



SFE NOTICE NO. 95/07

Date of Issue: 26 July 2007

Update in relation to the SFE Market Trading Incident and Subsequent Cancellations on 25 July 2007

As advised in SFE Notice No 93 / 07 dated 25 July 2007, the circumstances of the events which resulted in deal cancellations in the Three Year Bond and Bank Bill Futures contracts are currently the subject of investigation.

SFE has received a number of enquiries from Participants seeking further information regarding this incident. SFE understands the market interest in this matter and will provide Participants with a further update once it has concluded its investigations.

David Raper

David Raper
General Manager, Derivatives and Austraclear Operations

ASX Limited
20 Bridge Street
Sydney NSW 200