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UPDATED THREE YEAR TREASURY BOND SETTLEMENT LIST AND THE TEN YEAR TREASURY BOND SETTLEMENT LIST

Participants are advised that the Three Year Treasury Bond Settlement List and the Ten Year Treasury Bond Settlement List which are used for settlement price calculation for Sydney Futures Exchange's 3 Year and 10 Year Commonwealth Treasury Bond futures contracts, have been updated. The current list, which is the same for both contracts, is:

ABN AMRO Bank N.V
Commonwealth Bank of Australia Limited
CS First Boston Australian Discount Ltd
Deutsche Bank AG
Macquarie Bank Limited
National Australia Bank Limited
RBC Dominion Securities
Salomon Smith Barney Australia Securities Pty Ltd
The Toronto-Dominion Bank
UBS Warburg Australia Limited
Westpac Banking Corporation

Should you have any queries on the 3 Year and 10 Year Treasury Bond Futures settlement process or dealer list please contact Fatosh Assim on 9256-0107 or fassim@sfe.com.au.

A handwritten signature in black ink that reads 'Barbara Jones'.

Barbara Jones
Senior Legal Counsel

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