



SFE NOTICE NO.

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UNDERLYING SECURITIES FOR DECEMBER 2008 AUSTRALIA / US 10 YEAR BOND SPREAD CONTRACT

Following are the underlying securities for the Australia / US 10 Year Bond Spread Futures contracts for the December 2008 expiry. The underlying futures contract remains unchanged.

| Contract | December 2008 Contract Month | |
|--|---|-------------------------------------|
| | Futures Contract | Physical Bond |
| Australia / US 10 Year Bond Spread Futures | December 2008 10 Year Treasury Bond Futures | On-The-Run US 10 Year Treasury Note |

The On-The-Run US 10 Year Treasury Note is defined as the most recently issued US Treasury Note of 10 year maturity.

A SFE Notice announcing the underlying securities is issued prior to each new contract month being listed.

The Bloomberg and Reuters codes for the underlying physical bond are listed below.

| Physical Security | Bloomberg Code | Reuters Code |
|-------------------------------------|----------------|--------------|
| On-The-Run US 10 Year Treasury Note | CT10 <GOVT> | US10YT=RR |

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