



MEDIA RELEASE

30 October 2006

SFE to list a 1-day option on CBOT®'s mini-sized DowSM futures

Sydney Futures Exchange Limited (SFE), a member of the ASX Group, is listing the SFE CBOT mini-sized DowSM 1-Day Option contract, with trading in the contract available from 3:00pm (Sydney time) on 31 October 2006.

The SFE CBOT mini-sized DowSM 1-Day Option is a collaborative effort between SFE and the Chicago Board of Trade (CBOT). The contract trades on SFE's SYCOM platform and is cash-settled against the CBOT mini-sized DowSM futures contract which acts as the underlying.

The trading hours for the new SFE CBOT mini-sized DowSM 1-Day Option contract overlap the trading sessions of the world's major equity markets. Trading commences at 3:00pm (Sydney time) Monday to Friday and expires the next morning (Sydney time) between 6.15am and 8.15am, some 15 ¼ to 17 ¼ hours later. The exact close time varies depending on whether Sydney is in Standard or Daylight Saving Time.

In addition to traders looking to profit from, or hedge against, short-term changes in the US equity markets, the SFE CBOT mini-sized DowSM 1-Day Option will be attractive to option traders in general and those traders with positions in Asia-Pacific equity markets exposed to overnight gap risk.

David Cambridge, Manager of Equity Derivatives Development at ASX, said: "The unique nature of the SFE CBOT mini-sized DowSM 1-Day Option contract as a hedging or speculative instrument has generated interest from our existing user base, as well as from potential new customers such as those with an interest in US equity markets. The 1-Day Option is perfect for use at the time of economic announcements and events likely to result in sizeable market moves."

A product information brochure and real-time prices will be available on: www.sfe.com.au

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