



MARKET ANNOUNCEMENT

5 August 2010

ASX Group Monthly Activity Report – July 2010

This is a shortened version of ASX's normal monthly Activity Report. Full-year results for FY10 (the 12-month period ending 30 June 2010), including the 2010 Annual Report, will be released on 19 August 2010.

AUSTRALIAN SECURITIES EXCHANGE

Listings and capital raisings

- In July 2010 there were 13 new listings, compared to 2 in the previous corresponding period (pcp). Total listed entities at the end of July 2010 were 2,200, compared to 2,191 a year ago.
- Total capital raised in July 2010 amounted to \$3.8 billion, down 75% on the high level of \$15.1 billion in the pcp that was dominated by large jumbo raisings over \$1 billion in value. There was \$1.3 billion of initial capital raised and \$2.5 billion in secondary raisings in July 2010.

Trading – Cash markets (including equities, interest rates and warrants trades)

The All Ordinaries Index closed at 4507.4 points on 30 July 2010, a rise of 4.2% over the course of the month. The index has fallen 7.7% in the calendar year-to-date.

- Total cash market trades for July 2010 were 10.8 million, up 8% on the pcp.
- Average daily trades for July 2010 of 488,998 were 13% higher than the pcp.
- Total cash market traded value was \$97.8 billion in July 2010, down 4% on the pcp, with a daily average value of \$4.4 billion, in line with the pcp.
- In July 2010 the average value per trade was \$9,089, down 11% on the pcp of \$10,236. The percentage of traded value crossed was 26% (28% in the pcp).

Trading - Derivatives markets

- Equity derivatives (primarily equity options) volume (excluding ASX SPI 200) for July 2010 was 1.6 million contracts, up 7% on the pcp, with a daily average of 71,932 contracts, up 12% on pcp.
- Total futures and options on futures contracts volume (excluding equity derivatives and CFDs) for July 2010 was 6.2 million, up 19% on the pcp, with a notional value of \$3.0 trillion. Average daily contracts volume during July of 280,910 was up 25% on the pcp.
- A total of 10,826 ASX CFD trades were transacted in July 2010, comprising volume of 12.0 million contracts. The total notional value of all CFD trades for July was \$379.4 million, up 42% on the pcp, while the value of CFD open interest at the end of July was \$185.6 million, an increase of 119% on the pcp.

Trading – Energy and agricultural derivatives markets

- A total of 18,289 electricity futures and options contracts were traded in July 2010, a 54% increase on the pcp. Month-end open interest of 57,353 energy contracts was up 19.5% on the pcp, and slightly below the record of 58,460 contracts set in May 2010.
- The ASX grain futures and options market continued to experience strong activity levels with 45,699 contracts (913,980 tonnes) traded during July 2010, representing 98% growth on the pcp.
- The Western Australia Wheat contract traded a total of 19,800 contracts (396,000 tonnes) in July. It has traded 136,205 contracts (2,724,100 tonnes) and has had 15,761 contracts (315,220 tonnes) delivered since inception in September 2009.

ASX CLEARING CORPORATION (intermediate holding company for ASX's two central counterparty clearing house subsidiaries)

Clearing

All on-market trades (equities and derivatives markets) are novated by ASX's two central counterparty (CCP) clearing house subsidiaries, which act as counterparties to those trades and replace bilateral counterparty exposures.

- Total margins (including additional margins held against stress testing exposures and concentrated large positions) averaged \$3.4 billion over July 2010 (including excess cash collateral but excluding equity securities lodged in excess of the margin requirement), with cash margins lodged averaging \$2.7 billion.
- Intra-day margin call activity decreased in July to \$17 million compared to \$32 million in the prior month.

ASX SETTLEMENT CORPORATION (intermediate holding company for ASX's two securities settlement facilities)

ASX Settlement

There were no delays to the completion of batch settlement in the equities market during July 2010.

- Equity settlement delivery fail rates averaged less than 0.5% per day during July 2010.

Austraclear

There were no disruptions to the Austraclear settlement sessions during July 2010.

ASX COMPLIANCE

Compliance monitoring and enforcement activity

- In July 2010, there were:
 - 9,758 company announcements processed, in line with the pcp;
 - 37 price queries issued to listed entities, down 39% on the pcp; and
 - 97 trading halts granted, down 16% on the pcp.

SUPERVISORY TRANSFER AND NEW ASX GROUP BRAND

On 1 August 2010, the Australian Securities and Investments Commission assumed responsibility for the supervision of real-time trading on domestic licensed financial markets and for the conduct of participants (including the relationship between participants and their clients) on those markets. Further information, including ASX's ongoing role to monitor and enforce compliance with its operating rules, is available here:

http://www.asx.com.au/about/pdf/20100708_asx_asic_supervisory_transfer_arrangements.pdf

Coinciding with the supervisory transfer, ASX has launched a new brand and group structure to better position ASX in a changing financial market environment. From 1 August 2010, the ASX Limited holding company will be known as ASX Group (the Australian Securities Exchange remains the name of the ASX Group subsidiary providing primary, secondary and derivative market services). Further information is available here:

http://www.asx.com.au/about/news/201008_new_asx_brand.htm

A detailed activity statement for ASX Group markets for July 2010 is attached.

ASX's full-year results for FY10, including the 2010 Annual Report, will be released on 19 August 2010.

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Date: 5 August 2010

Australian Securities Exchange

July 2010

July 2009

Cash Markets

Cash Market includes equity, warrant and interest rate market transactions

Total Trading Days

22

23

Cash Market Volume

Total trades

10,757,954

9,983,941

Change on PCP

8%

Average daily trades

488,998

434,084

Change on PCP

13%

Cash Market Value (including Value of Crossed Trades)

Total value (\$billion)

97.776

102.199

Change on PCP

(4%)

Average daily value (\$billion)

4.444

4.443

Change on PCP

-

Cash Market Behaviour Statistics

Turnover crossed (%)

26%

28%

Off-market crossings represent 12% and on-market 14% of turnover

Total value crossed (\$billion)

25.440

28.666

Non billable value (above cap) (\$billion)

2.025

2.688

Total billable value (\$billion)

95.751

99.511

Billable value - off-market crossings (%)

11%

10%

Billable value - on-market crossings (%)

13%

13%

Listings and Capital Raisings

New listed entities admitted

13

2

Change on PCP

550%

Total listed entities (at end of month)

2,200

2,191

Change on PCP

0.4%

Initial capital raised (\$million)

1,275

120

Secondary capital raised (\$million)

2,526

14,957

Total capital raised (\$million)

3,801

15,077

Change on PCP

(75%)

Other capital raised including scrip for scrip (\$million)

208

325



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Australian Securities Exchange

July 2010

July 2009

Derivatives Markets

Derivatives Total Trading Days

(Derivatives includes exchange traded options, commodities, and index options and futures)

22

23

Derivatives Volume

Total contracts

1,582,493

1,475,524

Change on PCP

7%

Average daily contracts

71,932

64,153

Change on PCP

12%

Futures & Options Total Trading Days

(Futures & Options includes interest rate, ASX SPI 200 and energy contracts)

22

23

Futures Volume

Total contracts

5,901,397

4,934,699

Change on PCP

20%

Average daily contracts

268,245

214,567

Change on PCP

25%

Options on Futures Volume

Total contracts

278,629

254,256

Change on PCP

10%

Average daily contracts

12,665

11,055

Change on PCP

15%

Total Futures & Options on Futures Volume

Total contracts

6,180,026

5,188,955

Change on PCP

19%

Average daily contracts

280,910

225,621

Change on PCP

25%

Contracts For Difference Market

Total trades

10,826

8,515

Total contracts traded

12,013,694

12,474,580

Notional value traded (\$million)

379.4

266.8

Total open interest value as at 31 July (\$million)

185.6

84.6



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ASX Clearing Corporation

July 2010

July 2009

Collateral Balances - at End of Month

Cash margins held on balance sheet (\$billion) - ASX Clear	0.3	0.4
Cash margins held on balance sheet (\$billion) - ASX Clear (Futures)	2.4	2.8
Cash equivalents held on balance sheet (\$billion) - ASX Clear (Futures)	0.1	0.1
Collateral cash cover held (equities and guarantees) (\$billion) - ASX Clear	4.0	3.9
Total billable value cleared (\$billion)	79.238	81.933

ASX Settlement Corporation

ASX Settlement and Depository

Gross value of novated settlements (\$billion)	70.4	69.3
Net value of novated settlements (\$billion)	28.4	29.8
Gross value of non-novated settlements (\$billion)	111.5	125.8
Total value of settlements post netting (\$billion)	139.9	155.6
Value of Chess holdings - period end (\$billion)	1,126.8	1,022.3

Austraclear Settlement and Depository

Austraclear securities holdings - period end (\$billion)	1,158.9	1,079.6
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