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## June 2010 AUD Bond Futures Cash Settlement Quotes

### Indicative Prices

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

- [XTMO 9.45 quotes](#)
- [XTMO 10.30 quotes](#)
- [XTMO 11.15 quotes](#)
  
- [YTM0 9.45 quotes](#)
- [YTM0 10.30 quotes](#)
- [YTM0 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](mailto:service.desk@asx.com.au).

A handwritten signature in black ink, appearing to read 'S. McCarthy', is positioned above the printed name.

**Simon McCarthy**  
**General Manager – Clearing and Settlement Operations**