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Date of Issue: 17 December 2001

TREASURY BOND CASH SETTLEMENT QUOTES

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

A handwritten signature in black ink, appearing to read 'Martin Stockley-Smith', with a horizontal line underneath.

Martin Stockley-Smith
GENERAL MANAGER, CLEARING

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SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ1 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	7.5		5.75		6.5		Buy	Sell	Buy	Sell	Buy	Sell
	SEP	2009	JUN	2011	MAY	2013						
ABN AMRO Australia Limited	5.810	5.800	5.925	5.915	(6.065)	6.055						
Commonwealth Bank Of Australia	5.820	5.800	5.930	5.910	6.075	6.055						
CS First Boston Australia Discount Ltd	5.815	5.805	5.925	5.915	6.070	6.060						
Deutsche Bank AG	5.820	5.800	5.930	5.910	6.070	6.050						
MACQUARIE BANK LIMITED	(5.810)	(5.790)	(5.910)	(5.890)	6.080	6.060						
Merrill Lynch (International) Australia Limited	5.820	5.800	5.930	5.910	6.070	(6.050)						
National Australia Bank Limited	(5.835)	(5.815)	(5.945)	(5.925)	(6.085)	(6.065)						
RBC Dominion Securities Global Markets	(5.830)	(5.820)	(5.940)	(5.930)	(6.085)	(6.075)						
Salomon Smith Barney	(5.810)	(5.790)	(5.910)	(5.890)	(6.060)	(6.040)						
Westpac Banking Corporation	5.815	5.795	5.930	5.910	6.075	6.055						
Total of Buy & Sell Quotes minus discarded	69.700		71.040		72.775							

Overall Total : 213.5150
 (36 quotes) : 5.9309
 Indicative Session Price : 5.930

(94.070)

Price Status Codes

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

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		6.75 NOV 2006		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	4.57	4.55	4.99	4.97	(5.21)	5.20	5.42	(5.40)				
Commonwealth Bank Of Australia	4.58	4.56	4.99	(4.97)	5.22	5.20	5.42	5.40				
CS First Boston Australia Discount Ltd	4.59	(4.58)	(4.99)	4.98	5.22	5.21	5.43	(5.42)				
Deutsche Bank AG	4.59	4.57	4.99	4.97	5.22	(5.20)	5.43	5.41				
MACQUARIE BANK LIMITED	(4.57)	(4.55)	(4.98)	4.97	(5.21)	(5.19)	5.42	5.40				
Merrill Lynch (International) Australia Limited	(4.60)	(4.58)	5.00	4.98	5.23	5.21	(5.42)	(5.40)				
National Australia Bank Limited	4.58	4.56	(5.00)	(4.98)	5.23	5.21	(5.44)	5.42				
RBC Dominion Securities Global Markets	(4.59)	4.57	(5.01)	(4.99)	(5.24)	(5.22)	(5.46)	(5.44)				
UBS Warburg Australia Limited	(4.57)	(4.55)	4.99	4.97	5.22	5.20	5.42	5.40				
Westpac Banking Corporation	4.59	4.57	4.99	(4.97)	(5.23)	(5.21)	(5.42)	5.40				
Total of Buy & Sell Quotes minus discarded	54.88		59.79		62.57		64.97					

Overall Total : 242.210
 (48 quotes) : 5.046
 Indicative Session Price : 5.05

(94.95)

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
XTZ1 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	5.805	5.795	(5.915)	5.905	(6.060)	6.050						
Commonwealth Bank Of Australia	5.810	5.790	5.920	(5.900)	6.070	6.050						
CS First Boston Australia Discount Ltd	5.805	5.795	(5.915)	5.905	6.060	(6.050)						
MACQUARIE BANK LIMITED	(5.800)	(5.790)	5.915	(5.910)	6.065	6.050						
Merrill Lynch (International) Australia Limited	5.810	(5.790)	5.920	5.900	6.070	6.050						
National Australia Bank Limited	(5.820)	(5.800)	(5.930)	5.910	(6.075)	6.055						
RBC Dominion Securities Global Markets	(5.820)	(5.810)	(5.930)	(5.920)	(6.075)	(6.065)						
Salomon Smith Barney	(5.805)	5.795	5.915	(5.895)	6.065	(6.055)						
UBS Warburg Australia Limited	5.805	5.795	5.920	5.910	(6.060)	6.050						
Westpac Banking Corporation	5.810	5.790	5.920	5.900	6.065	(6.045)						
Total of Buy & Sell Quotes minus discarded	69.605		70.940		72.700							

Overall Total : 213.2450
(36 quotes) : 5.9234
Indicative Session Price : 5.925

(94.075)

Price Status Codes

(rejected as one of 2 highest or 2 lowest

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		6.75 NOV 2006		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	(4.55)	(4.53)	4.96	4.94	5.19	(5.17)	(5.39)	(5.37)				
Commonwealth Bank Of Australia	(4.56)	4.54	(4.96)	(4.94)	5.20	5.18	5.40	5.38				
CS First Boston Australia Discount Ltd	4.55	4.54	4.96	4.95	(5.19)	5.18	5.40	(5.39)				
Deutsche Bank AG	4.56	4.54	4.97	4.95	5.20	5.18	5.40	(5.38)				
MACQUARIE BANK LIMITED	(4.55)	4.54	4.96	(4.94)	(5.19)	5.18	5.40	5.38				
Merrill Lynch (International) Australia Limited	4.56	(4.54)	(4.98)	(4.96)	(5.21)	(5.19)	5.41	5.39				
National Australia Bank Limited	(4.56)	4.54	4.96	(4.95)	5.20	(5.18)	(5.41)	5.39				
RBC Dominion Securities Global Markets	4.56	(4.54)	4.97	4.95	(5.20)	5.18	5.41	(5.39)				
Salomon Smith Barney	4.56	4.54	(4.97)	4.95	5.20	(5.18)	(5.41)	5.39				
UBS Warburg Australia Limited	4.55	(4.54)	(4.95)	4.94	5.19	5.18	(5.39)	5.38				
Total of Buy & Sell Quotes minus discarded	54.58		59.46		62.26		64.73					

Overall Total : 241.030
 (48 quotes) : 5.021
 Indicative Session Price : 5.02

(94.98)

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
XTZ1 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	5.795	5.785	5.905	5.895	(6.050)	6.040						
Commonwealth Bank Of Australia	5.800	5.780	5.910	5.890	6.055	6.035						
CS First Boston Australia Discount Ltd	5.795	5.785	5.905	5.895	(6.050)	6.040						
MACQUARIE BANK LIMITED	5.800	5.790	(5.900)	5.895	6.050	6.040						
Merrill Lynch (International) Australia Limited	(5.790)	(5.770)	(5.900)	(5.880)	6.050	(6.030)						
National Australia Bank Limited	(5.810)	(5.790)	(5.920)	5.900	(6.065)	(6.045)						
RBC Dominion Securities Global Markets	(5.805)	(5.795)	(5.915)	(5.905)	(6.060)	(6.050)						
Salomon Smith Barney	(5.790)	(5.770)	5.905	(5.885)	6.050	(6.030)						
UBS Warburg Australia Limited	5.795	5.785	5.910	(5.900)	6.050	6.040						
Westpac Banking Corporation	5.800	5.780	5.910	5.890	6.055	6.035						
Total of Buy & Sell Quotes minus discarded	69.490		70.810		72.540							

Overall Total : 212.8400
(36 quotes) : 5.9122
Indicative Session Price : 5.910 (94.090)

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: 5.920 (94.080)

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ1 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		6.75 NOV 2006		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	4.54	4.52	4.93	(4.91)	5.17	5.15	(5.37)	5.35				
Commonwealth Bank Of Australia	4.53	4.51	(4.94)	4.92	(5.17)	(5.15)	5.38	5.36				
CS First Boston Australia Discount Ltd	4.54	4.53	(4.93)	4.92	5.17	(5.16)	(5.38)	5.37				
Deutsche Bank AG	4.53	(4.51)	4.94	4.92	5.17	5.15	(5.37)	(5.35)				
MACQUARIE BANK LIMITED	(4.53)	4.52	4.93	(4.91)	5.17	5.15	5.37	5.35				
Merrill Lynch (International) Australia Limited	(4.53)	4.51	4.93	4.91	(5.16)	(5.14)	5.37	5.35				
National Australia Bank Limited	(4.55)	(4.53)	4.94	4.93	(5.18)	(5.16)	5.38	5.36				
Salomon Smith Barney	(4.57)	(4.55)	(4.95)	(4.93)	(5.18)	5.16	(5.39)	(5.37)				
UBS Warburg Australia Limited	4.55	4.53	4.94	(4.93)	5.17	5.16	5.38	(5.37)				
Westpac Banking Corporation	4.53	(4.51)	(4.93)	4.91	5.17	5.15	5.37	(5.35)				
Total of Buy & Sell Quotes minus discarded	54.34		59.12		61.94		64.39					

Overall Total : 239.790

(48 quotes) : 4.995

Indicative Session Price : 5.00

(95.00)

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: 5.02 (94.98)