

SFE NOTICE NO. 99/06

Date of Issue: 28 August 2006

Effective Date: Immediate

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## Delay to Launch of SFE NZ 30 Day Official Cash Rate Futures Contracts

Market participants are advised that SFE will **delay the launch of the NZ 30 Day Official Cash Rate Futures** contract. The revised launch date will be 8.30am (NZ time) on Tuesday 26 September 2006. The first contract month to be listed for trade will be October 2006.

SFE has identified a potential issue with the current commodity code ZB, which may cause confusion for some of the Exchange's customers and lead to trading errors. In order to minimize this risk, SFE has decided to delay the launch until after the September roll period to allow for an orderly change to the commodity code within the Exchange's systems and by SFE's customers and third party vendors.

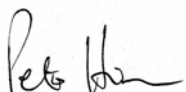
SFE Participants and Software Vendors are advised that in the interim, the NZ 30 Day Official Cash Rate Futures will be removed from the SFE's trading and clearing systems. SFE will provide notification of when the contract will be available on the SFE trading and clearing systems closer to the launch date.

### Further Information

Should you have any queries please contact:

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