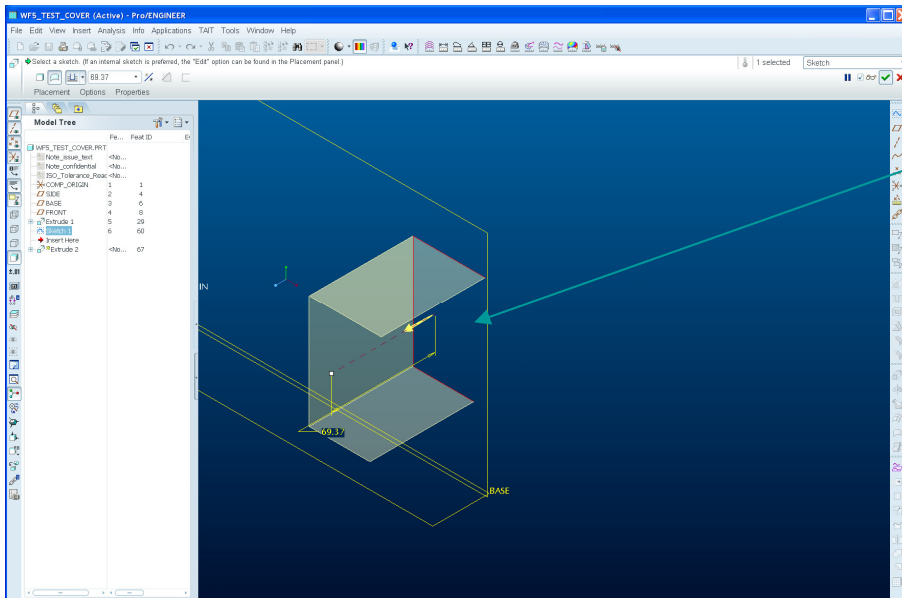Example if you do not use an external sketch then the default extrusion is a Solid and if you do not have a closed section you get this warning message.
• It seems to me that it would be better instead to automatically switch the extrude to from solid to surface for open internal sections. This could be rolled out as a ordinary release as all the behaviour would be consistent.
• **At the moment I have to choose to either exit the sketch or to click No to return to the sketch, add a line to close it before being able to accept the sketch, select surface or thin solid (which was my original intention), finally go back to the sketch and delete the extra line.**
• Yes of course if I had remembered I could have set either of those options before doing an open sketch but why make that a limitation?

Example if you use an External Sketch then the default extrusion is a Surface whether the section is open or closed.

Extrude Enhancement Proposal. Brent Drysdale. 19 January 2010.