



SFE NOTICE NO. 097/10

Date of Issue: 5 July 2010  
Effective Date: Immediate

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## Monthly Volume and Open Interest Report – June 2010

[Please click here for the SFE Volume and Open Interest Report for June 2010](#)

### **Total Exchange**

Exchange volumes (excl. CFDs) of 7,931,023 contracts is a 9% increase on June 2009 and average daily volume (excl. CFDs) of 360,501 contracts is also a 9% increase on June 2009. Calendar year-to-date volume of 41,566,945 contracts is a 38% increase on the same period last year.

CFD trading activity for the month accounted for a further 10,957,124 contracts with a notional value of A\$277 million. Month end ASX CFD Open Interest stands at 5,968,583 contracts with a notional value of A\$119 million.

Overnight volumes (excl. CFDs) increased by 24% when compared to June 2009 and accounted for 20% of total exchange volume for the month.

### **Interest Rates**

#### **Futures**

##### 30 Day Interbank Cash Rate Futures

- Monthly volume of 273,284 contracts is a 158% increase on June 2009.
- Calendar YTD volume of 2,275,626 contracts is a 153% increase on the same period last year.

##### 90 Day Bank Bill Futures

- Calendar YTD volume of 9,004,177 contracts is a 30% increase on the same period last year.

##### 3 Year Treasury Bond Futures

- Monthly volume of 3,276,883 contracts is a 17% increase on June 2009.
- Calendar YTD volume of 16,818,774 contracts is a 55% increase on the same period last year.

##### 10 Year Treasury Bond Futures

- Monthly volume of 1,555,054 contracts is an 11% increase on June 2009.
- Calendar YTD volume of 6,107,899 contracts is a 24% increase the same period last year.

##### New Zealand 90 Day Bank Bill Futures

- Calendar YTD volume of 837,958 contracts is a 20% increase on the same period last year.

#### **Options**

##### 3 Year Treasury Bond Overnight Options

- Monthly volume of 123,122 contracts is a 29% increase on June 2009.
- Calendar YTD volume of 747,005 contracts is a 47% increase on the same period last year.

##### 3 Year Treasury Bond Intra-Day Options

- Monthly volume of 56,420 contracts is a 30% increase on June 2009
- Calendar YTD volume of 377,330 contracts is a 192% increase on the same period last year.



## **Equities**

### **Futures**

#### SPI 200 Futures

- Calendar YTD volume of 5,006,588 contracts is a 4% increase on the same period last year.

### **Options**

#### SPI 200 Options

- Calendar YTD volume of 199,235 contracts is a 19% increase on the same period last year.

## **Commodities**

### **Electricity Futures and Options**

- Monthly volume of 14,923 contracts is a 27% increase on June 2009
- Calendar YTD volume of 82,835 contracts is a 51% increase on the same period last year.
- Record month end futures and options open interest of 65,536 contracts is a 24% increase on the same period last year and a 12% increase on the previous record of 58,460 set last month.

## **Contracts for Difference**

### **Equities**

- 10,814,483 equity ASX CFDs traded in June with a notional value of A\$140,796,119.
- Month end Open Interest is 5,942,929 contracts.

### **Currencies**

- 113,176 currency ASX CFDs traded in June with a notional value of A\$11,906,223.
- Month end Open Interest is 14,758 contracts.

### **Equity Indices**

- 26,502 equity index ASX CFDs traded in June with a notional value of A\$119,778,282.
- Month end Open Interest is 8,831 contracts.

### **Commodities**

- 2,963 commodity ASX CFDs traded in June with a notional value of A\$4,275,258.
- Month end Open Interest is 2,065 contracts.

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