



SFE NOTICE NO.

175/09

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Immediate

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## Monthly Volume and Open Interest Report – September 2009

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

### **Interest Rates**

#### **Futures**

NZ 90 Day Bank Bill Futures

- Monthly volume of 131,831 contracts is a 6% increase on September 2008.

#### **Options**

3 Year Treasury Bond Overnight Options:

- Monthly volume of 101,921 contracts is a 161% increase on September 2008.
- Calendar YTD volume of 837,865 contracts is a 48% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options:

- Monthly volume of 46,290 contracts is a 129% increase on September 2008.
- Calendar YTD volume of 301,060 contracts is a 13% increase on the same period last year.

### **Commodities**

#### **Electricity**

- Monthly volume of 12,522 contracts is a 61% increase on September 2008.
- Calendar YTD volume of 88,599 contracts is an 8% increase on the same period last year.
- Record month end futures and options open interest of 57,820 contracts is a 9% increase on the previous record of 52,830 contracts set in June this year and a 17% increase on September 2008.

### **Contracts for Difference**

#### **Equities**

- 15,335,301 equity ASX CFDs traded in September with a notional value of A\$226,296,026.
- Month end Open Interest is 5,221,481 contracts.

#### **Currencies**

- 52,960 currency ASX CFDs traded in September with a notional value of A\$5,189,922.
- Month end Open Interest is 6,075 contracts.

#### **Equity Indices**

- 22,777 equity index ASX CFDs traded in September with a notional value of A\$105,637,398.
- Month end Open Interest is 6,889 contracts.

#### **Commodities**

- 2,323 commodity ASX CFDs traded in September with a notional value of A\$2,626,902.
- Month end Open Interest is 2,185 contracts.

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