

SFE NOTICE NO. 88/06

Date of Issue: 7 August 2006
Effective Date: 8 September 2006

3 Year Half Basis Point Trading and Removal of "At-best" (F5) Functionality during September 2006 Roll Period

3 Year Treasury Bond Futures – Half Basis Point Trading

Participants and all SFE customers are reminded that effective 5.00pm on 8 September 2006 (Trade Date 11 September 2006) half basis point trading will be permitted in the spot and next month 3 Year Treasury Bond Futures contract during this time, as well as through intra- and inter-commodity spreads and in permitted strategies in the Custom Market.

Timed to coincide with half basis point trading, Market Depth will be increased from 3 to 5 price levels at 5.00pm on 8 September 2006 (Trade Date 11 September 2006). Market depth will be decreased from 5 to 3 price levels on 15 September 2006 at 5.00pm (Trade Date 18 September 2006).

Full basis point trading will be reinstated on 15 September 2006 at 5.00pm (Trade Date 18 September 2006).

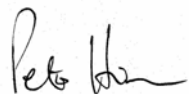
All orders registered in the trading host at 4.45pm on 15 September 2006 will be cancelled by the Exchange prior to the resumption of full basis point trading and order entry at 5.00pm on the 15 September 2006.

Removal of "At-best" Functionality

SFE will again switch off the "At-best" functionality for both the spot and next month 3 and 10 Year Treasury Bond Futures contracts for the September roll period. The "At-best" functionality will not be available for the outright, intra- and inter-commodity (YT-IR and XT-YT spreads) markets from 5.00pm on 8 September 2006 to 5.00pm on 15 September 2006.

The "At-best" functionality will continue to be available on the 3 and 10 Year Treasury Bond Options contracts, including the One Session Options.

Should you have any technical questions or require assistance please contact the Service Desk on 02 9256 0677 or servicedesk@sfe.com.au. For product related enquiries please contact Maurice Farhart on 02 9256 0483 or mfarhart@sfe.com.au



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