



SFE NOTICE NO. 155/06

Date of Issue: 15 December 2006
Effective Date: 15 December 2006

December 2006 AUD Bond Futures Cash Settlement Quotes

Attached is a copy of the settlement quotes for the December 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 ASX Service Desk on +612 9256 0677.

A handwritten signature in black ink that reads 'David Raper'.

David Raper
General Manger – Derivatives & Austraclear Operations

ASX Limited
20 Bridge Street
Sydney NSW 2000
Australia

SFE Clearing Corporation Pty Ltd

Price Summary Report

YTZ6 THREE YEAR TREASURY BONDS

CASH SETTLEMENT

Session : 9:45AM

Dealer Name	7.5 SEP 2009		5.25 AUG 2010		5.75 JUN 2011		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	6.040	6.030	(6.000)	5.990	5.955	5.945				
ANZ Banking Group	6.045	(6.025)	(6.010)	5.990	5.960	5.940				
Citigroup Global Markets Australia Pty Ltd	6.040	6.030	6.000	(5.990)	(5.955)	(5.950)				
Commonwealth Bank Of Australia	6.045	(6.040)	6.000	5.995	5.955	5.950				
Deutsche Bank AG	6.050	(6.040)	6.005	5.995	5.960	5.950				
Macquarie Bank Limited	(6.040)	6.035	6.000	(5.995)	5.955	5.950				
National Australia Bank Limited	(6.055)	6.035	(6.010)	5.990	5.960	(5.940)				
RBC Capital Markets	(6.050)	6.030	6.010	5.990	(5.965)	5.945				
The Toronto-Dominion Bank	6.045	(6.025)	(5.995)	(5.975)	(5.950)	(5.930)				
UBS AG Australia Branch	(6.040)	6.035	6.000	(5.995)	(5.960)	(5.955)				
Total of Buy & Sell Quotes minus discarded	72.460		71.965		71.425					

Price Status Codes

Overall Total : 215.8500
 (36 quotes) : 5.9958
 Indicative Session Price : 5.995 (94.005)

() 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

XTZ6 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	(5.795)	5.790	5.755	5.745	5.730	(5.725)				
ANZ Banking Group	5.800	(5.780)	5.760	5.740	5.730	(5.710)				
Citigroup Global Markets Australia Pty Ltd	5.795	5.785	(5.750)	5.740	5.730	5.720				
Commonwealth Bank Of Australia	5.800	(5.780)	(5.760)	5.740	5.735	5.715				
Deutsche Bank AG	5.800	5.790	5.755	5.745	(5.730)	5.720				
Macquarie Bank Limited	(5.805)	5.790	5.760	(5.750)	(5.730)	(5.725)				
National Australia Bank Limited	(5.810)	(5.790)	5.760	(5.740)	(5.740)	5.720				
The Toronto-Dominion Bank	5.805	5.785	(5.755)	(5.735)	5.730	(5.710)				
UBS AG Australia Branch	(5.795)	5.785	5.755	5.745	5.730	5.720				
Westpac Banking Corporation Limited	5.800	(5.790)	(5.760)	(5.750)	(5.735)	5.725				
Total of Buy & Sell Quotes minus discarded	69.525		69.000		68.705					

Price Status Codes

Overall Total : 207.2300
 (36 quotes) : 5.7563
 Indicative Session Price : 5.755 (94.245)

() 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

YTZ6 THREE YEAR TREASURY BONDS

CASH SETTLEMENT

Session : 10:30AM

Dealer Name	7.5 SEP 2009		5.25 AUG 2010		5.75 JUN 2011		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Bank NV	6.040	6.030	6.000	5.990	5.955	5.945				
ANZ Banking Group	6.045	(6.025)	(6.010)	(5.990)	5.960	5.940				
Citigroup Global Markets Australia Pty Ltd	6.035	6.030	(5.995)	5.990	5.950	(5.940)				
Commonwealth Bank Of Australia	(6.035)	6.030	5.995	5.990	(5.950)	5.945				
Deutsche Bank AG	6.045	(6.035)	6.000	(5.990)	5.955	5.945				
Macquarie Bank Limited	(6.035)	6.030	5.995	5.990	(5.950)	5.945				
National Australia Bank Limited	(6.065)	(6.045)	(6.020)	(6.000)	(5.970)	(5.950)				
RBC Capital Markets	(6.050)	6.030	6.005	(5.985)	(5.960)	5.940				
UBS AG Australia Branch	6.040	6.035	(5.995)	5.990	5.950	(5.940)				
Westpac Banking Corporation Limited	6.040	(6.030)	6.000	5.990	5.955	(5.945)				
Total of Buy & Sell Quotes minus discarded	72.430		71.935		71.385					

Price Status Codes

Overall Total : 215.7500
 (36 quotes) : 5.9930
 Indicative Session Price : 5.995 (94.005)

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 or a zero price.

SFE Clearing Corporation Pty Ltd

Price Summary Report

XTZ6 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	(5.785)	5.780	5.750	5.740	5.725	5.720				
ANZ Banking Group	5.800	5.780	(5.760)	5.740	5.730	(5.710)				
Citigroup Global Markets Australia Pty Ltd	5.790	5.780	(5.745)	5.735	(5.720)	5.710				
Commonwealth Bank Of Australia	5.795	(5.775)	5.755	5.735	5.730	5.710				
Deutsche Bank AG	5.795	(5.785)	5.750	(5.745)	5.725	5.720				
Macquarie Bank Limited	5.790	(5.785)	5.750	(5.745)	5.730	(5.725)				
National Australia Bank Limited	(5.790)	(5.770)	5.750	(5.730)	(5.730)	5.710				
RBC Capital Markets	(5.800)	5.780	(5.760)	5.740	(5.740)	(5.720)				
The Toronto-Dominion Bank	(5.800)	5.780	(5.750)	(5.730)	5.725	(5.705)				
UBS AG Australia Branch	5.790	5.780	5.750	5.740	(5.725)	5.715				
Total of Buy & Sell Quotes minus discarded	69.440		68.935		68.650					

Price Status Codes

Overall Total : 207.0250
 (36 quotes) : 5.7506
 Indicative Session Price : 5.750 (94.250)

() 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

YTZ6 THREE YEAR TREASURY BONDS

CASH SETTLEMENT

Session : 11:15AM

Dealer Name	7.5 SEP 2009		5.25 AUG 2010		5.75 JUN 2011		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ANZ Banking Group	6.045	(6.025)	6.010	5.990	5.960	(5.940)				
Citigroup Global Markets Australia Pty Ltd	6.040	6.030	(6.000)	(5.990)	(5.955)	5.950				
Commonwealth Bank Of Australia	6.040	6.035	(6.000)	5.995	5.955	(5.950)				
Deutsche Bank AG	6.050	(6.040)	6.005	5.995	5.960	5.950				
Macquarie Bank Limited	(6.040)	6.035	6.000	5.995	(5.955)	5.950				
National Australia Bank Limited	(6.065)	(6.045)	(6.020)	(6.000)	(5.970)	5.950				
RBC Capital Markets	6.050	(6.030)	(6.010)	5.990	(5.965)	5.945				
The Toronto-Dominion Bank	(6.055)	6.035	6.005	(5.985)	5.960	(5.940)				
UBS AG Australia Branch	(6.040)	6.035	6.000	5.995	5.960	(5.955)				
Westpac Banking Corporation Limited	6.045	6.035	6.005	(5.995)	5.960	5.950				
Total of Buy & Sell Quotes minus discarded	72.475		71.985		71.450					

Price Status Codes

Overall Total : 215.9100

(36 quotes) : 5.9975

Indicative Session Price : 6.000 (94.000)

Final Settlement Price : 5.995 (94.005)

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SFE Clearing Corporation Pty Ltd

Price Summary Report

XTZ6 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	(5.790)	5.785	(5.750)	5.745	5.725	5.720				
ANZ Banking Group	(5.805)	5.785	(5.765)	(5.745)	(5.745)	(5.725)				
Citigroup Global Markets Australia Pty Ltd	(5.790)	5.780	5.750	5.740	(5.725)	5.715				
Commonwealth Bank Of Australia	5.795	(5.775)	5.755	(5.735)	5.730	(5.710)				
Deutsche Bank AG	5.795	5.785	(5.750)	5.745	(5.725)	5.720				
Macquarie Bank Limited	5.800	(5.790)	5.755	(5.750)	5.735	(5.730)				
National Australia Bank Limited	5.800	(5.780)	(5.760)	5.740	(5.740)	5.720				
The Toronto-Dominion Bank	(5.805)	(5.785)	5.755	(5.735)	5.730	(5.710)				
UBS AG Australia Branch	5.795	5.785	5.755	5.745	5.730	5.720				
Westpac Banking Corporation Limited	5.795	5.785	5.755	5.745	5.730	5.720				
Total of Buy & Sell Quotes minus discarded	69.485		68.985		68.695					

Price Status Codes

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 or a zero price.

Overall Total : 207.1650

(36 quotes) : 5.7545

Indicative Session Price : 5.755 (94.245)

Final Settlement Price : 5.755 (94.245)

SFE Clearing Corporation Pty Ltd

Bond Settlement System

Final Settlement Price Report

The final Settlement price for XTZ6 Ten Year Treasury Bonds is 94.245

The final Settlement price for YTZ6 Three Year Treasury Bonds is 94.005