

SFE NOTICE NO. 134/06

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UNDERLYING SECURITIES FOR JANUARY 2007 AUSTRALIA / US 10 YEAR BOND SPREAD CONTRACT

Following are the underlying securities for the Australia / US 10 Year Bond Spread Futures contracts for the January 2007 expiry. The underlying physical bond and futures contract remain unchanged.

Contract	January 2007 Contract Month	
	Futures Contract	Physical Bond
Australia / US 10 Year Bond Spread Futures	March 2007 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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