



SFE NOTICE NO.

046/08

Date of Issue:

3 April 2008

Effective Date:

Immediate

Monthly Volume and Open Interest Report – March 2008

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

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 948,548 contracts is a 31% increase on the same period last year.

90 Day Bank Bill Futures:

- YTD volume of 6,717,727 contracts is an 18% increase on the same period last year.

Equities

Futures

SFE SPI 200®

- YTD volume of 2,497,166 contracts is a 30% increase on the same period last year.

Commodities

Electricity

- Month end futures and options open interest of 45,276 contracts is a 4% increase on the previous record set in February 2008 and a 32% increase on March 2007.

Greasy Wool

- Monthly volume of 1,419 contracts is an 11% increase on March 2007.
- YTD volume of 5,293 contracts is a 21% increase on the same period last year.

Contracts for Difference

Equities

- 6,141,254 equity ASX CFDs traded in March with a notional value of A\$131,574,677.
- Month end Open Interest stands at 1,944,784 contracts.

Equity Indices

- 3,641 equity index ASX CFDs traded in March with a notional value of A\$19,653,018.
- Month end Open Interest stands at 2,141 contracts.

Commodities

- 9,222 commodity ASX CFDs traded in March with a notional value of A\$9,812,569.
- Month end Open Interest stands at 822 contracts.

Currencies

- 25,400 currency ASX CFDs traded in March with a notional value of A\$2,573,923.
- Month end Open Interest stands at 9,100 contracts.

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia

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.
