



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

SFE Clearing Bulletin No: 43/03

From: SFE Clearing Corporation Pty Ltd ABN 91 050 615 864

Date of Issue: 16 December 2003

BOND FUTURES CASH SETTLEMENT QUOTES

Attached is a copy of the settlement quotes for the December 2003 10 Year and 3 Year Bond contracts.

David Raper

David Raper
MANAGER, BUSINESS OPERATIONS - DERIVATIVES

SFE takes no responsibility for any errors or omissions contained in this bulletin and will not be liable for any reason including without limitation negligence, for losses, consequential or otherwise, arising from or in connection with decisions made in reliance upon this information. This information does not substitute for the Business Rules and in the case of inconsistency the Business Rules prevail. Before acting on any matter contained in this bulletin readers should discuss the matter with their own professional advisers.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

| Dealer Name | 7.5 JUL 2005 | | 6.75 NOV 2006 | | 8.75 AUG 2008 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|-----------------|--------|------------------|--------|------------------|--------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | (5.46) | (5.44) | (5.62) | (5.60) | (5.78) | 5.77 | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | 5.47 | 5.45 | 5.63 | 5.61 | 5.79 | 5.77 | | | | | | |
| Commonwealth Bank Of Australia | (5.46) | (5.44) | 5.63 | 5.61 | 5.79 | 5.77 | | | | | | |
| CS First Boston Australia Discount Ltd | (5.47) | (5.45) | 5.63 | (5.61) | 5.79 | 5.77 | | | | | | |
| MACQUARIE BANK LIMITED | 5.46 | 5.45 | (5.62) | 5.61 | (5.78) | 5.77 | | | | | | |
| National Australia Bank Limited | 5.47 | 5.45 | 5.63 | 5.61 | 5.79 | 5.77 | | | | | | |
| RBC Dominion Securities Global Markets | 5.47 | 5.45 | 5.63 | 5.61 | 5.79 | (5.77) | | | | | | |
| Toronto Dominion | 5.47 | 5.45 | (5.64) | (5.62) | 5.79 | (5.77) | | | | | | |
| UBS Capital Markets Australia Ltd | 5.47 | 5.45 | 5.63 | 5.61 | (5.79) | (5.77) | | | | | | |
| Westpac Banking Corporation | (5.48) | (5.46) | (5.65) | (5.63) | (5.80) | (5.78) | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 65.51 | | 67.44 | | 69.36 | | | | | | | |

Price Status Codes

Overall Total : 202.310

(36 quotes) : 5.619

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

| Dealer Name | 7.5 | | 6.75 | | 8.75 | | Buy | Sell | Buy | Sell | Buy | Sell |
|-------------|-----|------|------|------|------|------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |

Indicative Session Price : 5.62

(94.38)

or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

| Dealer Name | 7.5 JUL 2005 | | 6.75 NOV 2006 | | 8.75 AUG 2008 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|-----------------|--------|------------------|--------|------------------|--------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | 5.45 | 5.44 | 5.62 | 5.61 | 5.78 | (5.77) | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | 5.46 | 5.44 | 5.63 | (5.61) | 5.78 | (5.76) | | | | | | |
| Commonwealth Bank Of Australia | 5.45 | 5.43 | (5.62) | (5.60) | 5.78 | 5.76 | | | | | | |
| CS First Boston Australia Discount Ltd | 5.46 | (5.44) | (5.63) | 5.61 | (5.79) | 5.77 | | | | | | |
| Deutsche Bank AG | (5.46) | 5.44 | (5.62) | (5.60) | (5.77) | (5.75) | | | | | | |
| MACQUARIE BANK LIMITED | (5.45) | (5.43) | 5.62 | 5.60 | 5.78 | 5.76 | | | | | | |
| National Australia Bank Limited | 5.45 | (5.43) | 5.62 | 5.60 | 5.78 | 5.76 | | | | | | |
| Toronto Dominion | 5.46 | 5.44 | 5.63 | 5.61 | (5.78) | 5.76 | | | | | | |
| UBS Capital Markets Australia Ltd | (5.45) | 5.44 | 5.62 | 5.61 | 5.78 | (5.77) | | | | | | |
| Westpac Banking Corporation | (5.47) | (5.45) | (5.64) | (5.62) | (5.79) | 5.77 | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 65.36 | | 67.38 | | 69.26 | | | | | | | |

Price Status Codes

Overall Total : 202.000

(36 quotes) : 5.611

Indicative Session Price : 5.61 (94.39)

()rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.100
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

| Dealer Name | 7.5 JUL 2005 | | 6.75 NOV 2006 | | 8.75 AUG 2008 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|-----------------|--------|------------------|--------|------------------|--------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | (5.44) | (5.43) | (5.61) | 5.60 | (5.77) | 5.76 | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | 5.45 | 5.43 | 5.62 | 5.60 | 5.78 | (5.76) | | | | | | |
| Commonwealth Bank Of Australia | 5.45 | 5.43 | 5.62 | 5.60 | 5.78 | 5.76 | | | | | | |
| CS First Boston Australia Discount Ltd | (5.46) | (5.44) | (5.63) | (5.61) | (5.79) | (5.77) | | | | | | |
| Deutsche Bank AG | 5.45 | 5.43 | 5.62 | (5.60) | 5.78 | 5.76 | | | | | | |
| MACQUARIE BANK LIMITED | (5.43) | (5.42) | (5.61) | 5.60 | (5.77) | 5.76 | | | | | | |
| National Australia Bank Limited | 5.45 | 5.43 | 5.62 | 5.60 | 5.78 | 5.76 | | | | | | |
| RBC Dominion Securities Global Markets | 5.45 | 5.43 | 5.62 | (5.60) | 5.78 | 5.76 | | | | | | |
| Toronto Dominion | 5.45 | 5.43 | 5.62 | 5.60 | 5.78 | (5.76) | | | | | | |
| Westpac Banking Corporation | (5.46) | (5.44) | (5.63) | (5.61) | (5.79) | (5.77) | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 65.28 | | 67.32 | | 69.24 | | | | | | | |

Price Status Codes

Overall Total : 201.840

(36 quotes) : 5.606

Final Settlement Price : 5.61 (94.39)

() rejected as one of 2 highest or 2 lowest

* rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTZ3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

| Dealer Name | 7.5 | | 6.75 | | 8.75 | | | | | | | |
|-------------|-----|------|------|------|------|------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | Buy | Sell | Buy | Sell | Buy | Sell |
| | | | | | | | | | | | | |

Indicative Session Price : 5.61

(94.39)

or a zero price.

Final Settlement Price : 5.61

(94.39)

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ3 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

| Dealer Name | 5.75 JUN 2011 | | 6.5 MAY 2013 | | 6.25 APR 2015 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|------------------|---------|-----------------|---------|------------------|---------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | (5.865) | 5.860 | (5.880) | 5.875 | 5.910 | 5.905 | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | 5.870 | 5.860 | 5.885 | 5.875 | 5.915 | (5.905) | | | | | | |
| Commonwealth Bank Of Australia | 5.870 | (5.850) | 5.885 | (5.865) | 5.915 | 5.895 | | | | | | |
| CS First Boston Australia Discount Ltd | (5.880) | (5.860) | (5.900) | (5.880) | 5.920 | 5.900 | | | | | | |
| Deutsche Bank AG | (5.870) | (5.850) | 5.885 | (5.865) | (5.910) | (5.890) | | | | | | |
| MACQUARIE BANK LIMITED | 5.870 | 5.850 | (5.880) | 5.870 | 5.910 | 5.900 | | | | | | |
| National Australia Bank Limited | 5.880 | (5.860) | (5.900) | (5.880) | (5.930) | (5.910) | | | | | | |
| RBC Dominion Securities Global Markets | (5.880) | 5.860 | 5.890 | 5.870 | (5.910) | (5.890) | | | | | | |
| Toronto Dominion | 5.875 | 5.855 | 5.890 | 5.870 | (5.920) | 5.900 | | | | | | |
| Westpac Banking Corporation | 5.875 | 5.855 | 5.890 | 5.870 | 5.920 | 5.900 | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 70.380 | | 70.555 | | 70.890 | | | | | | | |

Price Status Codes

Overall Total : 211.8250

(36 quotes) : 5.8840

Indicative Session Price : 5.885 (94.115)

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.100
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ3 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 10:30AM

| Dealer Name | 5.75 JUN 2011 | | 6.5 MAY 2013 | | 6.25 APR 2015 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|------------------|---------|-----------------|---------|------------------|---------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | 5.865 | 5.855 | 5.880 | 5.870 | 5.910 | 5.900 | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | (5.865) | 5.855 | (5.875) | (5.865) | (5.905) | 5.895 | | | | | | |
| Commonwealth Bank Of Australia | 5.870 | 5.850 | 5.890 | 5.870 | 5.920 | 5.900 | | | | | | |
| CS First Boston Australia Discount Ltd | (5.880) | (5.860) | (5.900) | (5.880) | 5.920 | 5.900 | | | | | | |
| Deutsche Bank AG | 5.870 | (5.850) | 5.885 | 5.865 | (5.910) | (5.890) | | | | | | |
| MACQUARIE BANK LIMITED | 5.870 | 5.850 | (5.880) | 5.870 | 5.910 | 5.900 | | | | | | |
| National Australia Bank Limited | (5.880) | (5.860) | (5.900) | (5.880) | (5.930) | (5.910) | | | | | | |
| RBC Dominion Securities Global Markets | (5.860) | (5.840) | 5.880 | (5.860) | 5.910 | (5.890) | | | | | | |
| Toronto Dominion | 5.875 | 5.855 | 5.890 | 5.870 | (5.920) | (5.900) | | | | | | |
| Westpac Banking Corporation | 5.875 | 5.855 | 5.890 | 5.870 | 5.920 | 5.900 | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 70.345 | | 70.530 | | 70.885 | | | | | | | |

Price Status Codes

Overall Total : 211.7600

(36 quotes) : 5.8822

Indicative Session Price : 5.880 (94.120)

() rejected as one of 2 highest or 2 lowest
 * rejected as buy-sell difference > 0.100
 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ3 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

| Dealer Name | 5.75 JUN 2011 | | 6.5 MAY 2013 | | 6.25 APR 2015 | | Buy | Sell | Buy | Sell | Buy | Sell |
|--|------------------|---------|-----------------|---------|------------------|---------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |
| ABN AMRO Australia Limited | (5.860) | 5.850 | 5.875 | 5.865 | 5.905 | 5.895 | | | | | | |
| Citigroup Global Markets Australia Pty Ltd | (5.855) | 5.845 | (5.875) | 5.865 | 5.905 | 5.895 | | | | | | |
| Commonwealth Bank Of Australia | 5.860 | (5.840) | 5.880 | 5.860 | 5.910 | 5.890 | | | | | | |
| CS First Boston Australia Discount Ltd | (5.880) | (5.860) | (5.900) | (5.880) | (5.920) | (5.900) | | | | | | |
| Deutsche Bank AG | 5.860 | 5.850 | 5.880 | (5.860) | (5.905) | (5.885) | | | | | | |
| MACQUARIE BANK LIMITED | 5.860 | 5.840 | (5.870) | 5.860 | (5.900) | (5.890) | | | | | | |
| National Australia Bank Limited | (5.875) | (5.855) | (5.890) | 5.870 | (5.920) | (5.900) | | | | | | |
| RBC Dominion Securities Global Markets | 5.860 | (5.840) | 5.880 | 5.860 | 5.910 | 5.890 | | | | | | |
| UBS Capital Markets Australia Ltd | 5.865 | 5.855 | 5.880 | (5.870) | 5.910 | 5.900 | | | | | | |
| Westpac Banking Corporation | 5.865 | 5.845 | 5.880 | (5.860) | 5.910 | 5.890 | | | | | | |
| Total of Buy & Sell Quotes minus discarded | 70.255 | | 70.455 | | 70.810 | | | | | | | |

Price Status Codes

Overall Total : 211.5200

() rejected as one of 2 highest or 2 lowest

Final Settlement Price : 5.880 (94.120)

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTZ3 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

| Dealer Name | 5.75 JUN 2011 | | 6.5 MAY 2013 | | 6.25 APR 2015 | | Buy | Sell | Buy | Sell | Buy | Sell |
|-------------|------------------|------|-----------------|------|------------------|------|-----|------|-----|------|-----|------|
| | Buy | Sell | Buy | Sell | Buy | Sell | | | | | | |

(36 quotes) : 5.8755
 Indicative Session Price : 5.875

(94.125)

* rejected as buy-sell difference > 0.100
 or a zero price.

Final Settlement Price : 5.880 (94.120)