



www.sfe.com.au

30 Grosvenor Street
Sydney NSW 2000 Australia
Telephone 61 2 9256 0555
Facsimile 61 2 9256 0666

PO Box N680
Grosvenor Place
NSW 1220 Australia

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From: SFE Clearing Corporation Pty Ltd ABN 91 050 615 864
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TREASURY BOND AND SWAP CASH SETTLEMENT QUOTES

Attached is a copy of the settlement quotes for the December 2002 10 Year and 3 Year Treasury Bond contracts and the 10 Year and 3 Year Swap contracts.

A handwritten signature in black ink, appearing to read 'Phil Galvin', is written in a cursive style.

Phil Galvin
GENERAL MANAGER, BUSINESS OPERATIONS

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SFE Clearing Corporation Pty Ltd
Price Summary Report
XSZ2 TEN YEAR SWAP
CASH SETTLEMENT

Session : 9:45AM

6.5
 DEC 2002

Dealer Name	Receive	Pay
Settlement Price Provider 1	(0.265)	0.245
Settlement Price Provider 2	0.270	0.250
Settlement Price Provider 3	(0.290)	(0.270)
Settlement Price Provider 4	0.270	(0.230)
Settlement Price Provider 5	0.280	0.250
Settlement Price Provider 6	0.285	0.265
Settlement Price Provider 7	0.275	0.255

Total of Receive & Pay Quotes minus discarded 2.645

Overall Total : 2.645
 (10 quotes) : 0.2645

Bond Yield : 5.320

Indicative Session Price : 5.585 (94.415)

Price Status Codes

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

SFE Clearing Corporation Pty Ltd
Price Summary Report
XSZ2 TEN YEAR SWAP
CASH SETTLEMENT

Session :10:30AM

6.5
 DEC 2002

Dealer Name	Receive	Pay
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Settlement Price Provider 1	(0.260)	0.240
Settlement Price Provider 2	0.280	0.240
Settlement Price Provider 3	(0.290)	(0.270)
Settlement Price Provider 4	0.270	0.250
Settlement Price Provider 5	0.260	0.240
Settlement Price Provider 6	0.265	(0.235)
Settlement Price Provider 7	0.280	0.260
Settlement Price Provider 8	0.275	0.255
Total of Receive & Pay Quotes minus discarded 3.115		

Overall Total : 3.1150
 (12 quotes) : 0.2595

Bond Yield : 5.325

Indicative Session Price : 5.585

(94.415)

Price Status Codes

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

SFE Clearing Corporation Pty Ltd
Price Summary Report
YSZ2 THREE YEAR SWAP
CASH SETTLEMENT

Session : 9:45AM

6.5
 DEC 2002

Dealer Name	Receive	Pay
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Settlement Price Provider 1	0.28	0.26
Settlement Price Provider 2	0.28	0.25
Settlement Price Provider 3	0.27	0.25
Settlement Price Provider 4	0.28	0.24
Settlement Price Provider 5	0.28	0.26
Settlement Price Provider 6	(0.29)	(0.27)
Settlement Price Provider 7	0.28	0.26

Total of Receive & Pay Quotes minus discarded 2.68

Overall Total	:	2.680
(10 quotes)	:	0.268

Bond Yield	:	4.71
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Indicative Session Price :	4.98	(95.02)
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Price Status Codes

() rejected as highest or lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YSZ2 THREE YEAR SWAP
CASH SETTLEMENT

Session :10:30AM

6.5
 DEC 2002

Dealer Name	Receive	Pay
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Settlement Price Provider 1	0.28	(0.26)
Settlement Price Provider 2	0.28	(0.24)
Settlement Price Provider 3	0.27	0.25
Settlement Price Provider 4	(0.28)	0.26
Settlement Price Provider 5	0.27	0.25
Settlement Price Provider 6	0.28	0.26
Settlement Price Provider 7	(0.27)	0.25
Settlement Price Provider 8	0.28	0.26
Total of Receive & Pay Quotes minus discarded3.19		

Overall Total : 3.190
 (12 quotes) : 0.265

Bond Yield : 4.72

Indicative Session Price :4.99 (95.01)

Price Status Codes

()rejected as highest or lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YSZ2 THREE YEAR SWAP
CASH SETTLEMENT

Session :11:15AM

6.5
 DEC 2002

Dealer Name	Receive	Pay
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Settlement Price Provider 1	0.28	0.26
Settlement Price Provider 2	0.28	(0.24)
Settlement Price Provider 3	(0.29)	0.27
Settlement Price Provider 4	0.28	0.26
Settlement Price Provider 5	0.28	0.26
Settlement Price Provider 6	0.29	(0.27)
Settlement Price Provider 7	(0.27)	0.25
Settlement Price Provider 8	0.28	0.26
Total of Receive & Pay Quotes minus discarded 3.25		

Overall Total : 3.250
 (12 quotes) : 0.270

Bond Yield : 4.72

Indicative Session Price : 4.99 (95.01)

Price Status Codes

() rejected as highest or lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

Final Settlement Price : 4.98 (95.02)

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ2 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	5.240	(5.230)	5.335	(5.325)	5.415	(5.405)						
Commonwealth Bank Of Australia	(5.235)	(5.215)	5.330	(5.310)	5.410	5.390						
CS First Boston Australia Discount Ltd	5.240	5.230	(5.325)	5.315	5.410	5.400						
Deutsche Bank AG	(5.240)	5.220	5.335	5.315	(5.410)	(5.390)						
MACQUARIE BANK LIMITED	5.240	5.220	5.335	5.315	5.410	(5.390)						
National Australia Bank Limited	5.240	(5.220)	5.330	(5.310)	(5.410)	5.390						
RBC Dominion Securities Global Markets	(5.250)	(5.230)	(5.345)	(5.325)	(5.420)	5.400						
Salomon Smith Barney	(5.235)	5.225	5.330	5.320	5.410	5.400						
Toronto Dominion	5.240	5.220	(5.340)	5.320	5.420	5.400						
UBS Warburg Australia Limited	5.240	5.230	(5.330)	5.320	(5.420)	(5.410)						
Total of Buy & Sell Quotes minus discarded	62.785		63.900		64.855							

Price Status Codes

Overall Total : 191.5400

(36 quotes) : 5.3205

Indicative Session Price : 5.320 (94.680)

() 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
XTZ2 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	(5.250)	(5.240)	5.345	(5.335)	5.425	(5.415)						
Commonwealth Bank Of Australia	5.240	(5.220)	5.340	5.320	5.420	5.400						
CS First Boston Australia Discount Ltd	5.245	(5.235)	(5.330)	(5.320)	5.420	5.410						
MACQUARIE BANK LIMITED	(5.250)	5.230	5.345	5.325	(5.420)	5.400						
National Australia Bank Limited	5.245	5.225	5.335	(5.315)	(5.415)	(5.395)						
RBC Dominion Securities Global Markets	(5.240)	(5.220)	(5.350)	(5.330)	(5.430)	5.410						
Salomon Smith Barney	(5.240)	5.230	5.340	5.330	(5.425)	(5.415)						
Toronto Dominion	5.245	5.225	(5.345)	5.325	5.425	5.405						
UBS Warburg Australia Limited	5.240	5.230	(5.330)	5.320	5.420	5.410						
Westpac Banking Corporation	5.245	5.225	5.340	5.320	5.420	(5.400)						
Total of Buy & Sell Quotes minus discarded	62.825		63.985		64.965							

Price Status Codes

Overall Total : 191.7750

(36 quotes) : 5.3270

Indicative Session Price : 5.325 (94.675)

() 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
XTZ2 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	(5.240)	(5.235)	5.335	(5.325)	5.415	5.405						
Commonwealth Bank Of Australia	5.235	5.215	5.335	(5.315)	5.415	5.395						
CS First Boston Australia Discount Ltd	(5.225)	(5.215)	(5.325)	5.315	5.415	(5.405)						
Deutsche Bank AG	5.235	5.215	5.335	5.315	(5.410)	(5.390)						
MACQUARIE BANK LIMITED	5.240	5.220	5.335	5.315	(5.410)	(5.390)						
National Australia Bank Limited	5.235	5.215	(5.330)	(5.310)	5.410	5.390						
RBC Dominion Securities Global Markets	(5.240)	(5.220)	(5.340)	5.320	(5.420)	5.400						
Toronto Dominion	5.235	(5.215)	(5.335)	5.315	5.415	5.395						
UBS Warburg Australia Limited	(5.230)	5.220	5.330	(5.320)	(5.420)	(5.410)						
Westpac Banking Corporation	5.240	5.220	5.335	5.315	5.415	5.395						
Total of Buy & Sell Quotes minus discarded	62.725		63.900		64.865							

Price Status Codes

Overall Total : 191.4900

(36 quotes) : 5.3191

Indicative Session Price : 5.320 (94.680)

Final Settlement Price : 5.320 (94.680)

() 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
YTZ2 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	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	(4.66)	(4.64)	4.66	4.64	(4.88)	(4.86)						
Commonwealth Bank Of Australia	4.64	4.62	(4.65)	4.63	4.86	4.84						
CS First Boston Australia Discount Ltd	4.64	(4.62)	4.66	4.64	4.86	4.84						
Deutsche Bank AG	(4.65)	4.63	(4.67)	(4.65)	(4.89)	(4.87)						
MACQUARIE BANK LIMITED	(4.64)	4.62	4.65	(4.63)	4.86	4.84						
RBC Dominion Securities Global Markets	(4.64)	4.62	(4.66)	4.64	4.86	(4.84)						
Salomon Smith Barney	4.64	(4.62)	4.66	4.64	4.86	4.84						
Toronto Dominion	4.64	4.62	(4.65)	4.63	(4.85)	(4.83)						
UBS Warburg Australia Limited	4.65	(4.64)	4.66	(4.65)	4.86	4.85						
Westpac Banking Corporation	4.65	4.63	4.65	(4.63)	(4.86)	4.84						
Total of Buy & Sell Quotes minus discarded	55.60		55.76		58.21							

Price Status Codes

Overall Total : 169.570

(36 quotes) : 4.710

Indicative Session Price : 4.71

(95.29)

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ2 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	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	(4.66)	(4.64)	4.66	4.64	(4.89)	(4.87)						
Commonwealth Bank Of Australia	4.65	4.63	4.66	4.64	4.87	4.85						
CS First Boston Australia Discount Ltd	4.64	4.62	4.65	(4.63)	(4.86)	(4.84)						
Deutsche Bank AG	4.65	4.63	(4.67)	(4.65)	4.88	4.86						
MACQUARIE BANK LIMITED	4.65	4.64	(4.65)	4.64	(4.88)	(4.87)						
National Australia Bank Limited	(4.64)	(4.62)	(4.66)	4.64	4.87	4.85						
RBC Dominion Securities Global Markets	(4.64)	(4.62)	4.66	4.64	4.87	4.85						
Toronto Dominion	(4.66)	(4.64)	4.65	4.63	4.87	4.85						
UBS Warburg Australia Limited	4.65	4.64	4.66	(4.65)	(4.86)	(4.85)						
Westpac Banking Corporation	4.64	4.62	(4.65)	(4.63)	4.87	4.85						
Total of Buy & Sell Quotes minus discarded	55.66		55.77		58.34							

Price Status Codes

Overall Total : 169.770

(36 quotes) : 4.715

Indicative Session Price : 4.72

(95.28)

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ2 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	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	4.66	4.64	(4.65)	(4.64)	(4.87)	4.86						
Commonwealth Bank Of Australia	(4.65)	4.63	4.65	4.63	(4.87)	4.85						
CS First Boston Australia Discount Ltd	4.65	(4.63)	4.65	4.63	4.87	4.85						
MACQUARIE BANK LIMITED	4.66	(4.65)	(4.64)	4.63	4.87	(4.86)						
National Australia Bank Limited	(4.64)	(4.62)	(4.65)	4.63	4.87	4.85						
RBC Dominion Securities Global Markets	(4.66)	4.64	4.65	4.63	4.87	(4.85)						
Salomon Smith Barney	4.66	4.64	4.65	4.63	(4.87)	4.85						
Toronto Dominion	(4.66)	4.64	4.64	(4.62)	4.87	4.85						
UBS Warburg Australia Limited	4.66	(4.65)	(4.64)	(4.63)	4.87	(4.86)						
Westpac Banking Corporation	4.66	4.64	4.65	(4.63)	(4.87)	(4.85)						
Total of Buy & Sell Quotes minus discarded	55.78		55.67		58.33							

Price Status Codes

Overall Total : 169.780

(36 quotes) : 4.716

Indicative Session Price : 4.72

(95.28)

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.060
 or a zero price.

Final Settlement Price : 4.71 (95.29)