

SFE NOTICE NO. 107/06

Date of Issue: 15<sup>th</sup> September 2006

Effective Date: 15<sup>th</sup> September 2006

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## September 2006 AUD Bond Futures Cash Settlement Quotes

Attached is a copy of the settlement quotes for the September 2006 10 Year and 3 Year Bond contracts.

The 3 indicative prices are calculated using the arithmetic mean of the quotations provided at the following times: 9.45am, 10.30am and 11.15am.

The quotations used in the calculation of the arithmetic mean exclude the top and bottom two quotations of each quote period for each of the underlying Bonds.

The arithmetic mean of the provided yields truncates at 4 decimal places and then rounds to the nearest 0.005 for both the Three Year Commonwealth Treasury Bond Futures Contract and the Ten Year Commonwealth Treasury Bond Futures Contract.

The indicative futures price is then calculated by subtracting the rounded value from 100.

The Final Settlement price is calculated using the average of the truncated yield over the 3 quotation periods.

Should you have any queries please contact SFE Service Desk on 9256-0677.



David Raper  
**General Manager – Business Operations**

# SFE Clearing Corporation Pty Ltd

## Price Summary Report

### XTU6 TEN YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 9:45AM

Dealer Name	6.25 APR 2015		6.0 FEB 2017		5.25 MAR 2019		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	(5.680)	(5.675)	5.650	5.645	5.655	(5.650)				
ANZ Banking Group	5.690	5.670	5.660	5.640	5.660	(5.640)				
Citigroup Global Markets Australia Pty Ltd	5.680	5.670	(5.650)	5.640	(5.650)	5.640				
Commonwealth Bank Of Australia	5.690	5.670	5.660	5.640	(5.660)	(5.640)				
Macquarie Bank Limited	5.680	5.675	(5.650)	(5.640)	5.655	(5.645)				
National Australia Bank Limited	(5.690)	(5.670)	5.660	5.640	5.660	5.640				
RBC Capital Markets	5.685	5.675	5.655	(5.645)	(5.655)	5.645				
The Toronto-Dominion Bank	(5.695)	(5.675)	(5.665)	5.645	(5.665)	5.645				
UBS AG Australia Branch	5.690	5.670	(5.660)	(5.640)	5.660	5.640				
Westpac Banking Corporation Limited	(5.680)	(5.670)	5.655	(5.645)	5.655	5.645				
Total of Buy & Sell Quotes minus discarded	68.145		67.790		67.800					

#### Price Status Codes

Overall Total : 203.7350  
 (36 quotes) : 5.6593  
 Indicative Session Price : 5.660 (94.340)

( ) 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

### YTU6 THREE YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 9:45AM

Dealer Name	8.75 AUG 2008		7.5 SEP 2009		5.25 AUG 2010		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	(5.980)	(5.960)	(5.910)	5.890	5.870	5.850				
ANZ Banking Group	5.970	(5.950)	(5.900)	(5.880)	(5.870)	5.850				
Citigroup Global Markets Australia Pty Ltd	5.970	5.960	5.900	5.890	(5.860)	5.850				
Commonwealth Bank Of Australia	5.970	5.960	5.900	(5.890)	5.865	5.855				
Deutsche Bank AG	(5.965)	5.955	5.900	5.890	5.860	(5.855)				
Macquarie Bank Limited	5.970	5.960	5.900	(5.890)	5.865	5.855				
National Australia Bank Limited	(5.970)	(5.950)	(5.900)	(5.880)	(5.870)	5.850				
RBC Capital Markets	(5.965)	5.955	(5.900)	5.890	5.860	(5.850)				
UBS AG Australia Branch	5.970	(5.960)	5.900	5.890	5.865	(5.855)				
Westpac Banking Corporation Limited	5.970	5.960	5.900	5.890	(5.860)	(5.850)				
Total of Buy & Sell Quotes minus discarded	71.570		70.740		70.295					

#### Price Status Codes

Overall Total : 212.6050  
 (36 quotes) : 5.9056  
 Indicative Session Price : 5.905 ( 94.095 )

( ) 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

### XTU6 TEN YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 10:30AM

Dealer Name	6.25 APR 2015		6.0 FEB 2017		5.25 MAR 2019		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	5.690	5.685	(5.660)	5.655	5.660	5.655				
ANZ Banking Group	5.695	(5.675)	5.670	5.650	5.670	(5.650)				
Citigroup Global Markets Australia Pty Ltd	5.690	5.685	5.660	5.655	(5.660)	5.655				
Commonwealth Bank Of Australia	5.700	(5.680)	5.670	5.650	5.670	(5.650)				
Deutsche Bank AG	5.690	5.685	(5.660)	(5.650)	5.660	5.655				
Macquarie Bank Limited	(5.690)	5.685	5.660	5.655	(5.660)	(5.660)				
National Australia Bank Limited	(5.710)	(5.690)	(5.680)	(5.660)	(5.680)	(5.660)				
RBC Capital Markets	(5.690)	5.680	5.660	(5.650)	5.660	5.650				
The Toronto-Dominion Bank	(5.705)	(5.685)	(5.675)	5.655	(5.675)	5.655				
UBS AG Australia Branch	5.695	5.685	5.665	(5.655)	5.665	5.655				
Total of Buy & Sell Quotes minus discarded	68.265		67.905		67.910					

#### Price Status Codes

Overall Total : 204.0800  
 (36 quotes ) : 5.6688  
 Indicative Session Price : 5.670 ( 94.330 )

( ) 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

### YTU6 THREE YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 10:30AM

Dealer Name	8.75 AUG 2008		7.5 SEP 2009		5.25 AUG 2010		Buy	Sell	Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell						
ABN AMRO Bank NV	(6.000)	(5.990)	(5.930)	(5.920)	5.890	(5.870)						
ANZ Banking Group	5.990	5.970	(5.920)	(5.900)	(5.890)	5.870						
Citigroup Global Markets Australia Pty Ltd	5.990	(5.970)	5.920	5.900	(5.880)	5.870						
Commonwealth Bank Of Australia	5.990	5.980	5.920	5.910	5.880	(5.870)						
Deutsche Bank AG	(5.980)	(5.970)	5.920	5.910	5.880	(5.875)						
Macquarie Bank Limited	(5.980)	5.970	5.920	5.910	5.880	5.870						
National Australia Bank Limited	5.990	5.970	(5.920)	(5.900)	(5.890)	5.870						
RBC Capital Markets	5.985	5.975	5.920	5.910	(5.880)	5.870						
UBS AG Australia Branch	(5.995)	5.985	5.920	5.910	5.880	5.870						
Westpac Banking Corporation Limited	5.995	(5.985)	(5.925)	(5.915)	5.885	(5.875)						
Total of Buy & Sell Quotes minus discarded	71.790		70.970		70.515							

#### Price Status Codes

Overall Total : 213.2750  
 (36 quotes ) : 5.9243  
 Indicative Session Price : 5.925 ( 94.075 )

( ) 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

### XTU6 TEN YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 11:15AM

Dealer Name	6.25 APR 2015		6.0 FEB 2017		5.25 MAR 2019		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	5.695	5.690	5.665	(5.660)	(5.665)	(5.660)				
Citigroup Global Markets Australia Pty Ltd	(5.690)	(5.680)	5.665	5.655	(5.665)	5.655				
Commonwealth Bank Of Australia	5.700	5.680	5.670	(5.650)	(5.670)	(5.650)				
Deutsche Bank AG	5.695	(5.690)	(5.665)	5.655	5.665	(5.660)				
Macquarie Bank Limited	5.695	5.685	5.665	5.655	5.670	5.655				
National Australia Bank Limited	(5.700)	(5.680)	5.670	(5.650)	5.670	(5.650)				
RBC Capital Markets	(5.695)	5.685	5.665	5.655	5.665	5.655				
The Toronto-Dominion Bank	(5.705)	5.685	(5.675)	5.655	(5.675)	5.655				
UBS AG Australia Branch	5.695	5.685	(5.665)	5.655	5.665	5.655				
Westpac Banking Corporation Limited	5.700	(5.690)	(5.670)	(5.660)	5.670	5.660				
Total of Buy & Sell Quotes minus discarded	68.290		67.930		67.940					

#### Price Status Codes

Overall Total : 204.1600

(36 quotes) : 5.6711

Indicative Session Price : 5.670 (94.330)

Final Settlement Price : 5.665 (94.335)

( ) 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

### YTU6 THREE YEAR TREASURY BONDS

#### CASH SETTLEMENT

Session : 11:15AM

Dealer Name	8.75 AUG 2008		7.5 SEP 2009		5.25 AUG 2010		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	5.990	5.980	5.920	(5.910)	(5.890)	(5.880)				
ANZ Banking Group	5.990	5.970	5.920	(5.900)	(5.890)	5.870				
Citigroup Global Markets Australia Pty Ltd	5.980	5.970	5.920	(5.900)	5.880	(5.860)				
Commonwealth Bank Of Australia	(5.995)	5.975	(5.915)	5.905	5.880	5.870				
Deutsche Bank AG	5.980	(5.970)	5.920	(5.910)	5.880	(5.875)				
Macquarie Bank Limited	(5.980)	5.975	5.915	5.910	(5.875)	5.870				
RBC Capital Markets	(5.980)	5.970	(5.915)	5.905	(5.875)	(5.865)				
The Toronto-Dominion Bank	5.990	(5.970)	(5.925)	5.905	5.890	5.870				
UBS AG Australia Branch	(5.995)	(5.985)	5.920	5.910	5.880	5.870				
Westpac Banking Corporation Limited	5.990	(5.980)	(5.920)	5.910	5.880	5.870				
Total of Buy & Sell Quotes minus discarded	71.760		70.960		70.510					

#### Price Status Codes

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

Overall Total : 213.2300

(36 quotes ) : 5.9230

Indicative Session Price : 5.925 ( 94.075 )

Final Settlement Price : 5.920 ( 94.080 )