



MARKET ANNOUNCEMENT

4 September 2007

Monthly Trading Report for August 2007

ASX Limited (ASX) announces its monthly trading information for ASX and SFE-traded markets for August 2007.

A number of daily and monthly trading records were observed in the cash and futures markets during the month. These were due to the volatility of global equity markets from the contagion effects of the deteriorating sub-prime mortgage sector in the US, as well the increase in the official cash rate by the Reserve Bank of Australia on 8 August 2007.

ASX-traded markets:

- A monthly trade volume record of 7,679,167 cash market trades, with a turnover value of \$163.5 billion, was achieved in August 2007. This is an increase of 25% on the previous monthly cash market trades record set in July 2007 of 6,142,451 trades. The August 2007 trade volume is an increase of 122% on August 2006, the prior comparable period (pcp).
- A daily trade volume record of 563,761 cash market trades was achieved on 16 August 2007, with a turnover value of \$12.7 billion. This is an increase of 29% on the previous daily cash market record of 438,195 trades on 10 August 2007.

The three largest trading days in ASX cash market history were recorded in August 2007. In addition to the two quoted above, the third-largest was on 17 August 2007 when 435,494 cash market trades, with a turnover value of \$9.2 billion, were transacted.

- A monthly record of 2,530,997 exchange traded options (ETOs) was achieved in August 2007. This is an increase of 5% on the previous monthly ETO trading record set in July 2007 of 2,409,957 trades.

SFE-traded markets:

- A non-roll month record of 9,520,049 total derivative contracts was achieved in August 2007, representing a notional value of \$4.9 trillion. This is an increase of 39% in total contracts on the pcp.
- A monthly record for 90-Day Bank Bill futures of 2,687,072 contracts was achieved in August 2007, representing a notional value of \$2.7 trillion. This is an increase of 15% on the previous monthly record of 2,343,009 contracts traded in March 2007.
- A daily record for 30-Day Interbank Cash Rate futures of 104,496 contracts was achieved on 10 August 2007, representing a notional value of \$313.5 billion. This is an increase of 34% on the previous record of 78,041 contracts traded on 7 June 2007.
- A monthly record for 30-Day Interbank Cash Rate futures of 508,570 contracts was achieved in August 2007, representing a notional value of \$1.3 trillion. This is an increase of 9% on the previous monthly record of 464,622 contracts traded in June 2007.

ASX listings:

In August 2007, 21 new entities¹ were listed, 31% higher than the pcp, bringing total listed entities to 2,120 (1,943 pcp). Total capital raised in the month amounted to \$4.4 billion, up 19% on the pcp. This comprised \$1.5 billion in initial capital and \$2.9 billion in secondary raisings.

A detailed activity statement for ASX and SFE-traded markets for August 2007 is attached.

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¹ Entities include companies and trusts with quoted equities (including individual entities that trade as stapled securities) and also other entities with debt securities only.

	Aug 2007	Aug 2006	Aug 2007 Financial YTD	Aug 2006 Financial YTD
ASX Markets				
Total Trading Days	23	23	45	44
Cash Market Volume				
Total Trades	7,679,167	3,453,590	13,821,618	6,612,261
Increase on PCP	122%		109%	
Average Daily Trades	333,877	150,156	307,147	150,279
Increase on PCP	122%		104%	
Cash Market Value (including value of crossed trades)				
Total Value (\$billion)	163.500	96.487	305.585	175.247
Increase on PCP	69%		74%	
Average Daily Value (\$billion)	7.109	4.195	6.791	3.983
Increase on PCP	69%		70%	
Cash Market Behaviour Statistics				
Percentage of Turnover crosses (%)	25%*	32%	28%	31%
*Off-Market crossings represent 11% and On-Market 14% of Turnover				
Non Billable Value (Above Cap) (\$billion)	6.300	N/A	11.485	N/A
Total Billable Value (\$billion)	157.200	N/A	294.100	N/A
Billable Value - Off-Market crossings (%)	9%	N/A	10%	N/A
Billable Value - On-Market crossings (%)	14%	N/A	15%	N/A
Note - Cash Market includes equity, warrant and interest rate market transactions				
Derivatives Volume				
Total Derivatives Contracts	2,572,125	1,883,189	4,923,075	3,437,740
Increase on PCP	37%		43%	
Average Daily Contracts	111,832	81,878	109,402	78,130
Increase on PCP	37%		40%	
New listed entities				
	21	16	56	34
Increase on PCP	31%		65%	
Capital Raisings				
Initial Capital raised (\$million)	1,510	749	4,687	3,381
Secondary Capital raised (\$million)	2,884	2,941	14,448	4,764
Total Capital raised (\$million)	4,394	3,690	19,135	8,145
SFE Markets				
Total Trading Days	23	23	45	44
Total Derivatives Volume				
Total Contracts	9,520,049	6,840,127	16,345,030	12,649,207
Increase on PCP	39%		29%	
Average Daily Contracts	413,915	297,397	363,223	287,482
Increase on PCP	39%		26%	
Futures Volume				
Total Contracts	9,180,208	6,409,192	15,774,012	11,917,003
Increase on PCP	43%		32%	
Average Daily Contracts	399,139	278,661	350,534	270,841
Increase on PCP	43%		29%	
Options Volume				
Total Contracts	339,841	430,935	571,018	732,204
Increase/(Decrease) on PCP	(21%)		(22%)	
Average Daily Contracts	14,776	18,736	12,689	16,641
Increase/(Decrease) on PCP	(21%)		(24%)	