



## MARKET ANNOUNCEMENT

2 March 2007

### Monthly Trading Report for February 2007 and Record Activity Levels

ASX Limited announces its monthly trading information for ASX and SFE traded markets for February 2007.

A number of daily turnover and activity records were observed on the final day of trading for the month, related to a sharp one-day fall in global equity markets and a coincidental end to the first reporting period for calendar year 2007 in Australia.

Robert Elstone, ASX's Managing Director and CEO, said: "In a week of high volume across the capital markets in Australia and around the world, ASX's technology and regulatory systems facilitated record trading, clearing, settlement, and supervisory activity in a timely, fair and orderly manner. It is a demonstration of the maturity and sophistication of Australia's marketplace, and the broad and valuable role played by the new ASX Group, that the activity of this week was well risk-managed and smoothly transacted."

On Wednesday, 28 February 2007:

- A record 364,661 cash market trades (including equities, warrants and interest rate securities) were transacted, valued at \$9.1 billion. This is a 36% increase on the previous daily volume record of 269,001 trades valued at \$6.5 billion set on 27 February 2007.
- A record 4,919 warrant market trades valued at \$78 million were transacted. This is 28% higher than the previous daily volume record of 3,849 trades valued at \$50 million set on 14 June 2006.
- Total SFE market futures and options volume was 813,456 contracts, the second-highest daily total volume for a non-roll month. Total volume included 25,690 futures and options trades, a daily record for trades, with a notional value of \$436.4 billion, the second-highest daily notional value ever. This is 34% higher than the previous daily record of 19,112 trades on 14 June 2006.

During Wednesday's fall in equities markets in Australia and overseas, ASX's Clearing Risk Operations group monitored margin erosion and collected intraday margins from clearing participants where thresholds were exceeded. ASX advised the Reserve Bank of Australia of these actions and communicated with the major clearing houses around the world through its membership of CCP12 (an organisation of the world's principal clearing houses).

Also on Wednesday, 28 February 2007:

- Austraclear, ASX's over-the-counter clearing and settlement facility, settled a record 871 corporate actions, comprising maturity and coupon payments. This is 26% greater than the previous record of 691 corporate actions settled on 29 December 2006.

- ASX's Company Announcements Office processed 1,111 company announcements to the market. This was the second-highest number of daily announcements processed, surpassed only by the 1,143 announcements processed on 31 October 2006. Wednesday was the last day of the reporting season for listed entities due to report for either the half-year or the 12-months ended 31 December 2006.

**For further information:**

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## ASX and SFE Markets Trading Report

	Feb 2007	Feb 2006	Feb 2007 Financial YTD	Feb 2006 Financial YTD	12 Months to Feb 2007	12 Months to Feb 2006
<b>ASX Markets</b>						
Total Trading Days	20	20	169	169	253	253
Total Cash Market * Trades (million)	4.409	2.904	28.404	18.932	41.106	27.271
Increase on PCP	52%		50%		51%	
Total Cash Market Value ** (\$billion)	120.784	89.700	792.615	605.594	1,170.448	892.324
Increase on PCP	35%		31%		31%	
Total Options Contracts (million)	2.110	1.969	14.459	15.081	22.483	22.902
Increase on PCP	7%		-4%		-2%	
* Cash Market is the equivalent of SEATS and includes equity, warrant and interest rate market transactions						
** Turnover includes value of crossed trades						
<b>SFE Markets</b>						
Total Trading Days	20	20	169	170	255	256
Total Futures Contracts (million)	5.774	4.665	50.251	40.591	78.288	61.764
Increase on PCP	24%		24%		27%	
Total Options Contracts (million)	0.408	0.282	2.534	2.265	4.070	3.421
Increase on PCP	45%		12%		19%	
Total Contracts (million)	6.182	4.947	52.785	42.856	82.358	65.185
Increase on PCP	25%		23%		26%	