



SFE NOTICE NO.

058/08

Date of Issue:

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Effective Date:

Immediate

Monthly Volume and Open Interest Report – April 2008

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

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 1,194,014 contracts is a 15% increase on the same period last year.

90 Day Bank Bill Futures:

- YTD volume of 8,346,309 contracts is a 12% increase on the same period last year.

10 Year Bonds:

- Monthly volume of 823,706 contracts is a 9% increase on April 2007.

Equities

Futures

SFE SPI 200®

- Monthly volume of 500,700 contracts is a 38% increase on April 2007.
- YTD volume of 2,997,866 contracts is a 32% increase on the same period last year.

Commodities

Electricity

- Month end futures and options open interest of 41,770 contracts is a 29% increase on April 2007.

Greasy Wool

- Monthly volume of 1,765 contracts is a 21% increase on April 2007.
- YTD volume of 7,058 contracts is a 21% increase on the same period last year.

Contracts for Difference

Equities

- 7,289,281 equity ASX CFDs traded in April with a notional value of A\$137,369,378.
- Month end Open Interest stands at 2,431,319 contracts.

Equity Indices

- 5,072 equity index ASX CFDs traded in April with a notional value of A\$28,686,814.
- Month end Open Interest stands at 1,653 contracts.

Commodities

- 5,155 commodity ASX CFDs traded in April with a notional value of A\$4,411,214.
- Month end Open Interest stands at 1,323 contracts.



Currencies

- 14,950 currency ASX CFDs traded in April with a notional value of A\$1,421,750.
- Month end Open Interest stands at 10,750 contracts.

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