



SFE NOTICE NO.

017/08

Date of Issue: 5 February 2008

Effective Date: Immediate

Monthly Volume and Open Interest Report – January 2008

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

Total Exchange

Monthly volume (excl. CFDs) of 7,126,779 contracts is a 29% increase on January 2007.

Overnight volumes increased by 46% when compared to January 2007 and accounted for 22% of total exchange volume.

CFD trading activity for the month accounted for a further 8,853,689 contracts with a notional value of A\$249.1 million. Month end ASX CFD Open Interest stands at 5,215,400 contracts.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- Monthly volume of 273,698 contracts is a 59% increase on January 2007.

90 Day Bank Bill Futures:

- Monthly volume of 2,209,862 contracts is a 22% increase on January 2007.

3 Year Treasury Bond Futures:

- Monthly volume of 2,526,004 contracts is a 34% increase on January 2007.

10 Year Treasury Bond Futures:

- Monthly volume of 1,044,921 contracts is a 16% increase on January 2007.

Options

3 Year Treasury Bond Options:

- Monthly volume of 57,150 contracts is a 64% increase on January 2007.

3 Year Treasury Bond Overnight Options:

- Monthly volume of 73,979 contracts is a 43% increase on January 2007.

Equities

Futures

SFE SPI 200®

- Monthly volume of 731,461 contracts is a 115% increase on January 2007.

Commodities

Electricity

- Month end futures and options open interest of 39,087 contracts is a 51% increase on January 2007.

Greasy Wool

- Monthly volume of 1,870 contracts is a 17% increase on January 2007.

This document provides general information only. This document is not investment or financial product advice. While the information contained in this publication has been prepared with all due care and skill by Sydney Futures Exchange Ltd ("SFE"), the users of the publication must obtain their own independent advice and conduct their own investigations and assessment regarding the information. SFE is a member of the ASX group of companies. This document is made available on the understanding that ASX Limited (ABN 98 008 624 691) and its related bodies corporate and their respective directors, employees, agents, servants and boards accept no responsibility for any person acting on or relying on any opinion, advice or information and disclaim all liability for any loss howsoever caused (including by reason of negligence) and for any errors, omissions, defects or misstatements (whether negligent or otherwise) contained in the publication. The information in this document is subject to change. This document is not a substitute for the relevant SFE Operating Rules and in the case of inconsistency, the SFE Operating Rules prevail.



Contracts for Difference

Equities

- 8,760,717 equity ASX CFDs traded in January with a notional value of A\$212,292,943.
- Month end Open Interest stands at 5,203,202 contracts.

Equity Indices

- 4,570 equity index ASX CFDs traded in January with a notional value of A\$26,482,641.
- Month end Open Interest stands at 3,503 contracts.

Commodities

- 4,278 commodity ASX CFDs traded in January with a notional value of A\$3,399,380.
- Month end Open Interest stands at 695 contracts.

Currencies

- 84,124 currency ASX CFDs traded in January with a notional value of A\$6,939,697.
- Month end Open Interest stands at 8,000 contracts.

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia