ASX
AUSTRALIAN SECURITIES EXCHANGE

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Monthly Volume and Open Interest Report – July 2010

Please click here for the ASX 24 Volume and Open Interest Report for July 2010

Total Exchange
Exchange volumes (excl. CFDs) of 6,180,026 contracts is a 19% increase on July 2009 and average daily volume (excl. CFDs) of 280,910 contracts is a 24.5% increase on July 2009. Calendar year-to-date volume of 47,746,971 contracts is a 35.5% increase on the same period last year.

CFD trading activity for the month accounted for a further 12,013,694 contracts with a notional value of A$379 million. Month end ASX CFD Open Interest stands at 6,287,879 contracts with a notional value of A$185 million.

Overnight volumes (excl. CFDs) increased by 31% when compared to July 2009 and accounted for 21% of total exchange volume for the month.

Interest Rates
Futures
30 Day Interbank Cash Rate Futures
- Monthly volume of 435,424 contracts is a 129% increase on July 2009.
- Calendar YTD volume of 2,711,050 contracts is a 149% increase on the same period last year.

90 Day Bank Bill Futures
- Monthly volume of 1,251,226 contracts is a 3% increase on July 2009.
- Calendar YTD volume of 10,255,403 contracts is a 26% increase on the same period last year.

3 Year Treasury Bond Futures
- Monthly volume of 2,655,025 contracts is a 22% increase on July 2009.
- Calendar YTD volume of 19,473,799 contracts is a 50% increase on the same period last year.

10 Year Treasury Bond Futures
- Monthly volume of 789,068 contracts is a 29% increase on July 2009.
- Calendar YTD volume of 6,896,967 contracts is a 25% increase the same period last year.

New Zealand 90 Day Bank Bill Futures
- Monthly volume of 119,087 contracts is a 7% increase on July 2009.
- Calendar YTD volume of 957,045 contracts is a 19% increase on the same period last year.

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Options

3 Year Treasury Bond Overnight Options

- Monthly volume of 147,282 contracts is a 22% increase on July 2009.
- Calendar YTD volume of 894,287 contracts is a 42% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Calendar YTD volume of 450,620 contracts is a 122% increase on the same period last year.

Equities

Futures

SPI 200 Futures

- Monthly volume of 634,735 contracts is a 4% increase on July 2009.
- Calendar YTD volume of 5,641,323 contracts is a 4% increase on the same period last year.

Options

SPI 200 Options

- Monthly volume of 26,675 contracts is a 31% increase on July 2009.
- Calendar YTD volume of 225,910 contracts is a 21% increase on the same period last year.

Commodities

Electricity Futures and Options

- Monthly volume of 18,289 contracts is a 55% increase on July 2009.
- Calendar YTD volume of 101,124 contracts is a 52% increase on the same period last year.
- Month end futures and options open interest of 57,353 contracts is a 19% increase on the same period last year.

Contracts for Difference

Equities

- 11,941,018 equity ASX CFDs traded in July with a notional value of A$200,007,864.
- Month end Open Interest is 6,263,366 contracts.

Currencies

- 32,200 currency ASX CFDs traded in July with a notional value of A$3,303,096.
- ASX FX CFDs ceased to be offered from 15 July 2010 with open positions held at the close of business on the last day of trading, 14 July 2010, terminated and cash settled. The month end Open Interest is therefore zero.

Equity Indices

- 39,573 equity index ASX CFDs traded in July with a notional value of A$174,938,054.
- Month end Open Interest is 22,409 contracts.

Commodities

- 903 commodity ASX CFDs traded in July with a notional value of A$1,192,840.
- Month end Open Interest is 2,104 contracts.

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