



## MARKET ANNOUNCEMENT

4 January 2007

### Monthly Trading Report

ASX Limited announces its monthly trading information with respect to ASX and SFE-traded markets for December 2006.

ASX Limited also announces that it expects to release its half-year 2007 results on 15 February 2007.

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## ASX Markets Trading Report – December 2006

	Dec 2006	Dec 2005	Dec 2006 Financial YTD	Dec 2005 Financial YTD	6 Months to Dec 2006	6 Months to Dec 2005	12 Months to Dec 2006	12 Months to Dec 2005
<b>Total Cash Market * Trades (million)</b>	2.941	1.930	10.307	6.641	20.182	13.580	38.236	25.753
Increase in PCP	52%		55%		49%		48%	
<b>Total Cash Market Value ** (\$billion)</b>	87.391	61.194	301.061	213.418	570.168	446.913	1,106.683	856.098
Increase in PCP	43%		41%		28%		29%	
<b>Total Options Contracts (million)</b>	1.590	1.516	5.483	5.216	10.633	11.377	22.361	23.211
Increase in PCP	5%		5%		-7%		-4%	
* Cash Market is the equivalent of SEATS and includes equity, warrant and interest rate market transactions								
** Turnover included value of crossed trades								
<b>Cash Market Trading Behaviour Statistics ***</b>								
Total Trading days			63	63	128	129	252	252
Percentage of Turnover over \$2.679m (%) - capped at \$75			10.68%	8.73%	9.72%	9.06%	9.03%	9.01%
Percentage of Turnover crosses (%)			33.73%	32.66%	32.41%	33.40%	31.13%	34.43%
*** Trading behaviour statistics will only be provided quarterly								

		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
<b>Currencies - Futures</b>										
AUD	AF	2	160	-98.75%	1,363	4,422	-69.18%	0	37	-100.00%
<b>Total:</b>		<b>2</b>	<b>160</b>	<b>-98.75%</b>	<b>1,363</b>	<b>4,422</b>	<b>-69.18%</b>	<b>0</b>	<b>37</b>	<b>-100.00%</b>
<b>Equity Indices - Futures</b>										
SPI 200	AP	938,276	660,742	42.00%	6,516,247	5,597,066	16.42%	263,463	172,320	52.89%
Listed Property Trust	PT	2,981	1,723	73.01%	25,385	10,300	146.46%	1,315	792	66.04%
<b>Total:</b>		<b>941,257</b>	<b>662,465</b>	<b>42.08%</b>	<b>6,541,632</b>	<b>5,607,366</b>	<b>16.66%</b>	<b>264,778</b>	<b>173,112</b>	<b>52.95%</b>
<b>Equity Indices - Options</b>										
SPI 200	AP	42,478	43,004	-1.22%	636,033	673,899	-5.62%	82,645	90,675	-8.86%
SPI 200 Intra Day Cash Settled	AD	0	0	na	10,594	6,404	65.43%	0	0	na
Mini Dow Intra Day Option	MX	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>42,478</b>	<b>43,004</b>	<b>-1.22%</b>	<b>646,627</b>	<b>680,303</b>	<b>-4.95%</b>	<b>82,645</b>	<b>90,675</b>	<b>-8.86%</b>
<b>NZ Equity Indices - Futures</b>										
FoX15 Gross Share Price Index	ZI	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>0</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>0</b>	<b>na</b>
<b>Interest Rates - Futures</b>										
30 Day Interbank Cash Rate	IB	179,560	103,292	73.84%	2,009,291	1,399,499	43.57%	127,964	152,017	-15.82%
90-Day Bank Bills	IR	1,398,594	1,289,314	8.48%	19,501,781	16,119,237	20.98%	637,024	485,107	31.32%
3 Year Bonds	YT	2,755,605	2,419,220	13.90%	31,017,644	25,862,363	19.93%	460,672	306,901	50.10%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	2,227,471	1,566,505	42.19%	15,051,399	11,021,452	36.56%	411,857	286,861	43.57%
10 Year Interest Rate Swaps	XS	0	0	na	0	0	na	0	0	na
AU/US 10 yr Bond Spread	UA	0	0	na	0	1,160	-100.00%	0	0	na
NZ/AU 3 yr Bond Spread	KY	0	0	na	0	0	na	0	0	na
NZ/AU 10 yr Bond Spread	KX	0	0	na	0	0	na	0	0	na
Bond Index	BX	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>6,561,230</b>	<b>5,378,331</b>	<b>21.99%</b>	<b>67,580,115</b>	<b>54,403,711</b>	<b>24.22%</b>	<b>1,637,517</b>	<b>1,230,886</b>	<b>33.04%</b>
<b>Interest Rates - Options</b>										
90-Day Bank Bills	IR	20,400	14,000	45.71%	182,663	244,940	-25.43%	52,324	54,132	-3.34%
3 Year Bonds	YT	11,348	15,789	-28.13%	856,723	477,764	79.32%	11,550	250	4,520.00%
3 Year Bonds Overnight	YO	95,041	91,253	4.15%	1,522,000	1,212,700	25.51%	0	0	na
3 Year Bonds Intra-Day	YD	23,196	14,375	61.36%	576,935	508,754	13.40%	0	0	na
10 Year Bonds	XT	3,783	1,764	114.46%	52,623	40,041	31.42%	3,183	1,479	115.21%
10 Year Bonds Overnight	XO	3,425	3,580	-4.33%	76,909	67,650	13.69%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	200	0	na	1,266	750	68.80%	0	0	na
<b>Total:</b>		<b>157,393</b>	<b>140,761</b>	<b>11.82%</b>	<b>3,269,119</b>	<b>2,552,599</b>	<b>28.07%</b>	<b>67,057</b>	<b>55,861</b>	<b>20.04%</b>
<b>NZ Interest Rates - Futures</b>										
90 Day Bank Bill	BB	119,940	107,671	11.39%	1,801,132	982,302	83.36%	137,409	123,143	11.58%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	122	138	-11.59%	594	891	-33.33%	52	50	4.00%
NZ 30 Day OCR Interbank	ZO	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>120,062</b>	<b>107,809</b>	<b>11.37%</b>	<b>1,801,726</b>	<b>983,193</b>	<b>83.25%</b>	<b>137,461</b>	<b>123,193</b>	<b>11.58%</b>

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• Quoted figures are based on latest available information at time of report generation.

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		Mth Vol Dec 2006 (19-Days)	Mth Vol Dec 2005 (20-Days)	% Change	YTD 2006 (255-Days)	YTD 2005 (255-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
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**NZ Interest Rates - Options**

90 Day Bank Bill	BB	1,520	0	na	24,190	2,850	748.77%	7,220	0	na
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>1,520</b>	<b>0</b>	<b>na</b>	<b>24,190</b>	<b>2,850</b>	<b>748.77%</b>	<b>7,220</b>	<b>0</b>	<b>na</b>

**Commodities - Futures**

d-cypha SFE NSW Base Load Electricity	BN	1,113	538	106.88%	10,707	5,692	88.11%	6,413	3,588	78.73%
d-cypha SFE QLD Base Load Electricity	BQ	740	321	130.53%	9,532	2,956	222.46%	4,497	2,096	114.55%
d-cypha SFE SA Base Load Electricity	BS	450	0	na	2,127	1,322	60.89%	1,885	1,862	1.24%
d-cypha SFE VIC Base Load Electricity	BV	1,435	250	474.00%	13,581	2,526	437.65%	5,165	1,991	159.42%
d-cypha SFE NSW Peak Period Electricity	PN	40	182	-78.02%	1,926	1,254	53.59%	1,200	871	37.77%
d-cypha SFE QLD Peak Period Electricity	PQ	126	189	-33.33%	1,981	793	149.81%	838	599	39.90%
d-cypha SFE SA Peak Period Electricity	PS	0	0	na	110	161	-31.68%	100	136	-26.47%
d-cypha SFE VIC Peak Period Electricity	PV	260	268	-2.99%	5,038	4,104	22.76%	3,788	3,508	7.98%
d-cypha SFE NSW Base \$300 CAP	GN	45	50	-10.00%	1,276	52	2,353.85%	361	50	622.00%
d-cypha SFE QLD Base \$300 CAP	GQ	30	10	200.00%	986	595	65.71%	365	555	-34.23%
d-cypha SFE SA Base \$300 CAP	GS	0	0	na	62	0	na	50	0	na
d-cypha SFE VIC Base \$300 CAP	GV	115	40	187.50%	1,590	308	416.23%	520	230	126.09%
d-cypha SFE NSW Base Load Electricity Strip	HN	95	20	375.00%	980	535	83.18%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	85	55	54.55%	810	310	161.29%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	45	0	na	125	18	594.44%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	100	30	233.33%	1,610	315	411.11%	0	0	na
Fine Wool	FW	146	238	-38.66%	2,686	2,207	21.70%	642	402	59.70%
Broad Wool	BW	4	1	300.00%	53	409	-87.04%	9	7	28.57%
Greasy Wool	GW	1,693	957	76.91%	16,869	15,767	6.99%	3,014	1,763	70.96%
MLA/SFE Cattle Futures	CT	79	46	71.74%	1,860	1,167	59.38%	267	352	-24.15%
<b>Total:</b>		<b>6,601</b>	<b>3,195</b>	<b>106.60%</b>	<b>73,909</b>	<b>40,491</b>	<b>82.53%</b>	<b>29,114</b>	<b>18,010</b>	<b>61.65%</b>

**Commodities - Options**

d-cypha SFE NSW Base Load Electricity Strip	HN	55	0	na	350	50	600.00%	245	50	390.00%
d-cypha SFE QLD Base Load Electricity Strip	HQ	0	0	na	201	0	na	20	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	40	10	300.00%	0	10	-100.00%
d-cypha SFE VIC Base Load Electricity Strip	HV	25	55	-54.55%	930	240	287.50%	740	240	208.33%
d-cypha SFE NSW Peak Period Electricity	PN	0	0	na	0	0	na	0	0	na
d-cypha SFE QLD Peak Period Electricity	PQ	0	0	na	0	0	na	0	0	na
d-cypha SFE SA Peak Period Electricity	PS	0	0	na	0	60	-100.00%	0	60	-100.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	5	0	na	0	0	na
Greasy Wool	GW	0	1	-100.00%	20	198	-89.90%	0	9	-100.00%
<b>Total:</b>		<b>80</b>	<b>56</b>	<b>42.86%</b>	<b>1,546</b>	<b>558</b>	<b>177.06%</b>	<b>1,005</b>	<b>369</b>	<b>172.36%</b>

**NZ Commodities - Futures**

NZ Broad Wool	NW	0	0	na	0	30	-100.00%	0	0	na
<b>Total:</b>		<b>0</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>30</b>	<b>-100.00%</b>	<b>0</b>	<b>0</b>	<b>na</b>

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<b>Share Futures - Futures</b>										
AMC ISF	AR	0	34	-100.00%	227	540	-57.96%	0	34	-100.00%
AXA ISF	AX	0	0	na	0	394	-100.00%	0	0	na
ANZ ISF	AZ	9	30	-70.00%	303	2,840	-89.33%	3	10	-70.00%
WBC ISF	BC	0	27	-100.00%	554	788	-29.70%	0	68	-100.00%
BHP ISF	BL	205	990	-79.29%	3,575	5,476	-34.72%	57	188	-69.68%
BIL ISF	BM	0	51	-100.00%	20	632	-96.84%	0	16	-100.00%
BLD ISF	BO	0	29	-100.00%	115	1,360	-91.54%	0	39	-100.00%
BSL ISF	BP	0	92	-100.00%	133	1,242	-89.29%	0	15	-100.00%
RIO ISF	CA	8	97	-91.75%	450	2,536	-82.26%	0	13	-100.00%
CBA ISF	CB	8	86	-90.70%	885	2,282	-61.22%	22	120	-81.67%
CBA ISF (Cash Settled)	CI	0	0	na	118	146	-19.18%	0	19	-100.00%
CCL ISF	CC	0	2	-100.00%	58	329	-82.37%	0	13	-100.00%
CML ISF	CM	0	17	-100.00%	111	1,173	-90.54%	0	17	-100.00%
RIN ISF	CS	0	23	-100.00%	70	468	-85.04%	0	18	-100.00%
FGL ISF	FB	0	2	-100.00%	20	178	-88.76%	0	16	-100.00%
FXJ ISF	FX	0	48	-100.00%	88	437	-79.86%	0	48	-100.00%
IAG ISF	IA	0	8	-100.00%	0	353	-100.00%	0	0	na
LHG ISF	LH	0	2,032	-100.00%	605	2,326	-73.99%	10	311	-96.78%
LLC ISF	LL	0	8	-100.00%	15	353	-95.75%	0	13	-100.00%
SYB ISF	MY	0	0	na	6	288	-97.92%	0	6	-100.00%
MYP ISF	MA	0	8	-100.00%	6	24	-75.00%	0	6	-100.00%
NAB ISF	NB	40	13	207.69%	565	1,557	-63.71%	103	43	139.53%
NCM ISF	NM	0	40	-100.00%	486	1,038	-53.18%	0	22	-100.00%
NCP ISF	NU	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	PB	0	41	-100.00%	24	473	-94.93%	0	2	-100.00%
ANN ISF	PC	0	0	na	0	319	-100.00%	0	0	na
AMP ISF	PM	0	21	-100.00%	184	899	-79.53%	0	42	-100.00%
QBE ISF	QB	0	0	na	22	478	-95.40%	0	4	-100.00%
QAN ISF	QN	0	0	na	4	188	-97.87%	0	0	na
WMR ISF	RE	0	0	na	0	1,222	-100.00%	0	0	na
SGB ISF	SG	0	20	-100.00%	63	777	-91.89%	0	17	-100.00%
SRP ISF	SR	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	SU	0	13	-100.00%	94	634	-85.17%	0	11	-100.00%
TAH ISF	TB	0	18	-100.00%	123	517	-76.21%	0	7	-100.00%
TLS ISF	TA	10	65	-84.62%	917	1,913	-52.06%	1	152	-99.34%
TLS ISF (Cash Settled)	TE	0	0	na	12	142	-91.55%	0	0	na
WPL ISF	WD	0	57	-100.00%	258	1,006	-74.35%	0	11	-100.00%
WSF ISF	WE	0	0	na	114	431	-73.55%	0	13	-100.00%
WES ISF	WF	0	38	-100.00%	186	1,022	-81.80%	0	67	-100.00%
AWC ISF	WM	0	21	-100.00%	306	112	173.21%	0	10	-100.00%
WOW ISF	WW	0	54	-100.00%	126	718	-82.45%	0	25	-100.00%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>280</b>	<b>3,985</b>	<b>-92.97%</b>	<b>10,843</b>	<b>38,156</b>	<b>-71.58%</b>	<b>196</b>	<b>1,396</b>	<b>-85.96%</b>

**NZ Share Options - Options**

Carter Holt Harvey Ltd	ZC	0	0	na	0	0	na	0	0	na
Contact Energy Ltd	ZE	0	0	na	0	0	na	0	0	na
Fletcher Building	ZF	0	0	na	19	0	na	0	0	na
Telecom Corp NZ	ZT	0	0	na	92	0	na	0	0	na
Telecom Corp New Zealand Ltd	ZP	0	0	na	0	0	na	0	0	na
The Warehouse	ZW	0	0	na	0	0	na	0	0	na
<b>Total:</b>		<b>0</b>	<b>0</b>	<b>na</b>	<b>111</b>	<b>0</b>	<b>na</b>	<b>0</b>	<b>0</b>	<b>na</b>

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<b>Total Exchange</b>	<b>7,830,903</b>	<b>6,339,766</b>	<b>23.52%</b>	<b>79,951,181</b>	<b>64,313,679</b>	<b>24.31%</b>	<b>2,226,993</b>	<b>1,693,539</b>	<b>31.50%</b>
<b>Daily Average</b>	<b>412,153</b>	<b>316,988</b>	<b>30.02%</b>	<b>313,534</b>	<b>252,211</b>	<b>24.31%</b>			

**Non-Traded Volume**
**(included in total volume)**

		<b>Del</b>	<b>MS</b>	<b>OE</b>	<b>Total</b>
NZ 10 Year Stock	<b>TN</b>	0	20	0	<b>20</b>
NZ 90 Day Bank Bill	<b>BB</b>	0	7,928	0	<b>7,928</b>
10 Year Bonds	<b>XT</b>	0	7,784	3,910	<b>11,694</b>
3 Year Bonds	<b>YT</b>	0	13,471	42,526	<b>55,997</b>
30 Day Interbank Cash Rate	<b>IB</b>	0	41,559	0	<b>41,559</b>
90-Day Bank Bills	<b>IR</b>	1,500	0	8,261	<b>9,761</b>
BHP ISF	<b>BL</b>	145	0	0	<b>145</b>
Broad Wool	<b>BW</b>	0	4	0	<b>4</b>
Fine Wool	<b>FW</b>	0	50	0	<b>50</b>
Listed Property Trust	<b>PT</b>	0	226	0	<b>226</b>
RIO ISF	<b>CA</b>	5	0	0	<b>5</b>
SPI 200	<b>AP</b>	0	24,634	23,650	<b>48,284</b>
TLS ISF	<b>TA</b>	10	0	0	<b>10</b>
<b>Total Non Traded:</b>		<b>1,660</b>	<b>95,676</b>	<b>78,347</b>	<b>175,683</b>

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