ASX
AUSTRALIAN SECURITIES EXCHANGE

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Monthly Volume and Open Interest Report – May 2010

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

Total Exchange
Exchange volumes (excl. CFDs) of 9,190,011 contracts is a 101% increase on May 2009 and average daily volume (excl. CFDs) of 437,620 contracts is also a 101% increase on May 2009. Calendar year-to-date volume of 33,635,922 contracts is a 48% increase on the same period last year.

CFD trading activity for the month accounted for a further 15,808,708 contracts with a notional value of A$399 million. Month end ASX CFD Open Interest stands at 5,628,693 contracts with a notional value of A$102 million.

Overnight volumes (excl. CFDs) increased by 139% when compared to May 2009 and accounted for 21% of total exchange volume for the month.

Interest Rates
Futures
30 Day Interbank Cash Rate Futures
- Record monthly volume of 740,655 contracts is a 400% increase on May 2009.
- Calendar YTD volume of 2,002,342 contracts is a 152% increase on the same period last year.

90 Day Bank Bill Futures
- Monthly volume of 2,156,157 contracts is an 87% increase on May 2009.
- Calendar YTD volume of 7,767,070 contracts is a 40% increase on the same period last year.

3 Year Treasury Bond Futures
- Monthly volume of 3,707,542 contracts is a 118% increase on May 2009.
- Calendar YTD volume of 13,541,891 contracts is a 69% increase on the same period last year.

10 Year Treasury Bond Futures
- Monthly volume of 1,072,192 contracts is a 70% increase on May 2009.
- Calendar YTD volume of 4,552,845 contracts is a 29% increase the same period last year.

New Zealand 90 Day Bank Bill Futures
- Monthly volume of 184,533 contracts is an 83% increase on May 2009.
- Calendar YTD volume of 688,969 contracts is a 27% increase on the same period last year.

Options
3 Year Treasury Bond Options
- Monthly volume of 54,479 contracts is a 75% increase on May 2009.

3 Year Treasury Bond Overnight Options
- Monthly volume of 138,730 contracts is a 14% increase on May 2009.
- Calendar YTD volume of 623,883 contracts is a 51% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Monthly volume of 60,995 contracts is a 70% increase on May 2009
- Calendar YTD volume of 320,910 contracts is a 274% increase on the same period last year.

<u>Equities</u>

Futures

SPI 200 Futures

- Monthly volume of 991,791 contracts is a 68% increase on May 2009.
- Calendar YTD volume of 3,802,474 contracts is a 7% increase on the same period last year.

Options

SPI 200 Options

- Monthly volume of 58,091 contracts is a 69% increase on May 2009.
- Calendar YTD volume of 167,812 contracts is a 28% increase on the same period last year.

<u>Commodities</u>

Electricity Futures and Options

- Calendar YTD volume of 67,912 contracts is a 57% increase on the same period last year.
- Record month end futures and options open interest of 58,460 contracts is a 20% increase on the same period last year and a 1% increase on the previous record set in September 2009.

<u>Contracts for Difference</u>

Equities

- 15,633,690 equity ASX CFDs traded in May with a notional value of A$236,619,652.
- Month end Open Interest is 5,599,839 contracts.

Currencies

- 139,536 currency ASX CFDs traded in May with a notional value of A$15,132,350.
- Month end Open Interest is 18,481 contracts.

Equity Indices

- 30,999 equity index ASX CFDs traded in May with a notional value of A$140,685,697.
- Month end Open Interest is 7,666 contracts.

Commodities

- 4,483 commodity ASX CFDs traded in May with a notional value of A$6,336,773.
- Month end Open Interest is 2,707 contracts.

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