

# C I R C U L A R



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NO. 124/00

## TREASURY BOND CASH SETTLEMENT QUOTES

Attached is a copy of the bond cash settlement quotes for the June 2000 10-Year and 3-Year Treasury Bond contracts.

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15 JUNE 2000

SYDNEY FUTURES EXCHANGE LIMITED  
ACN 000 299 392

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# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### XBM0 TEN YEAR TREASURY BOND CASH SETTLEMENT

Session : 9:45AM

Dealer Name	8.75		7.5		5.75		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	6.130	6.120	6.130	(6.120)	6.135	6.125				
Commonwealth Bank Of Australia	6.140	(6.120)	6.135	6.115	(6.145)	6.125				
CS First Boston Australia Discount Ltd	(6.125)	(6.105)	(6.125)	(6.105)	6.130	(6.110)				
Deutsche Bank AG	6.135	6.115	(6.135)	(6.115)	6.145	6.125				
MACQUARIE BANK LIMITED	6.140	6.120	6.130	(6.110)	6.140	6.120				
National Australia Bank Limited	6.140	6.120	6.130	6.110	(6.130)	(6.110)				
RBC Dominion Securities Global Markets	(6.140)	(6.110)	(6.140)	6.110	(6.150)	6.120				
Salomon Smith Barney	(6.140)	(6.120)	6.135	6.115	6.145	(6.125)				
UBS Warburg Australia Limited	(6.130)	6.120	(6.120)	6.110	(6.130)	6.120				
Westpac Banking Corporation	6.140	6.120	6.135	6.115	6.145	(6.125)				
Total of Buy & Sell Quotes minus discarded	73.540		73.470		73.575					

Overall Total : 220.5850  
 (36 quotes) : 6.1273  
 Indicative Session Price : 6.125 (93.875)

#### Price Status Codes

() rejected as one of 2 highest or 2 lowest  
 \* rejected as buy-sell difference > 0.600 or a zero price.

# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### XBMO TEN YEAR TREASURY BOND CASH SETTLEMENT

Session : 10:30AM

Dealer Name	8.75		7.5		5.75		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	(6.120)	6.110	6.120	6.110	6.125	6.115				
Commonwealth Bank Of Australia	(6.135)	(6.115)	6.135	6.115	6.135	6.115				
CS First Boston Australia Discount Ltd	(6.120)	(6.100)	6.120	(6.100)	(6.120)	(6.100)				
Deutsche Bank AG	6.125	(6.105)	(6.120)	6.100	6.135	6.115				
MACQUARIE BANK LIMITED	6.130	6.110	(6.120)	(6.100)	6.130	6.110				
National Australia Bank Limited	6.130	6.110	6.130	6.110	6.130	(6.110)				
RBC Dominion Securities Global Markets	(6.140)	(6.120)	(6.140)	(6.120)	(6.145)	(6.125)				
Salomon Smith Barney	6.130	6.110	6.130	6.110	6.135	6.115				
UBS Warburg Australia Limited	6.125	6.115	6.125	6.115	(6.125)	6.115				
Westpac Banking Corporation	6.130	6.110	(6.135)	(6.115)	(6.140)	(6.120)				
Total of Buy & Sell Quotes minus discarded	73.435		73.420		73.475					

Overall Total : 220.3300  
 (36 quotes) : 6.1202  
 Indicative Session Price : 6.120 (93.880)

#### Price Status Codes

( ) rejected as one of 2 highest or 2 lowest  
 \* rejected as buy-sell difference > 0.600 or a zero price.

# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### XBM0 TEN YEAR TREASURY BOND CASH SETTLEMENT

Session : 11:15AM

Dealer Name	8.75 AUG 2008		7.5 SEP 2009		5.75 JUN 2011		Buy	Sell	Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell				
ABN AMRO Australia Limited	6.120	6.110	(6.115)	6.105	(6.120)	6.110				
Commonwealth Bank Of Australia	(6.130)	(6.110)	(6.130)	6.110	6.130	6.110				
CS First Boston Australia Discount Ltd	(6.110)	6.105	(6.110)	6.105	(6.115)	(6.105)				
Deutsche Bank AG	6.125	(6.105)	6.120	(6.100)	(6.135)	(6.115)				
MACQUARIE BANK LIMITED	6.130	6.110	6.120	(6.100)	6.125	(6.105)				
National Australia Bank Limited	6.130	(6.110)	(6.130)	(6.110)	6.130	6.110				
RBC Dominion Securities Global Markets	(6.130)	6.110	6.125	6.105	6.130	6.110				
Salomon Smith Barney	6.125	(6.105)	6.125	6.105	6.130	6.110				
UBS Warburg Australia Limited	(6.120)	6.110	6.120	(6.110)	6.125	6.115				
Westpac Banking Corporation	6.130	6.110	6.125	6.105	(6.135)	(6.115)				
Total of Buy & Sell Quotes minus discarded	73.415		73.370		73.435					

Overall Total : 220.2200  
 (36 quotes) : 6.1172  
 Indicative Session Price : 6.115 (93.885)

Final Settlement Price : 6.120 (93.880)

#### Price Status Codes

( ) rejected as one of 2 highest or 2 lowest  
 \* rejected as buy-sell difference > 0.6000 or a zero price.

# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### YBMO THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 9:45AM

Dealer Name	9.75		9.5		9.0		7.5		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	5.89	5.87	(6.01)	5.99	6.04	6.02	(6.06)	(6.04)		
Commonwealth Bank Of Australia	5.89	5.87	6.01	(5.99)	(6.05)	6.03	6.07	6.05		
CS First Boston Australia Discount Ltd	(5.88)	(5.86)	(6.01)	5.99	6.03	(6.01)	6.07	6.05		
Deutsche Bank AG	(5.90)	(5.88)	6.01	5.99	(6.05)	(6.03)	(6.08)	(6.06)		
MACQUARIE BANK LIMITED	5.89	5.87	(6.00)	(5.98)	6.03	6.01	6.06	6.04		
National Australia Bank Limited	5.88	(5.86)	6.01	5.99	(6.03)	(6.01)	(6.05)	(6.03)		
RBC Dominion Securities Global Markets	(5.88)	5.86	6.01	5.99	6.04	6.02	6.07	6.05		
Salomon Smith Barney	5.90	5.88	6.01	5.99	6.04	6.02	(6.07)	6.05		
UBS Warburg Australia Limited	(5.90)	(5.89)	(6.01)	(6.00)	6.04	(6.03)	6.07	(6.06)		
Westpac Banking Corporation	5.89	5.87	6.01	(5.99)	(6.03)	6.01	6.07	6.05		
Total of Buy & Sell Quotes minus discarded	70.56		72.00		72.33		72.70			

Overall Total : 287.590

(48 quotes) : 5.991

Indicative Session Price : 5.99 (94.01)

## Price Status Codes

( ) rejected as one of 2 highest or 2 lowest  
 \* rejected as buy-sell difference > 0.06 or a zero price.

# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### YBMO THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 10:30AM

Dealer Name	9.75		9.5		9.0		7.5		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	(5.89)	(5.87)	(6.01)	(5.99)	6.04	6.02	6.06	6.04		
Commonwealth Bank Of Australia	5.89	(5.87)	6.01	5.98	6.04	(6.02)	(6.07)	6.05		
CS First Boston Australia Discount Ltd	5.89	5.87	(6.01)	(5.99)	6.04	6.02	(6.07)	(6.05)		
Deutsche Bank AG	(5.89)	5.87	6.00	(5.98)	(6.04)	6.02	6.06	6.04		
MACQUARIE BANK LIMITED	5.89	5.87	6.00	5.98	6.03	6.01	(6.06)	(6.04)		
National Australia Bank Limited	(6.88)	(6.86)	(5.99)	(5.97)	6.03	6.01	(6.04)	(6.02)		
RBC Dominion Securities Global Markets	5.90	(5.88)	6.01	5.99	(6.04)	6.02	6.07	(6.05)		
Salomon Smith Barney	5.89	5.87	6.00	5.98	(6.03)	(6.01)	6.06	6.04		
UBS Warburg Australia Limited	(5.90)	5.88	(6.00)	5.99	6.04	(6.03)	6.06	6.05		
Westpac Banking Corporation	5.89	5.87	6.01	5.99	(6.03)	(6.01)	6.06	6.04		
Total of Buy & Sell Quotes minus discarded	70.58		71.94		72.32		72.63			

Overall Total : 287.470

(48 quotes) : 5.988

Indicative Session Price : 5.99 (94.01)

## Price Status Codes

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# Sydney Futures Exchange Clearing House Pty Ltd

## Price Summary Report

### YBM0 THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 11:15AM

Dealer Name	9.75		9.5		9.0		7.5		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	(5.89)	(5.87)	(6.01)	(5.99)	6.03	6.01	6.06	6.04		
Commonwealth Bank Of Australia	(5.89)	5.87	6.00	(5.98)	(6.04)	(6.02)	6.06	6.04		
CS First Boston Australia Discount Ltd	5.89	(5.87)	(6.01)	(5.99)	6.04	6.02	(6.07)	6.05		
Deutsche Bank AG	(5.90)	(5.88)	6.01	5.99	6.04	6.02	(6.07)	(6.05)		
MACQUARIE BANK LIMITED	5.89	5.87	6.00	5.98	6.03	(6.01)	6.06	6.04		
National Australia Bank Limited	(6.88)	(6.86)	(5.99)	(5.97)	6.03	6.01	(6.04)	(6.02)		
RBC Dominion Securities Global Markets	5.89	5.87	6.00	5.98	6.03	6.01	(6.06)	6.04		
Salomon Smith Barney	5.89	5.87	6.00	5.98	(6.03)	(6.01)	6.06	6.04		
UBS Warburg Australia Limited	5.90	5.88	6.00	5.99	(6.03)	6.02	6.06	(6.05)		
Westpac Banking Corporation	5.89	5.87	(6.00)	5.98	(6.04)	(6.02)	6.06	(6.04)		
Total of Buy & Sell Quotes minus discarded	70.58		71.91		72.29		72.61			

Overall Total : 287.390  
 (48 quotes) : 5.987  
 Indicative Session Price : 5.99 (94.01)

Final Settlement Price : 5.99 (94.01)

#### Price Status Codes

( ) rejected as one of 2 highest or 2 lowest  
 \* rejected as buy-sell difference > 0.06  
 or a zero price.