



SFE NOTICE NO. 139/09

Date of Issue: 10 August 2009
 Effective Date: 11 August 2009

UNDERLYING SECURITIES FOR OCTOBER 2009 AUSTRALIA / US 10 YEAR BOND SPREAD CONTRACT

Following are the underlying securities for the Australia / US 10 Year Bond Spread Futures contracts for the October 2009 expiry. The underlying futures contract has been changed to the December 2009 expiry month.

Contract	October 2009 Contract Month	
	Futures Contract	Physical Bond
Australia / US 10 Year Bond Spread Futures	December 2009 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

Should you have any queries please contact Kristye van de Geer on +612 9227 0130 or kristye.vandeger@asx.com.au

Ken Chapman
General Manager, Interest Rate and New Market Development

ASX Limited
 20 Bridge Street
 Sydney NSW 2000
 Australia