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**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 September 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**  
**YTU4 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
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.03	(5.01)	5.20	5.19	5.23	5.22						
Citigroup Global Markets Australia Pty Ltd	5.03	5.02	5.20	5.19	5.23	5.22						
Commonwealth Bank Of Australia	(5.05)	(5.03)	(5.22)	(5.20)	(5.26)	(5.24)						
CS First Boston Australia Discount Ltd	5.03	(5.01)	5.20	5.18	(5.23)	(5.21)						
Deutsche Bank AG	5.04	5.02	5.21	5.19	(5.25)	(5.23)						
MACQUARIE BANK LIMITED	(5.02)	5.01	(5.19)	(5.18)	5.23	5.22						
RBC Dominion Securities Global Markets	(5.05)	(5.03)	5.21	(5.20)	5.25	5.23						
Toronto Dominion	(5.02)	5.01	(5.19)	5.18	(5.22)	(5.21)						
UBS Capital Markets Australia Ltd	5.03	5.01	5.20	(5.18)	5.23	5.21						
Westpac Banking Corporation	5.04	5.02	(5.21)	5.19	5.24	5.22						
Total of Buy & Sell Quotes minus discarded	60.29		62.34		62.73							

## Price Status Codes

Overall Total : 185.360

(36 quotes ) : 5.148

Indicative Session Price : 5.15

( 94.85 )

( ) 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**  
**YTU4 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
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.03	5.02	(5.20)	5.19	5.23	5.22						
Citigroup Global Markets Australia Pty Ltd	5.03	5.01	5.20	5.19	(5.23)	5.22						
Commonwealth Bank Of Australia	(5.04)	(5.02)	(5.22)	(5.20)	(5.25)	(5.23)						
CS First Boston Australia Discount Ltd	5.03	5.01	(5.20)	(5.18)	5.23	(5.21)						
Deutsche Bank AG	5.03	(5.01)	(5.21)	(5.19)	5.24	5.22						
MACQUARIE BANK LIMITED	5.02	5.01	5.20	5.19	(5.23)	5.22						
National Australia Bank Limited	(5.04)	(5.02)	5.21	5.19	(5.24)	5.22						
Toronto Dominion	(5.02)	5.01	5.20	5.19	5.23	5.22						
UBS Capital Markets Australia Ltd	5.02	5.01	5.20	5.19	5.23	(5.22)						
Westpac Banking Corporation	(5.02)	(5.00)	5.20	(5.18)	5.23	(5.21)						
Total of Buy & Sell Quotes minus discarded	60.23		62.35		62.71							

Price Status Codes

Overall Total : 185.290

(36 quotes ) : 5.146

Indicative Session Price : 5.15

( 94.85 )

( )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**  
**YTU4 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
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Australia Limited	5.04	(5.03)	(5.22)	(5.21)	5.24	5.23						
Citigroup Global Markets Australia Pty Ltd	5.04	5.02	5.21	5.20	5.24	(5.22)						
CS First Boston Australia Discount Ltd	(5.03)	(5.01)	(5.20)	(5.18)	(5.23)	(5.21)						
Deutsche Bank AG	(5.05)	(5.03)	5.22	5.20	(5.25)	5.23						
MACQUARIE BANK LIMITED	5.03	5.02	5.21	5.20	(5.23)	5.22						
National Australia Bank Limited	5.04	5.02	5.21	(5.19)	5.24	5.22						
RBC Dominion Securities Global Markets	(5.05)	5.03	(5.22)	(5.20)	(5.25)	5.23						
Toronto Dominion	5.03	5.02	(5.21)	5.20	5.24	(5.23)						
UBS Capital Markets Australia Ltd	5.04	5.02	5.21	5.20	5.24	(5.23)						
Westpac Banking Corporation	(5.03)	(5.01)	5.21	5.19	5.24	5.22						
Total of Buy & Sell Quotes minus discarded	60.35		62.46		62.79							

Price Status Codes

Overall Total : 185.600

(36 quotes ) : 5.155

Final Settlement Price : 5.15 ( 94.85 )

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

**SFE Clearing Corporation Pty Ltd**  
**Price Summary Report**  
**YTU4 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
	Buy	Sell	Buy	Sell	Buy	Sell						

Indicative Session Price : 5.16

( 94.84 )

or a zero price.

Final Settlement Price : 5.15

( 94.85 )

**SFE Clearing Corporation Pty Ltd**  
**Price Summary Report**  
**XTU4 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	5.270	5.260	5.320	(5.310)	5.360	5.350						
Citigroup Global Markets Australia Pty Ltd	(5.265)	(5.255)	5.315	5.305	(5.355)	5.345						
Commonwealth Bank Of Australia	5.280	5.260	5.325	5.305	(5.365)	(5.345)						
CS First Boston Australia Discount Ltd	(5.280)	5.260	5.320	(5.300)	(5.360)	(5.340)						
MACQUARIE BANK LIMITED	5.270	5.260	(5.315)	5.310	5.360	5.350						
National Australia Bank Limited	(5.285)	(5.265)	(5.335)	(5.315)	(5.380)	(5.360)						
RBC Dominion Securities Global Markets	5.275	(5.265)	(5.315)	(5.305)	5.360	5.350						
Toronto Dominion	(5.270)	5.260	5.320	5.310	5.360	5.350						
UBS Capital Markets Australia Ltd	5.270	5.260	5.320	5.310	5.360	(5.350)						
Westpac Banking Corporation	5.275	(5.255)	(5.325)	5.305	5.365	5.345						
Total of Buy & Sell Quotes minus discarded	63.200		63.765		64.255							

Price Status Codes

Overall Total : 191.2200

(36 quotes ) : 5.3116

Indicative Session Price : 5.310 ( 94.690 )

( ) 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**  
**XTU4 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	5.265	5.250	5.315	5.305	5.355	5.345						
Citigroup Global Markets Australia Pty Ltd	(5.255)	(5.245)	(5.310)	5.300	(5.345)	(5.335)						
Commonwealth Bank Of Australia	5.270	5.250	5.320	(5.300)	5.360	5.340						
CS First Boston Australia Discount Ltd	5.260	(5.240)	(5.320)	5.300	5.350	(5.330)						
Deutsche Bank AG	(5.270)	(5.260)	5.320	(5.310)	(5.365)	(5.355)						
MACQUARIE BANK LIMITED	(5.255)	5.250	5.310	5.305	(5.345)	5.340						
National Australia Bank Limited	(5.275)	(5.255)	(5.325)	5.305	(5.370)	(5.350)						
RBC Dominion Securities Global Markets	5.265	5.255	(5.310)	5.300	5.350	5.340						
Toronto Dominion	5.260	5.250	5.320	(5.310)	5.350	5.340						
Westpac Banking Corporation	5.265	5.245	5.315	(5.295)	5.355	5.335						
Total of Buy & Sell Quotes minus discarded	63.085		63.715		64.160							

Price Status Codes

Overall Total : 190.9600

(36 quotes ) : 5.3044

Indicative Session Price : 5.305 ( 94.695 )

( )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**  
**XTU4 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	5.270	5.260	5.320	5.310	(5.360)	5.350						
Citigroup Global Markets Australia Pty Ltd	(5.265)	(5.255)	5.320	5.310	5.360	(5.350)						
Commonwealth Bank Of Australia	5.280	5.260	(5.325)	5.305	5.365	5.345						
Deutsche Bank AG	(5.280)	5.260	(5.320)	5.310	(5.370)	5.350						
MACQUARIE BANK LIMITED	5.265	5.260	5.320	(5.315)	5.360	5.350						
National Australia Bank Limited	(5.285)	(5.265)	(5.330)	5.310	(5.375)	(5.355)						
RBC Dominion Securities Global Markets	5.275	(5.265)	(5.320)	(5.300)	5.360	(5.340)						
Toronto Dominion	5.270	5.260	5.320	5.310	(5.360)	5.350						
UBS Capital Markets Australia Ltd	5.270	5.260	5.320	(5.315)	5.360	5.350						
Westpac Banking Corporation	(5.265)	(5.245)	5.320	(5.300)	5.360	(5.340)						
Total of Buy & Sell Quotes minus discarded	63.190		63.775		64.260							

Price Status Codes

Overall Total : 191.2250

(36 quotes ) : 5.3118

Final Settlement Price : 5.310 ( 94.690 )

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

**SFE Clearing Corporation Pty Ltd**  
**Price Summary Report**  
**XTU4 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						

Indicative Session Price : 5.310

( 94.690 )

or a zero price.

Final Settlement Price : 5.310

( 94.690 )