



SFE NOTICE NO.

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Monthly Volume and Open Interest Report – February 2008

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

Total Exchange

Monthly volume (excl. CFDs) of 7,006,990 contracts is a 13% increase on February 2007 and calendar YTD volume of 14,133,764 contracts a 21% increase on the previous corresponding period.

Overnight volumes for the month increased by 3% on February 2007 activity, accounting for 21% of total exchange volume. Calendar YTD overnight volumes increased by 22% when compared to the same period in 2007.

CFD trading activity for the month accounted for a further 7,587,954 contracts with a notional value of A\$196.4 million. Month end ASX CFD Open Interest stands at 2,395,411 contracts.

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- Monthly volume of 398,196 contracts is a 146% increase on February 2007.
- YTD volume of 671,894 contracts is a 101% on the same period last year.

90 Day Bank Bill Futures:

- Monthly volume of 2,244,001 contracts is a 44% increase on February 2007.
- YTD volume of 4,453,863 contracts is a 32% on the same period last year.

3 Year Treasury Bond Futures:

- Monthly volume of 2,492,235 contracts is a 7% increase on February 2007.
- YTD volume of 5,018,239 contracts is a 19% on the same period last year.

Options

3 Year Treasury Bond Options:

- YTD volume of 93,202 contracts is a 28% increase on February 2007.

Equities

Futures

SFE SPI 200®

- Monthly volume of 638,655 contracts is a 73% increase on February 2007.
- YTD volume of 1,370,116 contracts is a 93% increase on the same period last year.



Commodities

Electricity

- Monthly futures and options volume of 12,452 contracts is a 42% increase on February 2007.
- Month end futures and options open interest of 43,616 contracts is a 3% increase on the previous record set in September 2007 and a 49% increase on February 2007.

Greasy Wool

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

Contracts for Difference

Equities

- 7,564,200 equity ASX CFDs traded in February with a notional value of A\$162,902,324.
- Month end Open Interest stands at 2,382,386 contracts.

Equity Indices

- 3,227 equity index ASX CFDs traded in February with a notional value of A\$19,000,294.
- Month end Open Interest stands at 3,180 contracts.

Commodities

- 16,227 commodity ASX CFDs traded in February with a notional value of A\$13,816,137.
- Month end Open Interest stands at 1,145 contracts.

Currencies

- 4,300 currency ASX CFDs traded in February with a notional value of A\$661,906.
- Month end Open Interest stands at 8,700 contracts.

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