ASX
AUSTRALIAN SECURITIES EXCHANGE

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June 2007 AUD Bond Futures Cash Settlement Quotes

Attached is a copy of the settlement quotes for the June 2007 10 Year and 3 Year Bond contracts.
XTH7 9.45 quotes
XTH7 10.30 quotes
XTH7 11.15 quotes

YTH7 9.45 quotes
YTH7 10.30 quotes
YTH7 11.15 quotes

The 3 indicative prices are calculated using the arithmetic mean of the quotations provided at the following times: 9.45am, 10.30am and 11.15am.

The quotations used in the calculation of the arithmetic mean exclude the top and bottom two quotations of each quote period for each of the underlying Bonds.

The arithmetic mean of the provided yields truncates at 4 decimal places and then rounds to the nearest 0.005 for both the Three Year Commonwealth Treasury Bond Futures Contract and the Ten Year Commonwealth Treasury Bond Futures Contract.

The indicative futures price is then calculated by subtracting the rounded value from 100.

The Final Settlement price is calculated using the average of the truncated yield over the 3 quotation periods.

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

David Raper

David Raper
General Manager – Derivatives & Austraclear Operations