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SFE Clearing Bulletin No: 06/04
From: SFE Clearing Corporation Pty Ltd ABN 91 050 615 864
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BOND FUTURES CASH SETTLEMENT QUOTES

Attached is a copy of the settlement quotes for the March 2004 10 Year and 3 Year Bond contracts.

David Raper

David Raper
MANAGER, BUSINESS OPERATIONS - DERIVATIVES

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SFE Clearing Corporation Pty Ltd**Price Summary Report****XTH4 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	(5.290)	5.285	(5.325)	(5.320)	5.375	(5.370)						
Citigroup Global Markets Australia Pty Ltd	5.295	(5.285)	(5.325)	5.315	5.375	5.365						
Commonwealth Bank Of Australia	(5.300)	(5.280)	5.330	(5.310)	5.380	5.360						
Deutsche Bank AG	(5.300)	5.280	5.335	5.315	5.380	5.360						
MACQUARIE BANK LIMITED	5.300	(5.295)	5.330	5.320	(5.375)	(5.370)						
National Australia Bank Limited	5.300	5.280	(5.335)	5.315	5.380	(5.360)						
RBC Dominion Securities Global Markets	5.300	5.280	5.335	5.315	5.380	(5.360)						
Toronto Dominion	5.300	5.280	(5.335)	5.315	(5.385)	5.365						
UBS Capital Markets Australia Ltd	(5.290)	(5.280)	5.325	(5.320)	(5.375)	5.370						
CS First Boston Australia Discount Ltd	5.300	5.280	5.330	(5.310)	(5.380)	5.360						
Total of Buy & Sell	63.480		63.880		64.450							
Quotes minus discarded												

Price Status Codes

Overall Total : 191.8100

() rejected as one of 2 highest or 2 lowest

(36 quotes) : 5.3280

* rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd

Price Summary Report

XTH4 TEN YEAR TREASURY BONDS

CASH SETTLEMENT

Session : 9:45AM

	5.75 JUN 2011		6.5 MAY 2013		6.25 APR 2015							
Dealer Name	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell
Indicative Session Price :	5.330		(94.670)							or a zero price.		

SFE Clearing Corporation Pty Ltd
Price Summary Report
XTH4 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	5.305	(5.300)	5.340	(5.330)	5.390	5.380						
Citigroup Global Markets Australia Pty Ltd	(5.295)	5.285	(5.330)	5.320	(5.380)	5.370						
Commonwealth Bank Of Australia	5.305	(5.285)	5.340	5.320	(5.390)	5.370						
CS First Boston Australia Discount Ltd	(5.310)	5.290	5.340	5.320	5.390	(5.370)						
Deutsche Bank AG	5.305	(5.285)	(5.340)	5.320	(5.385)	(5.365)						
MACQUARIE BANK LIMITED	5.310	(5.300)	5.340	5.330	5.390	(5.385)						
National Australia Bank Limited	(5.310)	5.290	5.340	(5.320)	5.390	5.370						
RBC Dominion Securities Global Markets	5.305	5.285	5.340	(5.320)	5.390	5.370						
Toronto Dominion	(5.305)	5.285	(5.345)	5.325	5.390	5.370						
UBS Capital Markets Australia Ltd	5.305	5.295	(5.340)	(5.330)	(5.395)	(5.380)						
Total of Buy & Sell	63.565		63.975		64.570							
Quotes minus discarded												

Price Status Codes

Overall Total : 192.1100

() rejected as one of 2 highest or 2 lowest
(36 quotes) : 5.3363
* rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd**Price Summary Report****XTH4 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	(5.305)	5.300	5.340	(5.330)	5.390	5.380						
Citigroup Global Markets Australia Pty Ltd	(5.305)	5.295	(5.335)	5.325	(5.385)	5.375						
Commonwealth Bank Of Australia	5.310	5.290	(5.340)	(5.320)	5.390	(5.370)						
CS First Boston Australia Discount Ltd	5.310	(5.290)	(5.345)	5.325	5.395	5.375						
Deutsche Bank AG	(5.310)	5.300	5.340	(5.330)	5.390	5.380						
MACQUARIE BANK LIMITED	5.310	(5.300)	5.340	5.330	5.390	(5.385)						
National Australia Bank Limited	(5.320)	5.300	(5.350)	5.330	(5.390)	(5.370)						
RBC Dominion Securities Global Markets	5.310	5.290	5.345	(5.325)	(5.395)	5.375						
UBS Capital Markets Australia Ltd	5.310	(5.300)	5.340	5.330	5.390	(5.380)						
Toronto Dominion	5.310	(5.290)	5.345	5.325	(5.395)	5.375						
Total of Buy & Sell	63.635		64.015		64.605							
Quotes minus discarded												

Price Status Codes

Overall Total : 192.2550

() rejected as one of 2 highest or 2 lowest

Final Settlement Price : 5.335 (94.665)

SFE Clearing Corporation Pty Ltd

Price Summary Report

XTH4 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) : 5.3404
 * rejected as buy-sell difference > 0.100

Indicative Session Price : 5.340

(94.660)

or a zero price.

Final Settlement Price : 5.335

(94.665)

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTH4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	6.75 NOV 2006		10.0 OCT 2007		8.75 AUG 2008		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	4.97	4.95	(5.08)	5.06	(5.16)	5.15						
Citigroup Global Markets Australia Pty Ltd	(4.96)	(4.94)	5.07	5.06	5.16	5.14						
Commonwealth Bank Of Australia	(4.98)	(4.96)	5.08	5.06	5.16	5.14						
CS First Boston Australia Discount Ltd	4.97	4.95	(5.07)	(5.05)	(5.16)	5.14						
Deutsche Bank AG	(4.98)	(4.96)	5.08	5.06	5.16	5.14						
MACQUARIE BANK LIMITED	4.96	4.95	(5.07)	(5.06)	5.16	(5.15)						
RBC Dominion Securities Global Markets	4.97	4.95	5.08	(5.06)	5.16	(5.14)						
Toronto Dominion	4.97	4.95	5.08	(5.06)	(5.17)	5.15						
UBS Capital Markets Australia Ltd	(4.96)	(4.94)	5.07	5.06	5.16	(5.15)						
National Australia Bank Limited	4.98	4.96	(5.08)	5.06	(5.16)	(5.14)						
Total of Buy & Sell	59.53		60.82		61.82							
Quotes minus discarded												

Price Status Codes

Overall Total : 182.170

() rejected as one of 2 highest or 2 lowest

(36 quotes) : 5.060

* rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTH4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 10:30AM

Dealer Name	6.75 NOV 2006		10.0 OCT 2007		8.75 AUG 2008		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	4.99	4.97	(5.09)	(5.07)	(5.18)	5.16						
Citigroup Global Markets Australia Pty Ltd	(4.98)	(4.96)	(5.07)	(5.06)	5.17	5.15						
Commonwealth Bank Of Australia	(4.99)	(4.97)	5.09	5.07	5.17	(5.15)						
CS First Boston Australia Discount Ltd	4.99	4.97	(5.08)	(5.06)	5.17	5.15						
Deutsche Bank AG	(4.99)	4.97	5.09	5.07	(5.17)	5.15						
MACQUARIE BANK LIMITED	4.99	(4.98)	5.09	(5.08)	5.17	(5.16)						
National Australia Bank Limited	(4.98)	(4.96)	5.08	5.06	(5.16)	(5.14)						
RBC Dominion Securities Global Markets	4.99	4.97	5.09	5.07	5.17	5.15						
Toronto Dominion	4.99	4.97	5.09	5.07	5.17	5.15						
UBS Capital Markets Australia Ltd	4.99	4.97	(5.09)	5.07	(5.18)	(5.16)						
Total of Buy & Sell	59.76		60.94		61.93							
Quotes minus discarded												

Price Status Codes

Overall Total : 182.630

() rejected as one of 2 highest or 2 lowest

(36 quotes) : 5.073

* rejected as buy-sell difference > 0.100

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTH4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

Dealer Name	6.75 NOV 2006		10.0 OCT 2007		8.75 AUG 2008		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	4.99	4.97	5.09	(5.07)	(5.18)	(5.16)						
Citigroup Global Markets Australia Pty Ltd	4.98	4.96	(5.08)	(5.06)	5.17	(5.15)						
Commonwealth Bank Of Australia	(4.99)	(4.97)	(5.10)	5.08	5.18	5.16						
CS First Boston Australia Discount Ltd	(4.98)	(4.96)	5.09	5.07	(5.18)	5.16						
Deutsche Bank AG	(4.98)	4.97	5.08	5.07	(5.17)	5.16						
MACQUARIE BANK LIMITED	4.98	4.97	5.09	(5.08)	(5.17)	5.16						
National Australia Bank Limited	(4.99)	4.97	5.10	(5.08)	5.18	(5.16)						
RBC Dominion Securities Global Markets	4.99	(4.97)	(5.10)	5.08	5.18	5.16						
Toronto Dominion	4.98	(4.96)	5.09	5.07	5.18	(5.16)						
UBS Capital Markets Australia Ltd	4.98	4.97	(5.08)	5.07	5.17	5.16						
Total of Buy & Sell	59.71		60.98		62.02							
Quotes minus discarded												

Price Status Codes

() rejected as one of 2 highest or 2 lowest

(36 quotes) : 5.075

* rejected as buy-sell difference > 0.100

Overall Total : 182.710

Final Settlement Price : 5.07 (94.93)

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTH4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

Dealer Name	6.75 NOV 2006		10.0 OCT 2007		8.75 AUG 2008		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
Indicative Session Price :	5.08		(94.92)									or a zero price.

Final Settlement Price : 5.07 (94.93)