ASX
AUSTRALIAN SECURITIES EXCHANGE

MARKET ANNOUNCEMENT

3 April 2007

Monthly Trading Volumes for March 2007

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

A number of daily and monthly turnover records were observed in the cash equities and futures markets during the month. These were driven by a combination of the aftermath of the contagion sell-off in global equity markets that occurred at the end of February 2007, sentiment shifts in the Australian and United States interest rate markets, and the contract 'roll' process that accompanies the quarterly expiry of SFE's benchmark futures contracts.

On ASX traded markets, a monthly record of 4.6 million cash market trades (including equities, warrants and interest rate securities) were transacted in March 2007, valued at $129.9 billion, also a monthly record for trade value. This is a 5.4% increase on the previous monthly volume record of 4.4 million trades and 7.6% higher than the previous monthly value record of $120.8 billion both set in February 2007.

Six months after its introduction, the CLICK XT integrated trading platform facilitated the record cash market trading volume well within its capacity limits and delivered 100% system availability to ASX traded markets throughout March 2007.

On SFE traded markets, a monthly record of 11.3 million futures and options contracts, with a notional value of $4.5 trillion, was set in March 2007, a rise of 24.5% on the previous monthly record of 9.1 million contracts in September 2006. This included a new exchange daily record of 1.4 million futures and options contracts with a notional value of $239.7 billion traded on 14 March 2007. This is 15.5% higher than the previous daily record of 1.2 million contracts set on 14 March 2006.

Other records on SFE traded markets during March 2007:

- An overnight record of 585,118 futures and options contracts were traded during the night session (5.10 pm-7.30 am) for 14 March 2007, a rise of 69.6% on the previous night trading record of 344,996 contracts set on 14 December 2006.

- A daily record in the 3 Year Bond Futures of 553,518 contracts was set on 14 March, 3.9% higher than the previous daily record of 532,782 contracts set on 12 March 2004.

- A monthly record of 387,248 contracts were traded in the 30 Day Interbank Cash Rate Futures, an increase of 67.6% on the previous record of 231,034 contracts set in July 2006. The sentiment shift towards a perceived tightening of the official cash rate fuelled significant trading in this liquid contract. A new daily trading record in this contract of 41,925 contracts was set on 16 March 2007, an increase of 5.6% on the previous record of 39,686 contracts set on 3 May 2006.

- A monthly record of 229,063 contracts were traded in New Zealand 90 Day Bank Bill Futures, an increase of 8.6% on the previous record of 210,848 contracts set in March 2006. This included a new daily trading record of 44,529 contracts on 8 March 2007 in response to an increase in the Reserve Bank of New Zealand's official cash rate, giving rise to an increase of 16.7% on the previous record of 38,160 contracts set on 9 March 2006.

As was the case for ASX traded markets, SFE's SYCOM trading platform delivered 100% system availability around the clock during March 2007, facilitating record market demand.

For further information:

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	Mar 2007	Mar 2006	Mar 2007 Financial YTD	Mar 2006 Financial YTD
ASX Markets				
Total Trading Days	22	23	191	192
Cash Market Volume				
Total Trades (million)	4.648	3.135	33.052	22.067
Increase on PCP	48%		50%	
Average Daily Trades (thousand)	211	136	173	115
Increase on PCP	55%		51%	
Cash Market Value (including value of crossed trades)				
Total Value (billion)	129.930	97.369	922.545	702.963
Increase on PCP	33%		31%	
Average Daily Value (million)	5.906	4.233	4.830	3.661
Increase on PCP	40%		32%	
Cash Market Behaviour Statistics				
Percentage of Turnover over $2.679m (%) - capped at $75	11%	9%	10%	9%
Percentage of Turnover crosses (%)	30%	32%	35%	36%
Note - Cash Market includes equity, warrant and interest rate market transactions				
Options Volume				
Total Options Contracts (million)	1.993	1.992	16.452	17.073
Increase on PCP	0%		-4%	
Average Daily Contracts (thousand)	91	87	86	89
Increase on PCP	5%		-3%	
SFE Markets				
Total Trading Days	22	23	192	193
Exchange Volume				
Total Contracts (million)	11.335	8.744	64.119	51.601
Increase on PCP	30%		24%	
Average Daily Contracts (thousand)	515	380	334	267
Increase on PCP	36%		25%	
Futures Volume				
Total Contracts (million)	10.920	8.342	61.171	48.933
Increase on PCP	31%		25%	
Average Daily Contracts (thousand)	496	363	319	254
Increase on PCP	37%		26%	
Options Volume				
Total Contracts (million)	0.415	0.403	2.949	2.668
Increase on PCP	3%		11%	
Average Daily Contracts (thousand)	19	18	15	14
Increase on PCP	8%		11%	