ASX
AUSTRALIAN SECURITIES EXCHANGE

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September 2010 AUD Bond Futures Cash Settlement Quotes

Indicative Prices

Attached are copies of the indicative settlement quotes for the Sept 2010 Expiry 10 Year and 3 Year Bond contracts:

- XTU0 9.45 quotes
- XTU0 10.30 quotes
- XTU0 11.15 quotes

- YTU0 9.45 quotes
- YTU0 10.30 quotes
- YTU0 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 10 Year and 3 Year Futures Contracts.

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

Final Settlement price

The final settlement price is calculated using the average of the truncated yield over the 3 quotation periods – refer to the attached Final Settlement Price Report.

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

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