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**3 AND 10 YEAR NEW ZEALAND / AUSTRALIA BOND SPREAD FUTURES JULY 2005 EXPIRY SETTLEMENT PRICE**

Market participants are advised that due to SYCOM system unavailability during today's morning trading session, SFE was unable to determine the expiry settlement price for the New Zealand / Australia Bond Spread Futures contracts in accordance with the settlement price procedures as set out in the SFE Operating Rules 6.29.1 and 6.30.1.

Under SFE Operating Rule 1.4.4 (Inability to Declare Settlement Price), SFE has the power to implement emergency procedures in order to determine an expiry settlement price. Under the emergency powers, the settlement price was determined using 3 and 10 Year Bond Futures prices and physical bond quotes surveyed from the New Zealand bond dealers at 10.00am (AEST) only.

Should you have any queries please contact Kristye van de Geer on +612 9256-0489 or [kvandege@sfe.com.au](mailto:kvandege@sfe.com.au)

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

Peter Hiom  
**General Manager, Exchange Business Development**