



## MARKET ANNOUNCEMENT

3 February 2010

### ASX Group Monthly Activity Report – January 2010

This is a shortened version of ASX's normal monthly Activity Report, given its timing proximity to ASX's half-year results for the six-month period ending 31 December 2009. These will be released on 18 February 2010 and will include comprehensive commentary from the Managing Director and CEO, and the Chief Financial Officer.

#### Listings and capital raisings

- In January there were 5 new listings, compared to 3 in the previous corresponding period (pcp). Total listed entities at the end of January 2010 were 2,180<sup>1</sup>, down 2% on the 2,217 a year ago.
- Total capital raised in January amounted to \$1.1 billion, down 50% on the pcp. There was \$560 million of new capital raised and \$520 million in secondary raisings.

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

The All Ordinaries Index closed at 4,596.9 on the last trading day in January 2010 (the 29<sup>th</sup>), a decrease of 6% over the course of the month. The index was 48% higher than its 2009 low (in early March 2009).

- Total cash market trades for January were 8.9 million, up 33% on the pcp.
- Average daily trades for January of 470,482 were 40% higher than the pcp.
- Total cash market traded value was \$88.1 billion in January, with a daily average value of \$4.6 billion, up 53% and 61% respectively on the pcp.
- In January the average value per trade was \$9,855, up 15% on the pcp of \$8,557, and the percentage of traded value crossed was 27% (23% pcp).

#### Trading - Derivatives markets

- Equity derivatives volume (excluding ASX SPI 200) for January 2010 was 1.5 million contracts, up 14% on the pcp, with a daily average of 78,319 contracts, up 20% on the pcp.
- Total futures and options on futures contracts volume (excluding equity derivatives and CFDs) for January was 4.5 million, up 43% on the pcp, with a notional value of \$1.9 trillion. Average daily contracts volume during January of 222,531 was up 50% on the pcp.
- A total of 9,168 ASX CFD trades were transacted in January 2010 comprising a volume of 10.4 million contracts. The total notional value of all CFD trades for January was \$247.7 million and the value of CFD open interest at the end of January was \$101.4 million.

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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.

## Supervisory monitoring and enforcement activity

- In January 2010 there were:
  - 7,188 company announcements processed, up 3% on the pcp;
  - 50 price queries issued to listed entities, down 18% on the pcp; and
  - 58 trading halts granted, up 8% on the pcp.

A detailed activity statement for ASX group markets for January 2010 is attached.

**ASX's half-year results for FY10 will be released on 18 February 2010.**

### For further information:

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	Jan 2010	Jan 2009	Jan 2010 Financial YTD	Jan 2009 Financial YTD
<b>Cash Markets</b>				
Total Trading Days	19	20	149	150
<b>Cash Market Volume</b>				
Total Trades	8,939,165	6,714,267	75,011,548	62,972,687
Change on PCP	33%		19%	
Average Daily Trades	470,482	335,713	503,433	419,818
Change on PCP	40%		20%	
<b>Cash Market Value (including Value of Crossed Trades)</b>				
Total Value (\$billion)	88.099	57.457	757.396	692.770
Change on PCP	53%		9%	
Average Daily Value (\$billion)	4.637	2.873	5.083	4.618
Change on PCP	61%		10%	
<b>Cash Market Behaviour Statistics</b>				
Turnover Crossed (%)	27%	23%	29%	26%
Off-Market Crossings Represent 14% and On-Market 13% of Turnover				
<b>Non Billable Value (Above Cap) (\$billion)</b>				
Total Billable Value (\$billion)	1.512	0.794	26.394	23.202
Billable Value - Off-Market Crossings (%)	86.587	56.663	731.002	669.568
Billable Value - On-Market Crossings (%)	13%	8%	14%	11%
Billable Value - On-Market Crossings (%)	13%	14%	13%	13%
Note: Cash Market includes Equity, Warrant and Interest Rate Market Transactions				
<b>Derivatives Markets</b>				
Equity Derivatives Total Trading Days	19	20	149	150
<b>Equity Derivatives Volume (excluding SPI 200)</b>				
Total Contracts	1,488,053	1,307,794	11,695,277	11,121,029
Change on PCP	14%		5%	
Average Daily Contracts	78,319	65,390	78,492	74,140
Change on PCP	20%		6%	
<b>Futures &amp; Options Total Trading Days</b>				
	20	21	150	151
<b>Futures Volume (including SPI 200)</b>				
Total Contracts	4,311,889	3,030,991	37,402,218	36,191,543
Change on PCP	42%		3%	
Average Daily Contracts	215,594	144,333	249,348	239,679
Change on PCP	49%		4%	
<b>Options on Futures Volume</b>				
Total Contracts	138,722	74,421	1,577,222	924,458
Change on PCP	86%		71%	
Average Daily Contracts	6,936	3,544	10,515	6,122
Change on PCP	96%		72%	
<b>Total Futures &amp; Options (Derivatives) Volume</b>				
Total Contracts	4,450,611	3,105,412	38,979,440	37,116,001
Change on PCP	43%		5%	
Average Daily Contracts	222,531	147,877	259,863	245,801
Change on PCP	50%		6%	
<b>CFD Market</b>				
Total Trades	9,168	4,870	72,471	48,048
Notional Value Traded (\$million)	247.7	101.3	2,178.7	1,061.9
Total Open Interest Value as at 31 January (\$million)	101.4	39.0	101.4	39.0
Total Contracts	10,400,097	5,096,517	90,134,910	32,262,333
<b>Listings and Capital Raisings</b>				
New Listed Entities Admitted	5	3	55	37
Change on PCP	67%		49%	
Total Listed Entities (at End of Month)	2,180	2,217		
Change on PCP	(2%)			
Initial Capital Raised (\$million)	560	114	7,584	1,514
Secondary Capital Raised (\$million)	520	2,067	52,545	43,542
Total Capital Raised (\$million)	1,080	2,181	60,129	45,056
Other Capital Raised including Scrip for Scrip (\$million)	340	283	3,202	31,176
<b>Margin Balances - at End of Month</b>				
Cash Margins Held on Balance Sheet (\$billion)	2.4	7.4		
Cash Equivalents Held on Balance Sheet (\$billion)	0.0	0.0		
Collateral Cash Cover Held (Equities and Guarantees) (\$billion)	4.0	2.6		