



SFE NOTICE NO. 153/06

Date of Issue: 12 December 2006
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New Zealand Bank Bill Contract Expiry

The SFE NZ 90 Day Bank Bill Futures contract expires is settled over the three-month FRA settlement rate on the Final Trading Day of the contract as published by Reuters New Zealand Limited on page BKBM. This rate is supplied by the New Zealand Financial Markets Association and is drawn from prices supplied to NZFMA by independent interbank brokers.

In order to provide greater transparency of the settlement methodology, NZFMA has volunteered to publish the trades that constitute this rate on the Final Trading Day of the SFE NZ 90 Day Bank Bill Futures contract. This information will appear on NZFMA's website following the expiry of each contract, beginning 13 December 2006, at http://www.nzfma.org/index_files/Bank_Bill_Trading.html.

This data is provided for informational purposes only and is not verified by ASX Markets Surveillance nor NZFMA.

Should you have any queries relating to this matter, please call Nick Gaut, Senior Market Analyst, Futures Compliance & Surveillance on (02) 9227-0226 or contact him by e-mail at ngaut@sfe.com.au.

A handwritten signature in black ink, appearing to read 'R. Coaldrake', is positioned to the left of a vertical red line.

ROBERT COALDRAKE
SENIOR MANAGER, FUTURES COMPLIANCE & SURVEILLANCE

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