



www.sfe.com.au

30 Grosvenor Street
Sydney NSW 2000 Australia
Telephone 61 2 9256 0555
Facsimile 61 2 9256 0666

PO Box N680
Grosvenor Place
NSW 1220 Australia

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DELISTING 12% COUPON 3 AND 10 YEAR TREASURY BOND CONTRACTS

Participants are reminded that the 12% coupon June 2001 3 and 10 Year Treasury Bond Futures and Option contracts (YB and XB) will be delisted following contract expiry at midday on 15 June 2001. Since 15 March 2001, 3 and 10 Year Treasury Bond contracts have been listed with a 6% coupon rate under the new contract codes, YT and XT.

Participants are asked to ensure that the 12% coupon contracts are removed from their back and front office systems, however, Participants should take into consideration their own clearing, settlement and risk management requirements when determining the appropriate time to delist the YB and XB contract codes.

Should you have any queries please contact Kristye Van de Geer on 9256-0489 or kvandege@sfe.com.au.

A handwritten signature in black ink, appearing to read 'Peter Hiom'.

Peter Hiom
General Manager, Strategy and Business Development