



SFE NOTICE NO.

086/08

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Effective Date: Immediate

Monthly Volume and Open Interest Report – June 2008

[Please click here for the SFE Volume and Open Interest Report for June 2008](#)

Total Exchange

A record 89.1 million contracts were traded during FY08, an increase of 3% on FY07.

Interest Rates

Futures

90 Day Bank Bill Futures:

- YTD volume of 11,910,113 contracts is a 4% increase on the same period last year.

Options

3 Year Treasury Bond Options:

- Monthly volume of 65,425 brought YTD volume to 240,552 contracts; an increase of 12% on the same period last year.

Equities

Futures

SFE SPI 200[®] Futures

- YTD volume of 4,621,776 contracts is a 17% increase on the same period last year.

Options

SFE SPI 200[®] Options

- Monthly volume of 50,729 contracts is a 28% increase on June 2007.

Commodities

Electricity

- Month end futures and options open interest of 47,496 contracts is an 18% increase on June 2007 and 6.10% increase on the previous record of 44,766 contracts set last month.

Greasy Wool

- YTD volume of 10,263 contracts is an 11% increase on the same period last year.

Contracts for Difference

Equities

- 5,815,604 equity ASX CFDs traded in June with a notional value of A\$134,089,440.
- Month end Open Interest stands at 2,831,389 contracts.

Currencies

- 26,410 currency ASX CFDs traded in June with a notional value of A\$2,739,665.
- Month end Open Interest stands at 26,650 contracts.



Equity Indices

- 4,297 equity index ASX CFDs traded in June with a notional value of A\$22,541,585.
- Month end Open Interest stands at 1,060 contracts.

Commodities

- 11,200 commodity ASX CFDs traded in June with a notional value of A\$10,793,933.
- Month end Open Interest stands at 1,947 contracts.

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia