



## MARKET ANNOUNCEMENT

4 January 2008

### Monthly Activity Report for December 2007

ASX Limited (ASX) announces its monthly activity information for cash and derivatives markets for December 2007.

#### Cash markets (including equities, interest rates and warrants trades):

- Total cash markets trades for December 2007 were 6.2 million, up 110% on the previous corresponding period (pcp). Average daily trades of 325,560 were also 110% up on pcp. Total cash trades in calendar year 2007 were 69.2 million, 81% higher than calendar 2006.
- Total cash market traded value was \$112.5 billion in December 2007, up 29% on pcp, with a daily average value of \$5.9 billion, up 29% on pcp. Total cash market traded value in calendar year 2007 was \$1,597.5 billion, 44% higher than calendar 2006.
- The second-largest trading day by volume in cash market history was recorded on 18 December 2007 when 473,601 trades, valued at \$7.7 billion, were executed.

#### Derivatives markets:

- Equity derivatives volume (excluding SPI 200) for December was 1.7 million contracts, up 5% on pcp, with a daily average of 89,556 contracts, also up 5% on pcp.
- Total futures and options on futures contracts volume (excluding equity derivatives and CFDs) for December 2007 was 8.4 million, up 7% on the pcp, with a notional value of \$2.8 trillion. Average daily contracts during December 2007 of 442,412 were also up 7% on pcp. Total futures and options on futures contracts volume (excluding equity derivatives and CFDs) for calendar year 2007 was 92.7 million, up 16% on calendar 2006, with a notional value of \$41.4 trillion.
- A daily record for the SPI 200 futures contract of 287,114 contracts was achieved on 18 December 2007, representing a notional value of \$44.6 billion. This represents an increase of 6% on the previous record traded on 19 June 2007.
- A total of 7,289 ASX CFD trades were transacted in December 2007 comprising a volume of 8,575,734 contracts. The total notional value of all CFD trades for December was \$254.9 million, and the value of CFD open interest at the end of December was \$92.9 million. December CFD activity was significantly up on the initial month of November where 4,660 trades were transacted comprising a volume of 4,760,437 contracts with a notional value of \$153.8 million. In comparison open interest at the end of November was \$38.3 million.

#### Listings and capital raisings:

- In December 2007, 58 new entities<sup>1</sup> were listed, up 26% on the pcp, bringing total listed entities to 2,209 (2,014 pcp). In calendar year 2007, 314 new entities listed, compared to 245 in calendar 2006.

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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.

- Total capital raised in December 2007 amounted to \$8.7 billion, down 5% on the pcp but up 12% on a financial year-to-date basis. Capital raisings year-to-date comprise initial raisings of \$10.1 billion, up 2% on pcp, and secondary raisings of \$32.1 billion, up 15% on pcp. Total capital raised in calendar year 2007 was \$82.4 billion, 34% higher than in calendar 2006.

A detailed activity statement for ASX group markets for December 2007 is attached.

**For further information:**

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	Dec 2007	Dec 2006	Dec 2007 Financial YTD	Dec 2006 Financial YTD
<b>Cash Markets</b>				
Total Trading Days	19	19	129	128
<b>Cash Market Volume</b>				
Total Trades	6,185,634	2,941,452	40,452,300	20,182,182
Increase on PCP	110%		100%	
Average Daily Trades	325,560	154,813	313,584	157,673
Increase on PCP	110%		99%	
<b>Cash Market Value (including Value of Crossed Trades)</b>				
Total Value (\$billion)	112.525	87.391	843.860	570.168
Increase on PCP	29%		48%	
Average Daily Value (\$billion)	5.922	4.600	6.542	4.454
Increase on PCP	29%		47%	
<b>Cash Market Behaviour Statistics</b>				
Percentage of Turnover Crosses (%)	26%	34%	27%	32%
Off-Market Crossings Represent 14% and On-Market 12% of Turnover				
Non Billable Value (Above Cap) (\$billion)	5.048	N/A	32.183	N/A
Total Billable Value (\$billion)	107.477	N/A	811.677	N/A
Billable Value - Off-Market Crossings (%)	12%	N/A	11%	N/A
Billable Value - On-Market Crossings (%)	12%	N/A	14%	N/A
Note - Cash Market includes Equity, Warrant and Interest Rate Market Transactions				
<b>Derivatives Markets</b>				
Total Trading Days	19	19	129	128
<b>Equity Derivatives Volume (excluding SPI 200)</b>				
Total Contracts	1,701,565	1,613,426	12,727,150	10,798,234
Increase on PCP	5%		18%	
Average Daily Contracts	89,556	84,917	98,660	84,361
Increase on PCP	5%		17%	
<b>CFD Market (commenced 5 Nov 2007)</b>				
Total Trades	7,289	N/A	11,949	N/A
Notional Value Traded (\$million)	254.9	N/A	408.7	N/A
Total Open Interest Value as at 31 December (\$million)	92.9	N/A	92.9	N/A
Total Contracts	8,575,734	N/A	13,336,171	N/A
<b>Futures Volume (including SPI 200)</b>				
Total Contracts	8,228,391	7,629,432	45,649,131	39,224,557
Increase on PCP	8%		16%	
Average Daily Contracts	433,073	401,549	353,869	306,442
Increase on PCP	8%		15%	
<b>Options on Futures Volume</b>				
Total Contracts	177,431	201,471	1,388,025	1,840,996
Increase/(Decrease) on PCP	(12%)		(25%)	
Average Daily Contracts	9,338	10,604	10,760	14,383
Increase/(Decrease) on PCP	(12%)		(25%)	
<b>Total Future &amp; Options (Derivatives) Volume</b>				
Total Contracts	8,405,822	7,830,903	47,037,156	41,065,553
Increase on PCP	7%		15%	
Average Daily Contracts	442,412	412,153	364,629	320,825
Increase on PCP	7%		14%	
<b>Listings and Capital Raisings</b>				
New Listed Entities	58	46	177	147
Increase on PCP	26%		20%	
Total Listed Entities (at End of Month)	2,209	2,014		
Increase on PCP	10%			
Initial Capital Raised (\$million)	3,561	3,930	10,148	9,946
Secondary Capital Raised (\$million)	5,120	5,238	32,099	27,782
Total Capital Raised (\$million)	8,681	9,168	42,247	37,728
<b>Margin Balances - at End of Month</b>				
Cash Margins Held (\$billion)	3.4	3.5		
Cash Equivalents Held (\$billion)	0.7	0.4		
Collateral Cash Cover Held (Equities and Guarantees)	3.0	2.0		