ASX
AUSTRALIAN SECURITIES EXCHANGE

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Monthly Volume and Open Interest Report – April 2010

Please click here for the SFE Volume and Open Interest Report for April 2010

Total Exchange
Exchange volumes (excl. CFDs) of 5,486,762 contracts is a 36% increase on April 2009 and average daily volume (excl. CFDs) of 274,338 contracts is a 36% increase on April 2009. Calendar year-to-date volume of 24,445,911 contracts is a 34% increase on the same period last year.

CFD trading activity for the month accounted for a further 9,963,498 contracts with a notional value of A$236 million. Month end ASX CFD Open Interest stands at 5,957,554 contracts with a notional value of A$118 million.

Overnight volumes (excl. CFDs) increased by 82% when compared to April 2009 and accounted for 22% of total exchange volume for the month.

Interest Rates
Futures
30 Day Interbank Cash Rate Futures
- Monthly volume of 398,583 contracts is a 126% increase on April 2009.
- Calendar YTD volume of 1,261,687 contracts is a 95% increase on the same period last year.

90 Day Bank Bill Futures
- Monthly volume of 1,445,008 contracts is a 43% increase on April 2009.
- Calendar YTD volume of 5,610,913 contracts is a 28% increase on the same period last year.

3 Year Treasury Bond Futures
- Monthly volume of 2,041,709 contracts is a 42% increase on April 2009.
- Calendar YTD volume of 9,834,349 contracts is a 56% increase on the same period last year.

10 Year Treasury Bond Futures
- Monthly volume of 682,099 contracts is a 20% increase on April 2009.
- Calendar YTD volume of 3,480,653 contracts is a 21% increase the same period last year.

New Zealand 90 Day Bank Bill Futures
- Monthly volume of 128,976 contracts is a 10% increase on April 2009.
- Calendar YTD volume of 504,436 contracts is a 14% increase on the same period last year.

Options
3 Year Treasury Bond Overnight Options
- Monthly volume of 152,290 contracts is a 57% increase on April 2009.
- Calendar YTD volume of 485,153 contracts is a 67% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options
- Monthly volume of 78,391 contracts and calendar YTD volume of 259,915 contracts are significant increases on the same period last year.

Equities

Options

SPI 200 Options

- Monthly volume of 28,506 contracts is an 18% increase on April 2009.
- Calendar YTD volume of 109,721 contracts is a 13% increase on the same period last year.

Commodities

Electricity Futures and Options

- Monthly volume of 16,165 contracts is a 192% increase on April 2009.
- Calendar YTD volume of 54,789 contracts is an 89% increase on the same period last year.
- Month end futures and options open interest of 53,310 contracts is a 24% increase on the same period last year.

Contracts for Difference

Equities

- 9,873,909 equity ASX CFDs traded in April with a notional value of A$142,829,846.
- Month end Open Interest is 5,915,019 contracts.

Currencies

- 70,800 currency ASX CFDs traded in April with a notional value of A$7,602,670.
- Month end Open Interest is 30,477 contracts.

Equity Indices

- 16,751 equity index ASX CFDs traded in April with a notional value of A$83,148,874.
- Month end Open Interest is 9,619 contracts.

Commodities

- 2,038 commodity ASX CFDs traded in April with a notional value of A$2,518,580.
- Month end Open Interest is 2,439 contracts.

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia