



SFE NOTICE NO.

072/08

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Monthly Volume and Open Interest Report – May 2008

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

Interest Rates

Futures

30 Day Interbank Cash Rate Futures:

- YTD volume of 1,404,758 contracts is a 6% increase on the same period last year.

90 Day Bank Bill Futures:

- YTD volume of 10,015,687 contracts is a 7% increase on the same period last year.

New Zealand 90 Day Bank Bill Futures:

- Monthly volume of 184,821 contracts is a 57% increase on May 2007.

Equities

Futures

SFE SPI 200®

- Monthly volume of 490,374 contracts is a 3% increase on May 2007.
- YTD volume of 3,488,240 contracts is a 27% increase on the same period last year.

Commodities

Electricity

- Month end futures and options open interest of 44,766 contracts is a 19% increase on May 2007 and 2.64% increase on the previous record of 43,616 contracts set last month.

Greasy Wool

- YTD volume of 9,096 contracts is a 15% increase on the same period last year.

Contracts for Difference

Equities

- 7,278,578 equity ASX CFDs traded in May with a notional value of A\$159,170,960.
- Month end Open Interest stands at 2,336,544 contracts.

Equity Indices

- 5,937 equity index ASX CFDs traded in May with a notional value of A\$34,255,013.
- Month end Open Interest stands at 1,256 contracts.

**Commodities**

- 6,995 commodity ASX CFDs traded in May with a notional value of A\$6,422,263.
- Month end Open Interest stands at 1,447 contracts.

Currencies

- 14,750 currency ASX CFDs traded in May with a notional value of A\$1,546,375.
- Month end Open Interest stands at 16,200 contracts.

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