



SFE NOTICE NO. 031/08

Date of Issue: 29 February 2008
Effective Date: 31 March 2008

Amendment to Rounding Rules for the 30 Day Interbank Cash Rate Futures Contract

Participants are advised that the Expiry Settlement Price for the SFE 30 Day Interbank Cash Rate Futures will be rounded to the nearest 0.001%, with 0.0005 per cent rounded up. Previously the cash settlement price was rounded to the nearest 0.005%. The new rounding rules will allow for a more precise calculation and application of the Cash Settlement Price at expiry. All other aspects of the cash settlement price process are unchanged.

The change to the rounding requirements will come into effect with the March 2008 futures contract expiry on 31 March 2008.

An example of the cash settlement price process with the new rounding rules is available from the ASX website at http://www.asx.com.au/investor/pdf/cash_settlement_price_example.pdf

The Expiry Settlement Price will be published via the SYCOM message facility and in SECUR on the business day following the Last Trading Day. The Expiry Settlement Price is also published by Reuters.

For further information 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 'Maurice', with a small dot at the end.

Maurice Farhart
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