

CIRCULAR TO:

ALL PARTICIPANTS

NO. 176/00

TREASURY BOND CASH SETTLEMENT QUOTES

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

STEPHEN CHAMBERS

MANAGER - FINANCIAL PRODUCTS MARKETING

15 SEPTEMBER 2000

Sydney Futures Exchange Clearing House Pty Ltd

Price Summary Report

YBU0 THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 9:45AM

Dealer Name	10.0 OCT 2002		9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	6.30	6.28	(6.25)	(6.23)	6.22	6.20	6.18	6.16		
Commonwealth Bank Of Australia	(6.30)	(6.28)	(6.25)	(6.23)	6.22	6.20	(6.17)	(6.15)		
CS First Boston Australia Discount Ltd	6.31	6.29	6.26	6.24	6.22	6.20	6.18	6.16		
Deutsche Bank AG	(6.31)	(6.29)	(6.27)	(6.25)	(6.23)	(6.21)	(6.19)	(6.17)		
MACQUARIE BANK LIMITED	6.31	6.29	6.26	6.24	(6.22)	(6.20)	6.18	6.16		
National Australia Bank Limited	6.30	6.28	6.26	6.24	6.22	6.20	6.18	6.16		
RBC Dominion Securities Global Markets	6.31	6.29	6.26	6.24	(6.22)	(6.20)	6.18	6.16		
Salomon Smith Barney	(6.31)	(6.29)	(6.27)	(6.25)	(6.23)	(6.21)	(6.19)	(6.17)		
UBS Warburg Australia Limited	(6.30)	(6.28)	6.26	6.24	6.22	6.20	(6.17)	(6.15)		
Westpac Banking Corporation										
Total of Buy & Sell Quotes minus discarded	75.56		75.00		74.52		74.04			

Overall Total : 299.120

(48 quotes) : 6.231

Indicative Session Price : 6.23 (93.77)

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

XBU0 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	6.140	6.120	6.110	6.090	(6.090)	6.070				
Commonwealth Bank Of Australia	6.130	6.110	6.100	(6.080)	6.080	(6.060)				
CS First Boston Australia Discount Ltd	(6.125)	6.115	(6.095)	6.085	(6.075)	6.065				
Deutsche Bank AG	6.130	(6.110)	(6.120)	(6.100)	6.085	6.065				
MACQUARIE BANK LIMITED	6.140	6.120	6.110	6.090	6.085	6.065				
National Australia Bank Limited	6.140	6.120	6.110	6.090	6.090	6.070				
RBC Dominion Securities Global Markets	6.140	(6.130)	6.110	6.100	6.090	(6.080)				
Salomon Smith Barney	(6.125)	(6.105)	(6.090)	(6.070)	(6.075)	(6.055)				
UBS Warburg Australia Limited	(6.140)	6.120	6.110	6.090	6.090	6.070				
Westpac Banking Corporation	(6.150)	(6.130)	(6.120)	(6.100)	(6.100)	(6.080)				
Total of Buy & Sell Quotes minus discarded	73.525		73.195		72.925					

Overall Total : 219.6450

(36 quotes) : 6.1012

Indicative Session Price : 6.100 (93.900)

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

YBU0 THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 10:30AM

Dealer Name	10.0 OCT 2002		9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	(6.29)	(6.27)	6.25	6.23	(6.20)	(6.18)	(6.17)	6.15		
Commonwealth Bank Of Australia	6.30	6.28	(6.25)	(6.23)	(6.22)	(6.20)	6.17	6.15		
CS First Boston Australia Discount Ltd	6.30	6.28	(6.26)	(6.24)	(6.21)	(6.19)	6.17	6.15		
Deutsche Bank AG	(6.30)	(6.28)	6.26	6.24	(6.22)	6.20	(6.18)	(6.16)		
MACQUARIE BANK LIMITED	6.30	6.28	6.25	(6.23)	6.21	6.19	6.17	(6.15)		
National Australia Bank Limited	(6.29)	(6.27)	6.25	6.23	6.21	6.19	6.17	6.15		
RBC Dominion Securities Global Markets	6.30	(6.28)	6.25	6.23	6.21	6.19	6.17	6.15		
Salomon Smith Barney	6.30	6.28	(6.25)	6.23	6.21	6.19	6.17	6.15		
UBS Warburg Australia Limited	(6.30)	6.28	6.26	(6.24)	6.22	6.20	(6.17)	(6.15)		
Westpac Banking Corporation	6.30	6.28	(6.26)	6.24	6.22	(6.20)	(6.17)	(6.15)		
Total of Buy & Sell Quotes minus discarded	75.48		74.92		74.44		73.92			

Overall Total : 298.760
 (48 quotes) : 6.224
 Indicative Session Price : 6.22 (93.78)

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

XBUX TEN YEAR TREASURY BOND CASH SETTLEMENT

Session : 10:30AM

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	(6.140)	(6.120)	(6.110)	6.090	(6.090)	(6.070)				
Commonwealth Bank Of Australia	6.135	6.115	6.105	6.085	6.085	6.065				
CS First Boston Australia Discount Ltd	(6.115)	6.105	(6.095)	6.085	6.075	6.065				
Deutsche Bank AG	6.125	(6.105)	6.105	6.085	6.080	6.060				
MACQUARIE BANK LIMITED	6.130	6.110	6.100	6.080	(6.075)	(6.055)				
National Australia Bank Limited	6.135	6.115	6.100	(6.080)	(6.095)	(6.075)				
RBC Dominion Securities Global Markets	6.120	6.110	6.100	(6.090)	6.080	6.070				
Salomon Smith Barney	(6.115)	(6.095)	(6.085)	(6.065)	(6.065)	(6.045)				
UBS Warburg Australia Limited	6.130	6.110	6.100	6.080	6.085	6.065				
Westpac Banking Corporation	(6.140)	(6.120)	(6.110)	(6.090)	6.090	6.070				
Total of Buy & Sell Quotes minus discarded	73.440		73.115		72.890					

Price Status Codes

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

Overall Total : 219.4450
 (36 quotes) : 6.0956
 Indicative Session Price : 6.095 (93.905)

Sydney Futures Exchange Clearing House Pty Ltd

Price Summary Report

YBU0 THREE YEAR TREASURY BOND CASH SETTLEMENT

Session : 11:15AM

Dealer Name	10.0 OCT 2002		9.5 AUG 2003		9.0 SEP 2004		7.5 JUL 2005		Buy	Sell
	Buy	Sell	Buy	Sell	Buy	Sell	Buy	Sell		
ABN AMRO Australia Limited	(6.29)	(6.27)	6.25	6.23	6.21	6.19	(6.18)	(6.16)		
Commonwealth Bank Of Australia	6.30	6.28	(6.25)	(6.23)	(6.22)	(6.20)	6.17	6.15		
CS First Boston Australia Discount Ltd	6.30	6.28	(6.26)	(6.24)	(6.21)	(6.19)	6.17	6.15		
Deutsche Bank AG	(6.30)	(6.28)	6.26	6.24	6.22	6.20	(6.18)	(6.16)		
MACQUARIE BANK LIMITED	6.30	6.28	6.25	6.23	6.21	6.19	6.17	6.15		
National Australia Bank Limited	(6.29)	(6.27)	(6.24)	(6.22)	6.21	6.19	(6.16)	(6.14)		
RBC Dominion Securities	6.30	6.28	6.25	6.23	6.21	(6.19)	6.17	6.15		
Global Markets	(6.31)	(6.29)	6.26	6.24	(6.22)	(6.20)	6.18	6.16		
Salomon Smith Barney	6.30	6.28	(6.26)	(6.24)	6.22	6.20	(6.17)	(6.15)		
UBS Warburg Australia Limited	6.30	6.28	6.25	6.23	(6.21)	6.19	6.17	6.15		
Westpac Banking Corporation	6.30	6.28	6.25	6.23	(6.21)	6.19	6.17	6.15		
Total of Buy & Sell Quotes minus discarded	75.48		74.92		74.44		73.94			

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

Overall Total : 298.780
 (48 quotes) : 6.224
 Indicative Session Price : 6.22 (93.78)

Final Settlement Price : 6.23 (93.77)

Sydney Futures Exchange Clearing House Pty Ltd

Price Summary Report

XBUO 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	(6.135)	(6.120)	6.105	6.090	6.090	(6.075)				
Commonwealth Bank Of Australia	6.135	6.115	6.105	6.085	6.085	6.065				
CS First Boston Australia Discount Ltd	(6.120)	6.110	(6.095)	6.085	(6.075)	6.065				
Deutsche Bank AG	6.130	(6.110)	(6.110)	(6.090)	6.085	6.065				
MACQUARIE BANK LIMITED	6.130	6.110	6.100	6.080	6.080	(6.060)				
National Australia Bank Limited	6.135	6.115	6.105	6.085	(6.095)	(6.075)				
RBC Dominion Securities Global Markets	6.120	6.110	6.100	6.090	6.080	6.070				
Salomon Smith Barney	(6.120)	(6.100)	(6.090)	(6.070)	(6.070)	(6.050)				
UBS Warburg Australia Limited	6.130	6.110	6.100	(6.080)	6.080	6.060				
Westpac Banking Corporation	(6.145)	(6.125)	(6.115)	(6.095)	(6.095)	6.075				
Total of Buy & Sell Quotes minus discarded	73.450		73.130		72.900					

Overall Total : 219.4800

(36 quotes) : 6.0966

Indicative Session Price : 6.095 (93.905)

Final Settlement Price : 6.100 (93.900)

Price Status Codes

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