ASX
AUSTRALIAN SECURITIES EXCHANGE

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Monthly Volume and Open Interest Report – November 2009

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

Total Exchange
Exchange volumes (excl. CFDs) of 5,297,702 contracts is a 54% increase on November 2008 and average daily volume (excl. CFDs) of 252,272 contracts is a 47% increase on November 2008.

CFD trading activity for the month accounted for a further 12,016,682 contracts with a notional value of A$318.3 million. Month end ASX CFD Open Interest stands at 6,013,099 contracts.

Overnight volumes (excl. CFDs) increased by 88% when compared to November 2008 and accounted for 19% of total exchange volume for the month.

Electricity futures and options volume reached a record 22,094 contracts. This is a 27% increase on the previous record of 17,359 contracts set in March 2007.

Interest Rates
Futures
30 Day Interbank Cash Rate Futures
- Monthly volume of 279,480 contracts is a 97% increase on November 2008.

90 Day Bank Bill Futures
- Monthly volume of 1,263,979 contracts is a 57% increase on November 2008.

3 Year Treasury Bond Futures
- Monthly volume of 2,092,494 contracts is a 102% increase on November 2008.

10 Year Treasury Bond Futures
- Monthly volume of 606,427 contracts is a 29% increase on November 2008.

90 Day New Zealand Bank Bill Futures
- Monthly volume of 133,673 contracts is a 6% increase on November 2008.

Options
3 Year Treasury Bond Options
- Monthly volume of 33,700 contracts is a 59% increase on November 2008.
- Calendar YTD volume of 437,132 contracts is a 38% increase on the same period last year.

3 Year Treasury Bond Overnight Options
- Monthly volume of 140,951 contracts is a 280% increase on November 2008.
- Calendar YTD volume of 1,076,241 contracts is a 60% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options
- Monthly volume of 55,230 contracts is a substantial increase on November 2008.
- Calendar YTD volume of 394,350 contracts is a 39% increase on the same period last year.

Equities

Options

SPI 200 Options

- Monthly volume of 30,370 contracts is a 37% increase on November 2008.

Commodities

Electricity Futures and Options

- Record monthly futures and options volume of 22,094 contracts is an increase of 138% on November 2008 and a 27% increase on the previous record of 17,359 contracts set in March 2007.
- Calendar YTD volume of 120,846 contracts is a 22% increase on the same period last year.
- Month end futures and options open interest of 53,689 contracts is a 12% increase on November 2008.

Contracts for Difference

Equities

- 11,850,029 equity ASX CFDs traded in November with a notional value of A$217,202,362.
- Month end Open Interest is 5,981,536 contracts.

Currencies

- 143,395 currency ASX CFDs traded in November with a notional value of A$14,502,987.
- Month end Open Interest is 22,614 contracts.

Equity Indices

- 16,513 equity index ASX CFDs traded in November with a notional value of A$78,224,862.
- Month end Open Interest is 6,638 contracts.

Commodities

- 6,745 commodity ASX CFDs traded in November with a notional value of A$8,326,612.
- Month end Open Interest is 2,311 contracts.

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