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BOND FUTURES CASH SETTLEMENT QUOTES

Attached is a copy of the settlement quotes for the June 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
XTM4 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	5.75		6.5		6.25	
	JUN	2011	MAY	2013	APR	2015
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.945	(5.940)	6.030	(6.025)	6.105	(6.100)
Citigroup Global Markets Australia Pty Ltd	5.950	5.930	6.030	6.010	6.110	6.090
Commonwealth Bank Of Australia	5.945	(5.925)	6.030	6.010	6.105	(6.085)
CS First Boston Australia Discount Ltd	5.945	(5.925)	6.030	6.010	6.110	6.090
MACQUARIE BANK LIMITED	(5.940)	5.930	6.030	6.020	(6.100)	6.095
National Australia Bank Limited	5.950	5.930	(6.030)	6.010	(6.110)	6.090
RBC Dominion Securities Global Markets	(5.960)	5.930	(6.040)	(6.010)	(6.115)	(6.085)
Toronto Dominion	(5.950)	(5.940)	6.035	(6.025)	6.110	(6.100)
UBS Capital Markets Australia Ltd	(5.945)	5.935	(6.020)	(6.010)	(6.100)	6.090
Westpac Banking Corporation	5.950	5.930	(6.035)	6.015	6.110	6.090
Total of Buy & Sell Quotes minus discarded	71.270		72.260		73.195	

Price Status Codes

Overall Total : 216.7250

(36 quotes) : 6.0201

Indicative Session Price : 6.020 (93.980)

() 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
XTM4 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	5.75		6.5		6.25	
	JUN	2011	MAY	2013	APR	2015
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.940	5.930	6.025	(6.015)	6.105	6.095
Citigroup Global Markets Australia Pty Ltd	5.945	(5.935)	6.025	6.015	6.105	6.095
Commonwealth Bank Of Australia	5.945	5.925	6.030	6.010	6.105	(6.085)
CS First Boston Australia Discount Ltd	(5.945)	5.925	6.030	6.010	(6.110)	6.090
Deutsche Bank AG	(5.940)	5.930	(6.030)	(6.020)	6.110	(6.100)
MACQUARIE BANK LIMITED	5.940	(5.920)	(6.025)	6.015	(6.100)	6.095
National Australia Bank Limited	(5.950)	(5.930)	6.030	(6.010)	(6.110)	6.090
RBC Dominion Securities Global Markets	5.940	(5.910)	(6.030)	(6.000)	(6.105)	(6.075)
Toronto Dominion	(5.935)	5.925	6.025	6.015	6.105	(6.095)
UBS Capital Markets Australia Ltd	5.940	5.930	(6.025)	6.015	6.105	6.095
Total of Buy & Sell Quotes minus discarded	71.215		72.245		73.195	

Price Status Codes

Overall Total : 216.6550

(36 quotes) : 6.0181

Indicative Session Price : 6.020 (93.980)

() 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
XTM4 TEN YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	5.75		6.5		6.25	
	JUN	2011	MAY	2013	APR	2015
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.925	(5.920)	(6.010)	6.005	6.090	(6.085)
Citigroup Global Markets Australia Pty Ltd	5.930	5.920	(6.010)	6.000	6.090	6.080
Commonwealth Bank Of Australia	5.930	5.910	6.020	(6.000)	6.095	6.075
CS First Boston Australia Discount Ltd	5.930	5.910	(6.025)	6.005	(6.100)	6.080
Deutsche Bank AG	(5.925)	5.915	6.015	6.005	6.095	(6.085)
National Australia Bank Limited	5.930	(5.910)	6.020	(6.010)	(6.100)	6.080
RBC Dominion Securities Global Markets	(5.935)	(5.905)	6.015	(5.985)	(6.090)	(6.060)
Toronto Dominion	5.930	(5.920)	(6.020)	(6.010)	6.095	6.085
UBS Capital Markets Australia Ltd	(5.920)	5.910	6.010	6.000	(6.090)	6.080
Westpac Banking Corporation	(5.935)	5.915	6.020	6.000	6.095	(6.075)
Total of Buy & Sell Quotes minus discarded	71.055		72.115		73.040	

Price Status Codes

Overall Total : 216.2100

(36 quotes) : 6.0058

Indicative Session Price : 6.005 (93.995)

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

Final Settlement Price : 6.015 (93.985)

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTM4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	6.75 NOV 2006		8.75 AUG 2008		7.5 SEP 2009	
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.37	5.35	5.64	(5.63)	5.75	(5.73)
Citigroup Global Markets Australia Pty Ltd	5.36	5.35	5.64	(5.62)	5.75	5.73
Commonwealth Bank Of Australia	5.37	(5.35)	(5.65)	5.63	(5.76)	5.74
CS First Boston Australia Discount Ltd	5.37	(5.35)	5.64	5.62	5.75	(5.73)
Deutsche Bank AG	(5.37)	5.35	(5.64)	5.63	5.75	(5.74)
MACQUARIE BANK LIMITED	5.36	5.35	5.64	5.63	(5.75)	5.74
National Australia Bank Limited	(5.37)	5.35	(5.64)	(5.62)	(5.76)	5.74
RBC Dominion Securities Global Markets	5.36	(5.34)	5.64	5.62	(5.75)	5.73
Toronto Dominion	(5.36)	5.35	5.64	5.63	5.75	(5.74)
Westpac Banking Corporation	(5.36)	(5.34)	(5.65)	(5.63)	5.75	5.73
Total of Buy & Sell Quotes minus discarded	64.29		67.60		68.91	

Price Status Codes

Overall Total : 200.800

(36 quotes) : 5.577

Indicative Session Price : 5.58

(94.42)

() rejected as one of 2 highest or 2 lowest
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 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTM4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	6.75 NOV 2006		8.75 AUG 2008		7.5 SEP 2009	
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	(5.37)	(5.35)	5.63	(5.62)	5.74	5.73
Commonwealth Bank Of Australia	5.36	(5.34)	(5.64)	(5.62)	5.75	5.73
CS First Boston Australia Discount Ltd	5.36	5.34	5.63	(5.61)	(5.75)	(5.73)
Deutsche Bank AG	5.35	5.34	(5.62)	5.61	(5.73)	(5.72)
MACQUARIE BANK LIMITED	5.35	5.34	(5.62)	5.61	5.74	5.73
National Australia Bank Limited	5.36	(5.34)	5.63	5.61	(5.75)	(5.73)
RBC Dominion Securities Global Markets	5.35	(5.33)	5.63	5.61	(5.74)	(5.72)
Toronto Dominion	(5.35)	5.34	(5.63)	5.61	5.74	5.73
UBS Capital Markets Australia Ltd	(5.35)	5.34	5.62	5.61	5.74	5.73
Westpac Banking Corporation	(5.36)	5.34	5.63	(5.61)	5.75	5.73
Total of Buy & Sell Quotes minus discarded	64.17		67.43		68.84	

Price Status Codes

Overall Total : 200.440

(36 quotes) : 5.567

Indicative Session Price : 5.57

(94.43)

()rejected as one of 2 highest or 2 lowest
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 or a zero price.

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTM4 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :11:15AM

Dealer Name	6.75 NOV 2006		8.75 AUG 2008		7.5 SEP 2009	
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.34	5.33	5.62	(5.60)	5.73	5.71
Citigroup Global Markets Australia Pty Ltd	5.34	(5.32)	(5.61)	5.60	5.73	5.71
Commonwealth Bank Of Australia	5.35	5.33	(5.63)	(5.61)	(5.73)	(5.71)
CS First Boston Australia Discount Ltd	5.35	(5.33)	5.62	5.60	5.73	5.71
Deutsche Bank AG	(5.35)	5.33	5.62	(5.61)	5.73	5.72
National Australia Bank Limited	5.35	(5.33)	(5.62)	5.60	(5.74)	5.72
RBC Dominion Securities Global Markets	(5.34)	(5.32)	5.62	5.60	(5.74)	(5.72)
Toronto Dominion	5.34	5.33	(5.61)	5.60	5.73	5.72
UBS Capital Markets Australia Ltd	(5.34)	5.33	5.61	(5.60)	5.73	(5.72)
Westpac Banking Corporation	(5.35)	5.33	5.62	5.60	(5.73)	(5.71)
Total of Buy & Sell Quotes minus discarded	64.05		67.31		68.67	

Price Status Codes

Overall Total : 200.030

(36 quotes) : 5.556

Indicative Session Price : 5.56 (94.44)

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

Final Settlement Price : 5.57 (94.43)