



SFE NOTICE NO.

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Immediate

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[®] 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[®] 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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