



ASX 24 NOTICE NO. 142/10

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Monthly Volume and Open Interest Report – August 2010

[Please click here for the ASX 24 Volume and Open Interest Report for August 2010](#)

Total Exchange and Highlights

It was a record month for both the 3 Year Treasury Bond Intra-Day Options and the 3 Year Treasury Bond Overnight Options. For the 3 Year Treasury Bond Overnight Options, monthly volume of 217,760 is a 22% increase on the previous record set in August 2006 while the 3 Year Treasury Bond Intra-Day Options volume of 119,135 is a 45% increase on the previous record set in May 2006.

Exchange volumes (excl. CFDs) of 7,169,694 contracts is a 36% increase on August 2009 and average daily volume (excl. CFDs) of 325,895 contracts is a 30% increase on August 2009. Calendar year-to-date volume of 54,916,635 contracts is a 36% increase on the same period last year.

CFD trading activity for the month accounted for a further 16,304,219 contracts with a notional value of A\$372 million. Month end ASX CFD Open Interest stands at 5,951,429 contracts with a notional value of A\$169 million.

Overnight volumes (excl. CFDs) increased by 87% when compared to August 2010 and accounted for 23% of total exchange volume for the month.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures

- Monthly volume of 341,003 contracts is a 77% increase on August 2009.
- Calendar YTD volume of 3,052,053 contracts is a 138% increase on the same period last year.

90 Day Bank Bill Futures

- Calendar YTD volume of 11,745,020 contracts is a 23% increase on the same period last year.

3 Year Treasury Bond Futures

- Monthly volume of 2,967,387 contracts is a 50% increase on August 2009.
- Calendar YTD volume of 22,441,186 contracts is a 50% increase on the same period last year.

10 Year Treasury Bond Futures

- Monthly volume of 999,653 contracts is a 66% increase on August 2009.
- Calendar YTD volume of 7,896,620 contracts is a 29% increase the same period last year.

New Zealand 90 Day Bank Bill Futures

- Monthly volume of 110,618 contracts is a 6% increase on August 2009.
- Calendar YTD volume of 1,067,663 contracts is a 17% increase on the same period last year.



Options

3 Year Treasury Bond Overnight Options

- Record monthly volume of 217,760 contracts is a 104% increase on August 2009 and a 22% increase on the previous record set in August 2006.
- Calendar YTD volume of 1,112,047 contracts is a 51% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Record monthly volume of 119,135 contracts is a 130% increase on August 2009 and a 45% increase on the previous record set in May 2006.
- Calendar YTD volume of 569,755 contracts is a 124% increase on the same period last year.

Equities

Futures

SPI 200 Futures

- Monthly volume of 807,145 contracts is a 19% increase on August 2009.
- Calendar YTD volume of 6,448,468 contracts is a 6% increase on the same period last year.

Options

SPI 200 Options

- Monthly volume of 40,756 contracts is a 44% increase on August 2009.
- Calendar YTD volume of 266,666 contracts is a 24% increase on the same period last year.

Commodities

Electricity Futures and Options

- Monthly volume of 19,526 contracts is a 141% increase on August 2009.
- Calendar YTD volume of 120,620 contracts is a 62% increase on the same period last year.

Contracts for Difference

Equities

- 16,277,000 ASX Equity CFDs traded in August with a notional value of A\$254,596,867.
- Month end Open Interest is 5,927,404 contracts.

Equity Indices

- 25,279 ASX Equity Index CFDs traded in August with a notional value of A\$114,406,053.
- Month end Open Interest is 21,955 contracts.

Commodities

- 1,904 ASX Commodity CFDs traded in August with a notional value of A\$2,643,616.
- Month end Open Interest is 2,070 contracts.

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