



SFE NOTICE NO.

26/07

Date of Issue: 5 March 2007

Effective Date: 5 March 2007

3 and 10 Year Interest Rate Swap Futures Contracts to be Removed from SYCOM

Effective Trade Date 6th March 2007 (from 5.10pm 5th March 2007), ASX will de-list the 3 and 10 Year Interest Rate Swap Futures contracts from SYCOM. ASX will also remove the 90 Day Bank Bill Futures - 3 Year Swap Spread Trading Functionality (the YI contract) from SYCOM.

ASX is currently in discussion with AFMA on the potential for an alternative expiry settlement price source. ASX will retain the SFE Operating Rules and Determinations, to facilitate re-listing the product should an alternative settlement price source become available.

Please ensure that the 3 and 10 Year Interest Rate Swap contracts are removed from any front, middle and back office systems. Data Vendors should note that they will no longer receive a feed for the SFE commodity codes YS, XS and YI and are requested to remove these contracts from any list of SFE contracts on their platform.

Should you have any queries please contact Kristye van de Geer on +612 9227 0130 or kristye.vandeger@asx.com.au

A handwritten signature in black ink, appearing to read 'Peter Hiom', is positioned above the printed name.

Peter Hiom
Group Executive, Business Development

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