



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[®] 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[®] 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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