

SFE NOTICE NO. 102/06

Date of Issue: 11 September 2006

Effective Date: 13 September 2006

UNDERLYING BONDS FOR NEW ZEALAND MARCH 2007 THREE AND TEN YEAR GOVERNMENT STOCK FUTURES

In accordance with the Contract Specifications for the Three Year and Ten Year Government Stock Futures Contract, the approved maturities for the purposes of determining the Mandatory Settlement Prices for the contract settlement months are as listed below:

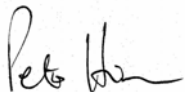
Three Year Government Stock Futures Contract:

Contract Settlement Month	Short Dated Stock	Far Dated Stock
March 2007	7% July 2009	6% November 2011

Ten Year Government Stock Futures Contract:

Contract Settlement Month	Short Dated Stock	Far Dated Stock
March 2007	6% April 2015	6% December 2017

Should you have any queries in relation to this matter please contact Maurice Farhart, General Manager, Interest Rate Products and Services on +612 9256 0483 or mfarhart@[sfe.com.au](mailto:mfarhart@sfe.com.au).



Peter Hiom
Group Executive, Business Development

SFE Corporation Limited
30 Grosvenor Street
Sydney Australia
+612 9256 0555
www.sfe.com.au
ABN 74 000 299 392