



MARKET ANNOUNCEMENT

4 October 2006

Monthly Trading Report for ASX and SFE Markets

Please see attached monthly trading information for September 2006 for ASX and SFE Markets.

This recently introduced combined monthly trading report for both ASX and SFE markets will replace ASX's quarterly financial performance updates which will no longer be provided. To enable better insight into the impact of ASX's equities pricing policy, equity market behaviour statistics¹ will be provided quarterly.

The key considerations in ASX's decision to discontinue quarterly updates are that the ASX group has not yet released any integrated Group financial results, SFE did not report quarterly financials and purchase accounting for the ASX/SFE merger is not yet completed². Consequentially, the disclosure of un-audited first quarter results limited to Group Revenue and Group Net Profit After Tax could be misleading.

This change in practice is also consistent with August 2006 statements indicating that the ASX Group's first consolidated financial results will be provided in February 2007.

The next scheduled release of ASX Group financial information will be in February 2007 with half year results. This will include an update on ASX/SFE merger integration.

ASX will continue to keep the market informed consistent with its Listing Rule obligations.

¹ The proportion of equities trading value crossed and the proportion of trade value above \$2.7 million (where \$75 trade fee cap applies).

² As part of merger integration, SFE assets will be independently valued. Where any intangible assets are determined to have a finite life, the value of those assets will need to be amortised over that finite life resulting in a non-cash impact on ASX group profit.

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		Mth Vol Sep 2006 (21-Days)	Mth Vol Sep 2005 (22-Days)	% Change	YTD 2006 (192-Days)	YTD 2005 (192-Days)	% Change	Op Int 2006 (Mth-End)	Op Int 2005 (Mth-End)	% Change
Currencies - Futures										
AUD	AF	47	465	-89.89%	1,354	3,909	-65.36%	6	143	-95.80%
Total:		47	465	-89.89%	1,354	3,909	-65.36%	6	143	-95.80%
Equity Indices - Futures										
SPI 200	AP	961,064	805,302	19.34%	4,857,569	4,201,187	15.62%	273,474	204,619	33.65%
Listed Property Trust	PT	5,030	4,558	10.36%	20,563	8,054	155.31%	853	1,183	-27.90%
Total:		966,114	809,860	19.29%	4,878,132	4,209,241	15.89%	274,327	205,802	33.30%
Equity Indices - Options										
SPI 200	AP	50,538	72,522	-30.31%	513,331	536,693	-4.35%	91,509	125,957	-27.35%
SPI 200 Intra Day Cash Settled	AD	0	39	-100.00%	10,594	5,257	101.52%	0	0	na
Total:		50,538	72,561	-30.35%	523,925	541,950	-3.33%	91,509	125,957	-27.35%
NZ Equity Indices - Futures										
FoX15 Gross Share Price Index	ZI	0	0	na	0	0	na	0	0	na
Total:		0	0	na	0	0	na	0	0	na
Interest Rates - Futures										
30 Day Interbank Cash Rate	IB	168,984	120,450	40.29%	1,466,249	1,068,076	34.76%	125,174	112,583	11.18%
90-Day Bank Bills	IR	1,968,882	1,762,871	11.69%	15,082,042	12,282,053	22.80%	582,450	553,644	7.01%
3 Year Bonds	YT	3,397,148	3,066,979	10.77%	23,743,410	19,517,879	21.65%	486,827	352,755	38.01%
3 Year Interest Rate Swaps	YS	0	0	na	0	0	na	0	0	na
10 Year Bonds	XT	2,119,512	1,628,258	30.17%	10,865,834	8,147,805	33.36%	411,884	296,797	38.78%
10 Year Interest Rate Swaps	XS	0	0	na	0	0	na	0	0	na
AU/US 10 yr Bond Spread	UA	0	780	-100.00%	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
Total:		7,654,526	6,579,338	16.34%	51,157,535	41,036,973	24.66%	1,616,335	1,315,779	22.84%
Interest Rates - Options										
90-Day Bank Bills	IR	5,600	7,982	-29.84%	118,102	187,038	-36.86%	42,855	54,643	-21.86%
3 Year Bonds	YT	55,831	37,867	47.44%	722,036	340,185	112.25%	37,700	23,282	61.93%
3 Year Bonds Overnight	YO	120,158	139,691	-13.98%	1,174,273	885,473	32.62%	0	0	na
3 Year Bonds Intra-Day	YD	42,141	31,485	33.84%	460,381	419,045	9.86%	0	0	na
10 Year Bonds	XT	2,364	1,843	28.27%	42,380	31,567	34.25%	1,861	1,443	28.97%
10 Year Bonds Overnight	XO	9,900	9,260	6.91%	58,365	51,265	13.85%	0	0	na
US T Note OSO	UX	0	0	na	0	0	na	0	0	na
10 Year Bonds Intra-Day	XD	0	0	na	766	750	2.13%	0	0	na
Total:		235,994	228,128	3.45%	2,576,303	1,915,323	34.51%	82,416	79,568	3.58%
NZ Interest Rates - Futures										
90 Day Bank Bill	BB	190,642	125,927	51.39%	1,421,795	663,062	114.43%	162,199	100,804	60.91%
3 Year Stock	TY	0	0	na	0	0	na	0	0	na
10 Year Stock	TN	157	97	61.86%	457	633	-27.80%	75	52	44.23%
NZ 30 Day OCR Interbank	ZO	0	0	na	0	0	na	0	0	na
Total:		190,799	126,024	51.40%	1,422,252	663,695	114.29%	162,274	100,856	60.90%

• Volumes quoted are Total Volumes which include on-market, off-market and non-traded volumes.

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

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NZ Interest Rates - Options										
90 Day Bank Bill	BB	1,300	0	na	19,300	2,850	577.19%	12,400	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
Total:		1,300	0	na	19,300	2,850	577.19%	12,400	0	na

Commodities - Futures

d-cypha SFE NSW Base Load Electricity	BN	742	495	49.90%	7,819	4,218	85.33%	5,645	3,436	64.29%
d-cypha SFE QLD Base Load Electricity	BQ	1,380	65	2,023.08%	6,985	2,225	214.38%	3,875	1,706	127.14%
d-cypha SFE SA Base Load Electricity	BS	267	60	345.00%	908	1,067	-15.08%	1,865	1,797	3.78%
d-cypha SFE VIC Base Load Electricity	BV	1,065	185	475.68%	7,636	1,610	374.29%	3,220	1,710	88.30%
d-cypha SFE NSW Peak Period Electricity	PN	175	26	573.08%	1,596	747	113.65%	1,194	769	55.27%
d-cypha SFE QLD Peak Period Electricity	PQ	155	5	3,000.00%	1,483	455	225.93%	650	516	25.97%
d-cypha SFE SA Peak Period Electricity	PS	25	0	na	75	160	-53.13%	110	135	-18.52%
d-cypha SFE VIC Peak Period Electricity	PV	205	335	-38.81%	3,385	3,236	4.60%	3,506	3,030	15.71%
d-cypha SFE NSW Base \$300 CAP	GN	81	0	na	996	1	99,500.00%	501	1	50,000.00%
d-cypha SFE QLD Base \$300 CAP	GQ	28	40	-35.00%	686	560	22.50%	310	560	-44.64%
d-cypha SFE SA Base \$300 CAP	GS	0	0	na	42	0	na	40	0	na
d-cypha SFE VIC Base \$300 CAP	GV	30	100	-70.00%	1,045	127	722.83%	440	121	263.64%
d-cypha SFE NSW Base Load Electricity Strip	HN	35	95	-63.16%	745	445	67.42%	0	0	na
d-cypha SFE QLD Base Load Electricity Strip	HQ	75	10	650.00%	610	230	165.22%	0	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	15	-100.00%	35	18	94.44%	0	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	60	20	200.00%	1,035	200	417.50%	0	0	na
Fine Wool	FW	136	50	172.00%	1,991	1,518	31.16%	872	326	167.48%
Broad Wool	BW	6	71	-91.55%	11	396	-97.22%	6	82	-92.68%
Greasy Wool	GW	1,211	801	51.19%	12,015	13,079	-8.14%	1,871	1,336	40.04%
MLA/SFE Cattle Futures	CT	276	99	178.79%	1,421	777	82.88%	135	171	-21.05%
Total:		5,950	2,472	140.70%	50,527	31,070	62.62%	24,240	15,696	54.43%

Commodities - Options

d-cypha SFE NSW Base Load Electricity Strip	HN	10	0	na	285	50	470.00%	275	50	450.00%
d-cypha SFE QLD Base Load Electricity Strip	HQ	16	0	na	161	0	na	116	0	na
d-cypha SFE SA Base Load Electricity Strip	HS	0	0	na	5	0	na	15	0	na
d-cypha SFE VIC Base Load Electricity Strip	HV	95	40	137.50%	710	115	517.39%	830	115	621.74%
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	0	na	60	60	0.00%
d-cypha SFE VIC Peak Period Electricity	PV	0	0	na	0	0	na	0	0	na
Greasy Wool	GW	0	6	-100.00%	20	189	-89.42%	0	7	-100.00%
Total:		121	46	163.04%	1,181	354	233.62%	1,296	232	458.62%

NZ Commodities - Futures

NZ Broad Wool	NW	0	0	na	0	30	-100.00%	0	0	na
Total:		0	0	na	0	30	-100.00%	0	0	na

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Share Futures - Futures										
AMC ISF	AR	0	52	-100.00%	227	444	-48.87%	0	13	-100.00%
AXA ISF	AX	0	0	na	0	390	-100.00%	0	4	-100.00%
ANZ ISF	AZ	42	211	-80.09%	226	2,536	-91.08%	41	191	-78.53%
WBC ISF	BC	0	37	-100.00%	464	685	-29.34%	40	19	110.53%
BHP ISF	BL	236	622	-62.06%	3,229	3,950	-18.25%	248	543	-54.33%
BIL ISF	BM	0	61	-100.00%	20	521	-96.16%	0	64	-100.00%
BLD ISF	BO	0	5	-100.00%	115	1,255	-90.84%	0	15	-100.00%
BSL ISF	BP	0	110	-100.00%	133	961	-86.16%	0	51	-100.00%
RIO ISF	CA	24	334	-92.81%	409	2,210	-81.49%	9	242	-96.28%
CBA ISF	CB	0	44	-100.00%	798	1,976	-59.62%	26	112	-76.79%
CBA ISF (Cash Settled)	CI	0	6	-100.00%	118	108	9.26%	0	19	-100.00%
CCL ISF	CC	0	22	-100.00%	58	219	-73.52%	0	23	-100.00%
CML ISF	CM	0	5	-100.00%	111	975	-88.62%	0	26	-100.00%
RIN ISF	CS	0	47	-100.00%	70	384	-81.77%	0	40	-100.00%
FGL ISF	FB	0	9	-100.00%	20	154	-87.01%	0	13	-100.00%
FXJ ISF	FX	0	11	-100.00%	68	255	-65.49%	0	6	-100.00%
IAG ISF	IA	0	82	-100.00%	0	340	-100.00%	0	36	-100.00%
LHG ISF	LH	30	25	20.00%	555	196	183.16%	25	24	4.17%
LLC ISF	LL	0	43	-100.00%	15	327	-95.41%	0	42	-100.00%
SYB ISF	MY	0	5	-100.00%	6	247	-97.57%	0	14	-100.00%
MYP ISF	MA	0	0	na	6	0	na	0	0	na
NAB ISF	NB	10	131	-92.37%	416	1,210	-65.62%	11	62	-82.26%
NCM ISF	NM	0	35	-100.00%	466	934	-47.97%	0	4	-100.00%
NCP ISF	NU	0	0	na	0	420	-100.00%	0	0	na
PBL ISF	PB	0	65	-100.00%	24	417	-94.24%	0	77	-100.00%
ANN ISF	PC	0	20	-100.00%	0	304	-100.00%	0	15	-100.00%
AMP ISF	PM	0	38	-100.00%	164	855	-78.48%	0	74	-100.00%
QBE ISF	QB	0	17	-100.00%	22	371	-94.07%	0	69	-100.00%
QAN ISF	QN	0	0	na	4	185	-97.84%	0	0	na
WMR ISF	RE	0	0	na	0	1,222	-100.00%	0	0	na
SGB ISF	SG	0	16	-100.00%	63	711	-91.14%	0	53	-100.00%
SRP ISF	SR	0	0	na	0	125	-100.00%	0	0	na
SUN ISF	SU	0	32	-100.00%	94	432	-78.24%	0	32	-100.00%
TAH ISF	TB	0	19	-100.00%	123	391	-68.54%	0	26	-100.00%
TLS ISF	TA	34	198	-82.83%	904	1,543	-41.41%	44	160	-72.50%
TLS ISF (Cash Settled)	TE	0	0	na	12	142	-91.55%	0	0	na
WPL ISF	WD	0	80	-100.00%	258	783	-67.05%	0	37	-100.00%
WSP ISF	WE	0	62	-100.00%	114	378	-69.84%	0	33	-100.00%
WES ISF	WF	0	50	-100.00%	166	824	-77.43%	0	75	-100.00%
AWC ISF	WM	0	19	-100.00%	306	91	236.26%	0	10	-100.00%
WOW ISF	WW	0	93	-100.00%	126	561	-77.54%	0	76	-100.00%
WBC ISF (Cash Settled)	WB	0	0	na	0	0	na	0	0	na
Total:		376	2,606	-85.57%	10,010	30,031	-66.67%	444	2,300	-80.70%
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	30	0	na	92	0	na	27	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
Total:		30	0	na	111	0	na	27	0	na

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Total Exchange	9,105,795	7,821,500	16.42%	60,640,630	48,435,426	25.20%	2,265,274	1,846,333	22.69%
Daily Average	433,609	355,523	21.96%	315,837	252,268	25.20%			

Non-Traded Volume

(included in total volume)

		Del	MS	OE	Total
NZ 10 Year Stock	TN	0	32	0	32
NZ 90 Day Bank Bill	BB	0	33,068	0	33,068
10 Year Bonds	XT	0	5,207	2,670	7,877
3 Year Bonds	YT	0	31,291	61,148	92,439
30 Day Interbank Cash Rate	IB	0	24,166	0	24,166
90-Day Bank Bills	IR	1,500	0	11,601	13,101
BHP ISF	BL	31	0	0	31
Listed Property Trust	PT	0	238	0	238
MLA/SFE Cattle Futures	CT	0	149	0	149
RIO ISF	CA	4	0	0	4
SPI 200	AP	0	19,982	17,066	37,058
TLS ISF	TA	34	0	0	34
Total Non Traded:		1,569	114,133	92,485	208,187

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