

SFE Clearing Bulletin No: 99/01
From: SFE Clearing Corporation Pty Ltd ABN 91 050 615 864
Date of Issue: 17 September 2001

TREASURY BOND CASH SETTLEMENT QUOTES

Attached is a copy of the bond settlement quotes for the September 2001 10 – Year and 3 – Year Treasury Bond contracts.



Martin Stockley-Smith
GENERAL MANAGER, CLEARING

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTU1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	9.5		9.0		7.5		Buy	Sell	Buy	Sell	Buy	Sell
	AUG	2003	SEP	2004	JUL	2005						
ABN AMRO Australia Limited	4.28	4.26	4.54	4.52	4.72	4.70						
Commonwealth Bank Of Australia	(4.28)	4.26	(4.54)	4.52	4.72	4.70						
CS First Boston Australia Discount Ltd	4.28	(4.26)	4.54	4.52	4.72	4.70						
Deutsche Bank AG	4.28	(4.26)	(4.55)	(4.53)	(4.73)	(4.71)						
MACQUARIE BANK LIMITED	4.27	4.25	4.54	4.52	4.72	4.70						
Merrill Lynch (International) Australia Limited	(4.27)	4.25	(4.54)	4.52	4.71	(4.69)						
National Australia Bank Limited	(4.26)	(4.24)	(4.53)	(4.51)	4.72	4.70						
RBC Dominion Securities Global Markets	4.27	4.25	4.54	4.52	(4.71)	(4.69)						
Salomon Smith Barney	4.27	(4.25)	4.54	(4.52)	(4.73)	(4.71)						
Westpac Banking Corporation	(4.28)	4.26	4.54	(4.52)	(4.71)	4.69						
Total of Buy & Sell Quotes minus discarded	51.18		54.36		56.50							

Overall Total : 162.040

(36 quotes) : 4.501

Indicative Session Price : 4.50

(95.50)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.06
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTU1 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	7.5 SEP 2009		5.75 JUN 2011		6.5 MAY 2013		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.290	(5.285)	5.420	(5.415)	5.580	(5.575)						
Commonwealth Bank Of Australia	5.300	5.280	(5.430)	(5.410)	5.590	5.570						
CS First Boston Australia Discount Ltd	5.290	5.280	5.420	5.410	5.580	5.570						
Deutsche Bank AG	5.295	(5.275)	5.420	(5.400)	5.580	(5.560)						
MACQUARIE BANK LIMITED	5.295	(5.275)	5.425	5.405	5.585	5.565						
Merrill Lynch (International) Australia Limited	(5.300)	5.280	5.430	5.410	(5.590)	5.570						
National Australia Bank Limited	(5.305)	(5.285)	(5.430)	5.410	5.590	5.570						
RBC Dominion Securities Global Markets	5.300	5.280	(5.420)	(5.400)	(5.600)	(5.580)						
UBS Warburg Australia Limited	(5.285)	5.280	(5.415)	5.410	(5.575)	5.570						
Westpac Banking Corporation	(5.290)	5.280	5.420	5.410	(5.575)	(5.565)						
Total of Buy & Sell Quotes minus discarded	63.450		64.990		66.920							

Overall Total : 195.3600
(36 quotes) : 5.4266
Indicative Session Price : 5.425

(94.575)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
* rejected as buy-sell difference > 0.600
or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTU1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	4.23	4.21	4.51	4.49	4.68	(4.66)						
Commonwealth Bank Of Australia	(4.24)	(4.22)	4.50	4.48	(4.69)	4.67						
CS First Boston Australia Discount Ltd	4.24	4.22	4.51	(4.49)	4.68	(4.66)						
Deutsche Bank AG	4.24	4.22	(4.50)	(4.48)	(4.69)	(4.67)						
MACQUARIE BANK LIMITED	4.23	(4.21)	4.50	4.48	4.68	4.66						
Merrill Lynch (International) Australia Limited	(4.24)	(4.22)	(4.52)	(4.50)	4.69	4.67						
National Australia Bank Limited	(4.22)	(4.20)	(4.49)	(4.47)	4.68	4.66						
Salomon Smith Barney	(4.23)	4.21	(4.51)	4.49	4.68	4.66						
UBS Warburg Australia Limited	4.23	4.22	4.50	4.49	(4.68)	(4.67)						
Westpac Banking Corporation	4.23	4.21	4.50	4.48	(4.68)	4.66						
Total of Buy & Sell Quotes minus discarded	50.69		53.93		56.07							

Overall Total : 160.690

(36 quotes) : 4.463

Indicative Session Price : 4.46

(95.54)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.06
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTU1 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	7.5 SEP 2009		5.75 JUN 2011		6.5 MAY 2013		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.285	(5.280)	5.415	5.410	5.575	5.565						
Commonwealth Bank Of Australia	5.295	5.275	5.420	(5.400)	5.575	5.555						
Deutsche Bank AG	5.290	5.270	5.415	(5.395)	5.575	(5.555)						
MACQUARIE BANK LIMITED	5.285	(5.265)	5.420	(5.410)	5.575	(5.555)						
Merrill Lynch (International) Australia Limited	(5.300)	5.280	(5.430)	(5.410)	(5.590)	(5.570)						
National Australia Bank Limited	(5.300)	(5.280)	(5.425)	5.405	5.585	5.565						
RBC Dominion Securities Global Markets	5.290	(5.270)	5.420	5.400	(5.590)	(5.570)						
Salomon Smith Barney	5.285	5.275	(5.410)	5.400	(5.570)	5.560						
UBS Warburg Australia Limited	(5.280)	5.275	5.410	5.405	(5.570)	5.565						
Westpac Banking Corporation	(5.280)	5.270	(5.410)	5.400	5.570	5.560						
Total of Buy & Sell Quotes minus discarded	63.375		64.920		66.825							

Overall Total : 195.1200
 (36 quotes) : 5.4200
 Indicative Session Price : 5.420

(94.580)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.600
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTU1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	4.22	4.20	4.48	(4.46)	4.66	(4.64)						
Commonwealth Bank Of Australia	4.22	(4.20)	(4.48)	4.46	(4.67)	(4.65)						
CS First Boston Australia Discount Ltd	4.22	4.20	4.47	(4.45)	4.66	4.64						
Deutsche Bank AG	4.22	(4.20)	4.48	4.46	(4.67)	(4.65)						
MACQUARIE BANK LIMITED	4.22	4.20	(4.47)	4.45	4.66	4.64						
National Australia Bank Limited	(4.21)	(4.19)	4.47	4.45	(4.65)	(4.63)						
RBC Dominion Securities Global Markets	(4.22)	4.20	4.48	4.46	(4.66)	4.64						
Salomon Smith Barney	4.22	4.20	(4.47)	4.45	4.66	4.64						
UBS Warburg Australia Limited	(4.21)	(4.20)	(4.48)	(4.47)	4.66	4.65						
Westpac Banking Corporation	(4.22)	4.20	4.47	(4.45)	4.66	4.64						
Total of Buy & Sell Quotes minus discarded	50.52		53.58		55.81							

Overall Total : 159.910
 (36 quotes) : 4.441
 Indicative Session Price : 4.44

(95.56)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.06
 or a zero price.

Final Settlement Price: 4.47 (95.53)

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTU1 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	7.5 SEP 2009		5.75 JUN 2011		6.5 MAY 2013		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.275	5.270	(5.410)	(5.400)	(5.575)	(5.570)						
Commonwealth Bank Of Australia	5.285	5.265	(5.430)	(5.410)	5.585	5.565						
CS First Boston Australia Discount Ltd	5.275	5.265	5.415	5.405	(5.575)	5.565						
Deutsche Bank AG	(5.300)	(5.280)	5.425	5.405	(5.585)	5.565						
MACQUARIE BANK LIMITED	5.280	(5.260)	5.415	(5.395)	5.580	5.560						
Merrill Lynch (International) Australia Limited	(5.290)	5.270	5.420	5.400	5.580	(5.560)						
National Australia Bank Limited	5.290	(5.270)	(5.425)	5.405	5.580	(5.560)						
RBC Dominion Securities Global Markets	5.280	(5.260)	5.420	5.400	(5.590)	(5.570)						
Salomon Smith Barney	(5.275)	5.265	(5.410)	5.400	5.575	5.565						
Westpac Banking Corporation	(5.275)	5.265	5.415	(5.405)	5.580	5.570						
Total of Buy & Sell Quotes minus discarded	63.285		64.925		66.870							

Overall Total : 195.0800
(36 quotes) : 5.4188
Indicative Session Price : 5.420

(94.580)

Price Status Codes

() rejected as one of 2 highest or 2 lowest
* rejected as buy-sell difference > 0.600
or a zero price.

Final Settlement Price: 5.420 (94.580)