



SFE NOTICE NO. 169/07

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## Monthly Volume and Open Interest Report – November 2007

[Please click here for the SFE Volume and Open Interest Report for November 2007](#)

### **Highlights**

On 5 November ASX Limited launched the first ASX Contracts for Difference (CFD) with an initial tranche of 16 ASX equity CFDs. With the listing of additional ASX CFDs during November, the suite now includes 49 equities, eight major foreign exchange pairs, the S&P/ASX 200 index, the Dow Jones Industrial Average and gold. Further index and commodity CFDs will be launched in coming weeks.

### **Total Exchange**

Monthly volume (excl. CFDs) of 7,781,202 contracts is a 48% increase on November 2006.

Year to date (YTD) total SFE volumes (excl. CFDs) of 84.309 million contracts is an increase of 16.90% on the same period last year.

Overnight volumes for the month increased by 50% on November 2006 and accounted for 24% of total exchange volume. YTD overnight volumes increased by 16% when compared to the same period in 2006.

CFD trading activity for the month accounted for a further 4,760,437 contracts with a notional value of A\$153.8 million. Month end ASX CFD Open Interest stands at 1,628,880 contracts.

### **Interest Rates**

#### **Futures**

30 Day Interbank Cash Rate Futures:

- Monthly volume of 317,833 contracts is a 95% increase on November 2006.
- YTD volume of 3,450,754 contracts is an increase of 86% on the same period last year.

90 Day Bank Bill Futures:

- Monthly volume of 2,050,252 contracts is a 55% increase on November 2006.
- YTD volume of 20,952,419 contracts is an increase of 16% on the same period last year.

3 Year Treasury Bond Futures:

- Monthly volume of 2,963,471 contracts is a 46% increase on November 2006.
- YTD volume of 30,593,697 contracts is an increase of 8% on the same period last year.

10 Year Treasury Bond Futures:

- Monthly volume of 1,492,638 contracts is a 47% increase on November 2006.
- YTD volume of 16,878,137 contracts is an increase of 32% on the same period last year.

#### **Options**

90 Day Bank Bill Options:

- YTD volume of 771,822 contracts is a significant increase on the same period last year.



### 3 Year Treasury Bond Options:

- Monthly volume of 55,880 contracts is a 69% increase on November 2006.

### Equities

#### **Futures**

##### SFE SPI 200®

- Monthly volume of 628,300 contracts is a 59% increase on November 2006.
- YTD volume of 7,420,999 contracts is an increase of 33% on the same period last year.

#### **Options**

#### **Options**

- Monthly volume of 51,009 contracts is a 55% increase on November 2006.

### Commodities

#### **Electricity**

- Monthly futures and options volume of 12,056 contracts is an increase of 104% on November 2006.
- YTD futures and options volume of 128,523 contracts is a 179% increase on the same period last year.
- Month end futures and options open interest of 41,877 contracts is a 75% increase on November 2006.

#### **Greasy Wool**

- Monthly volume of 1,688 contracts is an increase of 31% on November 2006.
- YTD volume of 18,499 contracts is an increase of 22% on the same period last year.
- Month end Open Interest of 2,602 contracts is a 23% increase on November 2006.

### Contracts for Difference

#### **Equities**

- 4,725,479 equity ASX CFDs traded in November with a notional value of A\$138,732,309.
- Month end Open Interest stands at 1,612,675 contracts.

#### **Equity Indices**

- 1,776 equity index ASX CFDs traded in November with a notional value of A\$11,409,310.
- Month end Open Interest stands at 482 contracts.

#### **Commodities**

- 539 commodity ASX CFDs traded in November with a notional value of A\$380,427.
- Month end Open Interest stands at 102 contracts.

#### **Currencies**

- 32,643 currency ASX CFDs traded in November with a notional value of A\$3,231,668.
- Month end Open Interest stands at 15,621 contracts.

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