,540,075 equity ASX CFDs traded in August with a notional value of A\$246,502,208.
- Month end Open Interest is 4,704,191 contracts.

#### **Currencies**

- 145,127 currency ASX CFDs traded in August with a notional value of A\$16,646,964.
- Month end Open Interest is 5,695 contracts.



### **Equity Indices**

- 16,698 equity index ASX CFDs traded in August with a notional value of A\$73,227,213.
- Month end Open Interest is 5,410 contracts.

### **Commodities**

- 3,141 commodity ASX CFDs traded in August with a notional value of A\$3,556,778.
- Month end Open Interest is 2,389 contracts.

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