



SFE NOTICE NO.

27/07

Date of Issue: 6th March 2007
Effective Date: 7th March 2007

Temporary Change to available Three Year versus Bank Bill Inter-Commodity Spreads

Participants are advised that the predefined Inter-Commodity spread between the Three Year Bond Future and the Bank Bill Future will be reduced to the first three Bank Bill contracts until May 07. The temporary reduction in available Inter-Commodity spreads is due to a discovered software fault.

Participants are advised to utilize the Custom Market should they wish to place contingent Inter-Commodity orders between the Three Year Bond and Bank Bill Futures beyond the available three contracts.

The exact date for the resumption of all eight Inter-Commodity spread contracts will be advised via a later Notice.

Should you have any queries please contact the Service Desk on + 61 2 9256-0677 or service.desk@asx.com.au

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