



# MARKET ANNOUNCEMENT

3 October 2007

## Monthly Trading Report for September 2007

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

A number of daily and monthly trading records were achieved in the cash and futures markets during the month. These were due to a rebound in global equity markets following the stimulatory measures introduced to combat the effects of the sub-prime mortgage sector in the US, and the quarterly expiry of futures market contracts in Australia.

### ASX-traded markets:

- Total cash markets trades for September 2007 were 5.5 million, up 70% on the previous corresponding period (pcp), valued at \$126.0 billion. Average daily trades of 277,351 were 79% up on pcp.
- A daily record cash markets value of \$13.7 billion, representing a non-record 263,543 cash markets trades, was achieved on 20 September 2007. This is an increase of 7.9% on the previous daily record value set on 16 August 2007.

### SFE-traded markets:

- Total derivative contracts volume for September 2007 was 8.8 million, down 4% on the pcp, with a notional value of \$2.8 trillion. There was one less trading day and the APEC public holiday in the Sydney metropolitan area in September 2007 compared to pcp. Average daily contracts during September 2007 of 437,625 were up 1% on pcp.
- A record night session for 3 Year Bond futures of 214,977 contracts traded was achieved on 13 September 2007, with a notional value of \$44.8 billion. Night session trading is from 5.10pm to 7.00am. The new record is 13.7% higher than the previous night session trading record set on 14 March 2007.

### ASX listings:

In September 2007, 17 new entities<sup>1</sup> were listed, 6% higher than the pcp, bringing total listed entities to 2,131 (1,953 pcp). Total capital raised in the month amounted to \$4.7 billion, up 20% on the pcp. This comprised \$0.6 billion in initial capital and \$4.1 billion in secondary raisings.

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

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

	Sep 2007	Sep 2006	Sep 2007 Financial YTD	Sep 2006 Financial YTD
<b>ASX Markets</b>				
<b>Total Trading Days</b>	20	21	65	65
<b>Cash Market Volume</b>				
Total Trades	5,547,012	3,262,917	19,368,630	9,875,178
Increase on PCP	70%		96%	
Average Daily Trades	277,351	155,377	297,979	151,926
Increase on PCP	79%		96%	
<b>Cash Market Value (including value of crossed trades)</b>				
Total Value (\$billion)	126.085	93.861	431.670	269.107
Increase on PCP	34%		60%	
Average Daily Value (\$billion)	6.304	4.470	6.641	4.140
Increase on PCP	41%		60%	
<b>Cash Market Behaviour Statistics</b>				
Percentage of Turnover crosses (%)	27%	30%	27%	31%
Off-Market crossings represent 13% and On-Market 14% of Turnover				
Non Billable Value (Above Cap) (\$billion)	5.585	N/A	17.070	N/A
Total Billable Value (\$billion)	120.500	N/A	414.600	N/A
Billable Value - Off-Market crossings (%)	11%	N/A	11%	N/A
Billable Value - On-Market crossings (%)	14%	N/A	15%	N/A
Note - Cash Market includes equity, warrant and interest rate market transactions				
<b>Derivatives Volume</b>				
Total Derivatives Contracts	1,861,776	1,795,215	6,784,851	5,232,955
Increase on PCP	4%		30%	
Average Daily Contracts	93,089	85,486	104,382	80,507
Increase on PCP	9%		30%	
<b>New listed entities</b>	17	16	73	50
Increase on PCP	6%		46%	
<b>Capital Raisings</b>				
Initial Capital raised (\$million)	622	678	5,309	4,060
Secondary Capital raised (\$million)	4,041	3,219	18,490	7,983
Total Capital raised (\$million)	4,663	3,898	23,799	12,043
<b>SFE Markets</b>				
<b>Total Trading Days</b>	20	21	65	65
<b>Total Derivatives Volume</b>				
Total Contracts	8,752,505	9,105,795	25,097,535	21,755,002
Increase on PCP	-4%		15%	
Average Daily Contracts	437,625	433,609	386,116	334,692
Increase on PCP	1%		15%	
<b>Futures Volume</b>				
Total Contracts	8,529,325	8,817,812	24,303,337	20,734,779
Increase on PCP	-3%		17%	
Average Daily Contracts	426,466	419,896	373,897	318,997
Increase on PCP	2%		17%	
<b>Options Volume</b>				
Total Contracts	223,180	287,983	794,198	1,020,223
Increase/(Decrease) on PCP	(23%)		(22%)	
Average Daily Contracts	11,159	13,713	12,218	15,696
Increase/(Decrease) on PCP	(19%)		(22%)	