



ASX 24 NOTICE NO. 198/10

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Monthly Volume and Open Interest Report – November 2010

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

Total Exchange and Highlights

Exchange volumes (excl. CFDs) of 7,172,160 contracts is a 35% increase on November 2009 and average daily volume (excl. CFDs) of 326,007 contracts is a 29% increase on November 2009. Calendar year-to-date volume of 78,658,638 contracts is a 35% increase on the same period last year.

CFD trading activity for the month accounted for a further 16,851,034 contracts with a notional value of A\$272 million. Month end ASX CFD Open Interest stands at 6,368,503 contracts with a notional value of A\$146 million.

Overnight volumes (excl. CFDs) increased by 58% when compared to November 2009 and accounted for 23% of total exchange volume for the month.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures

- Monthly volume of 644,910 contracts is a 131% increase on November 2009.
- Calendar YTD volume of 4,927,130 contracts is a 131% increase on the same period last year.

90 Day Bank Bill Futures

- Monthly volume of 1,720,373 contracts is a 36% increase on November 2009.
- Calendar YTD volume of 16,751,550 contracts is a 26% increase on the same period last year.

3 Year Treasury Bond Futures

- Monthly volume of 2,695,603 contracts is a 29% increase on November 2009.
- Calendar YTD volume of 31,636,458 contracts is a 46% increase on the same period last year.

10 Year Treasury Bond Futures

- Monthly volume of 849,273 contracts is a 40% increase on November 2009.
- Calendar YTD volume of 11,505,377 contracts is a 31% increase the same period last year.

Options

3 Year Treasury Bond Overnight Options

- Monthly volume of 182,050 contracts is a 29% increase on November 2009.
- Calendar YTD volume of 1,650,202 contracts is a 53% increase on the same period last year.

3 Year Treasury Bond Intra-Day Options

- Monthly volume of 126,409 contracts is a 129% increase on November 2009.
- Calendar YTD volume of 973,864 contracts is a 147% increase on the same period last year.



Equities

Futures

SPI 200 Futures

- Monthly volume of 759,570 contracts is a 20% increase on November 2009.
- Calendar YTD volume of 9,089,389 contracts is a 7% increase on the same period last year.

Options

SPI 200 Options

- Calendar YTD volume of 348,122 contracts is a 20% increase on the same period last year.

Commodities

Electricity Futures and Options

- Record monthly futures and options volume of 32,376 contracts is a 46.5% increase on the previous record of 22,094 contracts set in November 2009.
- Calendar YTD volume of 184,825 contracts is a 56% increase on the same period last year.

Contracts for Difference

Equities

- 16,829,950 ASX Equity CFDs traded in November with a notional value of A\$184,436,534.
- Month end Open Interest is 6,351,002 contracts.

Equity Indices

- 17,601 ASX Equity Index CFDs traded in November with a notional value of A\$82,865,715.
- Month end Open Interest is 16,377 contracts.

Commodities

- 3,483 ASX Commodity CFDs traded in November with a notional value of A\$4,976,511.
- Month end Open Interest is 1,124 contracts.

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