



SFE NOTICE NO. 184/08

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Monthly Volume and Open Interest Report – November 2008

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

Equities

Futures

SFE SPI 200[®] Futures:

- Monthly volume of 749,815 contracts is a 19% increase on November 2007.
- Calendar YTD volume of 8,935,713 contracts is an increase of 20% on the same period last year.

Interest Rates

Futures

New Zealand 90 Day Bank Bill Futures:

- Monthly volume of 126,634 contracts is a 21% increase on November 2007.

Commodities

Electricity

- Month end futures and options open interest of 47,805 contracts is a 17% increase on November 2007.

Greasy Wool

- Calendar YTD volume of 20,561 Greasy Wool futures contracts is an 11% increase on the same period last year.

Contracts for Difference

Equities

- 2,775,074 equity ASX CFDs traded in November with a notional value of A\$54,807,192.
- Month end Open Interest stands at 1,920,345 contracts.

Currencies

- 17,134 currency ASX CFDs traded in November with a notional value of A\$1,788,105.
- Month end Open Interest stands at 10,482 contracts.

Equity Indices

- 5,417 equity index ASX CFDs traded in November with a notional value of A\$20,536,127.
- Month end Open Interest stands at 2,549 contracts.

Commodities

- 16,764 commodity ASX CFDs traded in November with a notional value of A\$19,472,882.
- Month end Open Interest stands at 5,989 contracts.

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