ASX
AUSTRALIAN SECURITIES EXCHANGE

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Monthly Volume and Open Interest Report – July 2009

Please click here for the SFE Volume and Open Interest Report for July 2009

Overnight volumes increased by 9% when compared to July 2008 and accounted for 19% of total exchange volume for the month.

Interest Rates
Futures
3 Year Treasury Bond
- Monthly volume of 2,183,556 is a 9.3% increase on July 2008.

Options
3 Year Treasury Bond Options:
- Monthly volume of 37,520 contracts is a 47% increase on July 2008.

3 Year Treasury Bond Overnight Options:
- Monthly volume of 121,055 contracts is a 79% increase on July 2008.
- Calendar YTD volume of 629,015 contracts is a 35% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options:
- Monthly volume of 73,452 contracts is a 55% increase on July 2008.

Equities
Futures
ASX SPI 200 Futures:
- Calendar YTD volume of 5,416,586 contracts is a 3% increase on the same period last year.

Commodities
Electricity
- Month end futures and options open interest of 47,970 contracts is an 8% increase on July 2008.

Contracts for Difference
Equities
- 12,327,497 equity ASX CFDs traded in July with a notional value of A$192,347,078.
- Month end Open Interest is 4,111,116 contracts.

Currencies
- 128,767 currency ASX CFDs traded in July with a notional value of A$12,590,307.
- Month end Open Interest is 5,025 contracts.

Equity Indices
- 14,373 equity index ASX CFDs traded in July with a notional value of A$57,421,349.
- Month end Open Interest is 6,237 contracts.

Commodities

- 3,943 commodity ASX CFDs traded in July with a notional value of A$4,419,619.
- Month end Open Interest is 2,127 contracts.

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