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JUNE 2001 SPI®/SPI 200™ CONTRACTS – CASH SETTLEMENT PRICE AND CLOSE OF TRADING ON THE LAST TRADING DAY

1.0 Introduction

- 1.1 ASX has confirmed its intention to extend the 'Pre-Open' period leading up to the Closing Single Price Auction on Friday 29 June 2001 by 10 minutes.
- 1.2 Participants are advised that on this day, ASX will extend the Pre-Open phase to begin at 4pm and end at 4:15pm.

2.0 Impact on the Cash Settlement Price of June 2001 SPI®/SPI 200™ Contracts

- 2.1 As a consequence of ASX's change to the Pre-Open period, the Cash Settlement Price of expiring June 2001 SPI 200™ contracts will be based on the **4:15pm** S&P/ASX 200 Index¹ price, as provided to SFE by Standard & Poors Australia Pty Ltd, and not the 4:05pm price as is usually the case.
- 2.2 Similarly, the Cash Settlement Price for expiring June 2001 SPI® contracts will be based on the **4:15pm** Share Price Index price.

3.0 Close of Trading on the Last Trading Day

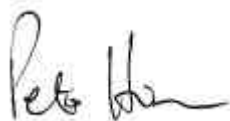
- 3.1 Participants are advised that the SFE close of trading in SPI®/SPI 200™ contracts on Friday 29 June 2001 will remain at **4:30pm**.

¹ 'S&P/ASX 200 Index' is a trademark of Standard & Poors. The trademark is used under licence by the Sydney Futures Exchange.

S F E B U L L E T I N C O N T I N U E D

4.0 Further Information

- 4.1 Participants seeking further information in relation to this Bulletin should contact Martyn Wild at SFE (02 9256 0178) or Mark Tooher (02 9256 0553) at SFE Clearing.



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