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CASH SETTLEMENT PRICE OF SEPTEMBER 2001 SPI® & SPI 200™ CONTRACTS

Introduction

This Bulletin presents the value and dissemination time of all index prices used to calculate the Cash Settlement Price (CSP) of SPI® & SPI 200™ contracts.

Cash Settlement Price

Total Samples	Contract	Cash Settlement Price
70	SPI 200™	3045.3

Contract	Cash Settlement Price
SPI®	3045.7

Sample Number	ASX Dissemination Time	S&P/ASX 200 Index ¹ Price
1	15:25:17	3030.0
2	15:25:47	3029.5
3	15:26:27	3029.7
4	15:26:47	3029.7
5	15:27:16	3029.6
6	15:28:07	3029.2
7	15:28:17	3028.5
8	15:28:46	3028.2
9	15:29:16	3028.6
10	15:29:46	3029.1
11	15:30:17	3029.8
12	15:30:46	3030.4
13	15:31:17	3030.5
14	15:31:57	3031.5
15	15:32:26	3033.3
16	15:32:47	3034.6
17	15:33:27	3036.4

ASX Dissemination Time	Share Price Index Price
15:25:17	3030.5
15:25:47	3030.0
15:26:27	3030.1
15:26:47	3030.1
15:27:16	3030.0
15:28:07	3029.6
15:28:17	3029.0
15:28:46	3028.7
15:29:16	3029.0
15:29:46	3029.5
15:30:17	3030.2
15:30:46	3030.9
15:31:17	3031.0
15:31:57	3031.9
15:32:26	3033.7
15:32:47	3035.0
15:33:27	3036.9

¹ "S&P/ASX 200 Index" is a trademark of Standard and Poors and is used under license by the Sydney Futures Exchange.

18	15:33:47	3037.7
19	15:34:27	3036.6
20	15:34:57	3038.4
21	15:35:27	3039.7
22	15:35:57	3041.9
23	15:36:27	3043.3
24	15:36:47	3044.9
25	15:37:37	3045.4
26	15:37:57	3046.2
27	15:38:38	3048.8
28	15:38:57	3048.7
29	15:39:28	3049.6
30	15:39:47	3051.4
31	15:40:27	3055.8
32	15:41:08	3058.4
33	15:41:28	3058.9
34	15:41:57	3061.1
35	15:42:38	3062.3
36	15:43:06	3062.4
37	15:43:26	3062.3
38	15:43:47	3059.9
39	15:44:27	3056.2
40	15:44:57	3054.1
41	15:45:17	3054.1
42	15:45:57	3051.2
43	15:46:38	3050.9
44	15:46:46	3050.5
45	15:47:17	3047.2
46	15:47:47	3045.1
47	15:48:27	3044.9
48	15:48:48	3045.3
49	15:49:27	3044.8
50	15:49:47	3044.5
51	15:50:16	3046.6
52	15:50:46	3046.5
53	15:51:16	3047.4
54	15:51:57	3046.7
55	15:52:17	3047.2
56	15:52:57	3049.4
57	15:53:26	3050.3
58	15:54:06	3051.2
59	15:54:47	3050.5
60	15:54:48	3050.4
61	15:55:16	3051.7
62	15:55:47	3051.5
63	15:56:17	3051.6
64	15:56:46	3052.3
65	15:57:16	3052.0
66	15:57:46	3052.0
67	15:58:16	3051.3
68	15:59:09	3053.5
69	15:59:17	3053.3
70	15:59:57	3053.2

15:33:47	3038.1
15:34:27	3037.0
15:34:57	3038.9
15:35:27	3040.2
15:35:57	3042.3
15:36:27	3043.7
15:36:47	3045.3
15:37:37	3045.8
15:37:57	3046.6
15:38:38	3049.2
15:38:57	3049.1
15:39:28	3050.0
15:39:47	3051.9
15:40:27	3056.2
15:41:08	3058.9
15:41:28	3059.3
15:41:57	3061.5
15:42:38	3062.8
15:43:06	3062.8
15:43:26	3062.8
15:43:47	3060.3
15:44:27	3056.7
15:44:57	3054.5
15:45:17	3054.5
15:45:57	3051.6
15:46:38	3051.3
15:46:46	3050.9
15:47:17	3047.6
15:47:47	3045.6
15:48:27	3045.3
15:48:48	3045.8
15:49:27	3045.2
15:49:47	3044.9
15:50:16	3047.0
15:50:46	3046.9
15:51:16	3047.9
15:51:57	3047.1
15:52:17	3047.7
15:52:57	3049.8
15:53:26	3050.7
15:54:06	3051.7
15:54:47	3050.9
15:54:48	3050.8
15:55:16	3052.1
15:55:47	3052.0
15:56:17	3052.0
15:56:46	3052.7
15:57:16	3052.4
15:57:46	3052.4
15:58:16	3051.8
15:59:09	3053.9
15:59:17	3053.8
15:59:57	3053.6

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

Further Information

For further information, please contact Martyn Wild in SFE Strategy & Business Development on (02) 9256 0178.

A handwritten signature in black ink, appearing to read 'Peter Hiom', written in a cursive style.

Peter Hiom
General Manager, Strategy and Business Development

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