



SFE NOTICE NO.

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## Monthly Volume and Open Interest Report – October 2009

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

### **Total Exchange**

Average daily volume (excl. CFDs) of 249,472 contracts is a 9% increase on October 2008.

Overnight volumes (excl. CFDs) increased by 24% when compared to October 2008 and accounted for 20% of total exchange volume for the month.

CFD trading activity for the month accounted for a further 15,611,225 contracts with a notional value of A\$401.7 million. Month end ASX CFD Open Interest stands at 5,661,259 contracts.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures

- Monthly volume of 361,700 contracts is a 133% increase on October 2008.

3 Year Treasury Bond Futures

- Monthly volume of 2,096,606 contracts is a 25% increase on October 2008.

90 Day New Zealand Bank Bill Futures

- Monthly volume of 193,722 contracts is a 37% increase on October 2008.

#### **Options**

3 Year Treasury Bond Options

- Monthly volume of 216,878 contracts is a substantial increase on October 2008.
- Calendar YTD volume of 403,432 contracts is a 36% increase on the same period last year.

3 Year Treasury Bond Overnight Options

- Monthly volume of 97,425 contracts is a 44% increase on October 2008.
- Calendar YTD volume of 935,290 contracts is a 48% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Monthly volume of 38,060 contracts is a 230% increase on October 2008.
- Calendar YTD volume of 339,120 contracts is a 22% increase on the same period last year.

### **Commodities**

#### **Electricity Futures and Options**

- Monthly volume of 10,153 contracts is a 14% increase on October 2008.
- Calendar YTD volume of 98,752 contracts is a 9% increase on the same period last year.
- Month end futures and options open interest of 52,472 contracts is a 7% increase on October 2008.



## **Contracts for Difference**

### **Equities**

- 15,513,864 equity ASX CFDs traded in October with a notional value of A\$276,421,335.
- Month end Open Interest is 5,637,424 contracts.

### **Currencies**

- 67,491 currency ASX CFDs traded in October with a notional value of A\$6,596,511.
- Month end Open Interest is 16,659 contracts.

### **Equity Indices**

- 23,344 equity index ASX CFDs traded in October with a notional value of A\$111,182,045.
- Month end Open Interest is 5,307 contracts.

### **Commodities**

- 6,526 commodity ASX CFDs traded in October with a notional value of A\$7,457,229.
- Month end Open Interest is 1,869 contracts.

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