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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 2003 10 Year and 3 Year Bond contracts.

David Raper

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MANAGER, BUSINESS OPERATIONS - DERIVATIVES

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SFE Clearing Corporation Pty Ltd
Price Summary Report
XTU3 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
ABN AMRO Australia Limited	5.510	5.500	(5.560)	5.550	5.625	5.615
Commonwealth Bank Of Australia	5.515	(5.495)	5.565	5.545	(5.625)	(5.605)
CS First Boston Australia Discount Ltd	5.515	5.495	5.565	(5.545)	(5.630)	5.610
Deutsche Bank AG	(5.510)	5.500	5.560	5.550	5.625	5.615
MACQUARIE BANK LIMITED	5.510	5.500	(5.560)	5.550	5.625	5.615
National Australia Bank Limited	5.520	5.500	5.565	5.545	(5.630)	5.610
RBC Dominion Securities Global Markets	(5.520)	5.500	(5.570)	5.550	5.630	5.610
Toronto Dominion	(5.520)	(5.510)	(5.570)	(5.560)	5.630	(5.620)
UBS Capital Markets Australia Ltd	5.510	(5.505)	5.560	(5.555)	(5.625)	(5.620)
Westpac Banking Corporation	(5.510)	(5.490)	5.560	(5.540)	5.625	(5.605)
Total of Buy & Sell Quotes minus discarded	66.075		66.665		67.435	

Price Status Codes

Overall Total : 200.1750

(36 quotes) : 5.5604

Indicative Session Price : 5.560 (94.440)

() 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
XTU3 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
ABN AMRO Australia Limited	5.505	5.485	5.555	(5.535)	5.620	5.600
Commonwealth Bank Of Australia	5.505	5.485	5.555	5.535	(5.615)	(5.595)
CS First Boston Australia Discount Ltd	5.505	(5.485)	(5.555)	5.535	5.620	(5.600)
Deutsche Bank AG	(5.500)	5.490	5.550	5.540	5.615	5.605
MACQUARIE BANK LIMITED	5.505	(5.495)	(5.550)	5.545	5.620	(5.610)
National Australia Bank Limited	(5.510)	5.490	(5.550)	(5.530)	5.620	5.600
RBC Dominion Securities Global Markets	(5.510)	5.490	(5.570)	(5.550)	(5.630)	5.610
Toronto Dominion	5.505	5.495	5.555	(5.545)	(5.615)	5.605
UBS Capital Markets Australia Ltd	(5.500)	(5.495)	5.550	5.545	5.620	(5.615)
Westpac Banking Corporation	5.505	(5.485)	5.555	5.535	(5.620)	5.600
Total of Buy & Sell Quotes minus discarded	65.965		66.555		67.335	

Price Status Codes

Overall Total : 199.8550
 (36 quotes) : 5.5515
 Indicative Session Price : 5.550

(94.450)

()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
XTU3 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
ABN AMRO Australia Limited	(5.490)	5.485	5.540	(5.535)	5.605	5.600
Citigroup Global Markets Australia Pty Ltd	5.495	(5.475)	(5.540)	(5.520)	5.605	(5.585)
Commonwealth Bank Of Australia	5.495	5.475	5.545	(5.525)	(5.605)	(5.585)
CS First Boston Australia Discount Ltd	(5.500)	5.480	(5.550)	5.530	(5.615)	5.595
Deutsche Bank AG	(5.490)	5.480	5.540	5.530	5.605	5.595
MACQUARIE BANK LIMITED	5.490	5.485	(5.540)	5.535	5.605	(5.600)
RBC Dominion Securities Global Markets	(5.500)	5.480	5.550	5.530	5.610	5.590
Toronto Dominion	5.495	(5.485)	5.545	5.535	(5.610)	(5.600)
UBS Capital Markets Australia Ltd	5.500	(5.495)	(5.550)	(5.545)	(5.605)	5.600
Westpac Banking Corporation	5.495	(5.475)	5.545	5.525	5.610	5.590
Total of Buy & Sell Quotes minus discarded	65.855		66.450		67.210	

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 : 199.5150

(36 quotes) : 5.5420

Indicative Session Price : 5.540 (94.460)

Final Settlement Price : 5.550 (94.450)

SFE Clearing Corporation Pty Ltd
Price Summary Report
YTU3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 9:45AM

Dealer Name	7.5 JUL 2005		6.75 NOV 2006		8.75 AUG 2008	
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.11	5.09	5.23	5.21	5.38	5.36
Citigroup Global Markets Australia Pty Ltd	(5.11)	5.09	(5.24)	(5.22)	5.38	5.36
Commonwealth Bank Of Australia	(5.10)	(5.08)	5.23	5.21	(5.37)	(5.35)
Deutsche Bank AG	(5.11)	5.09	5.23	5.21	5.38	5.36
MACQUARIE BANK LIMITED	5.10	5.09	(5.22)	5.21	5.37	5.36
National Australia Bank Limited	5.11	(5.09)	(5.24)	5.22	5.38	5.36
RBC Dominion Securities Global Markets	5.11	5.09	5.23	(5.21)	(5.38)	(5.36)
Toronto Dominion	5.11	(5.10)	5.23	(5.22)	(5.38)	(5.37)
UBS Capital Markets Australia Ltd	5.10	5.09	(5.22)	5.21	(5.36)	(5.35)
Westpac Banking Corporation	(5.10)	(5.08)	5.22	(5.20)	5.37	5.35
Total of Buy & Sell Quotes minus discarded	61.18		62.64		64.41	

Price Status Codes

Overall Total : 188.230

(36 quotes) : 5.228

Indicative Session Price : 5.23

(94.77)

() 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
YTU3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session :10:30AM

Dealer Name	7.5 JUL 2005		6.75 NOV 2006		8.75 AUG 2008	
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	(5.10)	(5.08)	(5.23)	(5.21)	5.37	5.35
Commonwealth Bank Of Australia	5.10	5.08	5.22	5.20	(5.36)	(5.34)
CS First Boston Australia Discount Ltd	(5.11)	(5.09)	(5.23)	5.21	(5.38)	(5.36)
Deutsche Bank AG	5.10	5.08	5.22	(5.20)	5.36	5.35
MACQUARIE BANK LIMITED	5.10	5.09	5.22	(5.21)	5.36	5.35
National Australia Bank Limited	5.10	5.08	5.22	(5.20)	5.36	5.34
RBC Dominion Securities Global Markets	(5.11)	(5.09)	5.23	5.21	5.37	5.35
Toronto Dominion	5.10	5.09	(5.22)	5.21	(5.37)	(5.36)
UBS Capital Markets Australia Ltd	(5.09)	5.08	(5.21)	5.20	(5.35)	(5.34)
Westpac Banking Corporation	5.10	(5.08)	5.22	5.20	5.37	5.35
Total of Buy & Sell Quotes minus discarded	61.10		62.56		64.28	

Price Status Codes

Overall Total : 187.940

(36 quotes) : 5.220

Indicative Session Price : 5.22 (94.78)

()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
YTU3 THREE YEAR TREASURY BONDS
CASH SETTLEMENT

Session : 11:15AM

Dealer Name	7.5		6.75		8.75	
	JUL	2005	NOV	2006	AUG	2008
	Buy	Sell	Buy	Sell	Buy	Sell
ABN AMRO Australia Limited	5.10	(5.08)	5.22	5.20	(5.37)	(5.35)
Citigroup Global Markets Australia Pty Ltd	5.10	5.08	5.22	5.20	5.36	(5.34)
CS First Boston Australia Discount Ltd	(5.10)	(5.08)	5.22	5.20	(5.37)	(5.35)
Deutsche Bank AG	5.10	5.08	5.22	(5.20)	5.36	5.35
MACQUARIE BANK LIMITED	5.10	(5.09)	(5.21)	5.20	5.36	5.35
National Australia Bank Limited	(5.10)	5.08	(5.22)	5.20	5.36	(5.34)
RBC Dominion Securities Global Markets	(5.11)	(5.09)	(5.23)	(5.21)	5.37	5.35
Toronto Dominion	5.10	5.09	5.22	(5.21)	(5.36)	5.35
UBS Capital Markets Australia Ltd	(5.09)	5.08	(5.21)	5.20	(5.35)	5.34
Westpac Banking Corporation	5.10	5.08	5.22	(5.20)	5.36	5.34
Total of Buy & Sell Quotes minus discarded	61.09		62.52		64.25	

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 : 187.860

(36 quotes) : 5.218

Indicative Session Price : 5.22 (94.78)

Final Settlement Price : 5.22 (94.78)