

SFE NOTICE NO. 210/09

Date of Issue: 11 December 2009
Effective Date: 15 December 2009

3 AND 10 YEAR BOND SERIES FOR THE JUNE 2010 CONTRACT MONTH

Participants are advised that the basket stocks to underlie the June 2010 3 Year and 10 Year Treasury Bond contracts are set out below. The series will be listed on Tuesday 15 December 2009, with futures and options to be listed at the start of the evening SYCOM session at 5:10pm.

JUNE 2010					
3 YEAR BOND CONTRACT			10 YEAR BOND CONTRACT		
5.75%	April	2012	5.25%	March	2019
6.50%	May	2013	4.50%	April	2020
6.25%	June	2014	5.75%	May	2021
6.25%	April	2015			


The underlying stocks for the 3 Year Treasury Bond contract has changed, with the inclusion of the April 2015 stock. The underlying stocks for the 10 Year Treasury Bond contract remains unchanged.

Option Expiry and Listing Dates

Due to the business day prior to the June 2010 3 and 10 Year Treasury Bond Futures expiry falling on a public holiday (Queen's Birthday), please note the following option expiry and listing dates:

- 3 and 10 Year June 2010 Quarterly Option contracts expire at 12.30pm on Friday 11th June 2010.
- 3 and 10 Year June 2010 Intra-day Options Last Trading Day is Friday 11th June 2010.
- 3 and 10 Year June 2010 Overnight Options last trading session begins 5.10pm Thursday 10th June 2010.
- 3 and 10 Year September 2010 Intra-day Options will be available for trade from Tuesday 15th June 8.30am.
- 3 and 10 Year September 2010 Overnight Options will be available on for trade from Monday 14th June 2010 at 5.10pm.
- 3 and 10 Year December 2010 Quarterly Options will be available for trade from Tuesday 15th June 2010 at 5.10pm.

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