

31/10/11 4:40 AEDT

Daily Report

SFE END OF DAY

Monday, 31 October 2011			SFE			4:30:10 PM		
Code	Description	Open	High	Low	Last	Change	Volume	Open Int.
APZ1	SPI 200 DEC1	4338	4357	4282	4283	-66	30489	207141
APH2	SPI 200 MAR2	4275	4275	4275	4275	-57	16	2558
.AXJO	S&P/ASX 200	4348.9	4358.2	4298.1	4298.1	-55.165	778114861	
IRZ1	BILL-DAY DEC1	95.47	95.51	95.47	95.48	0	13974	223899
IRH2	BILL-DAY MAR2	95.82	95.86	95.79	95.81	0.01	10357	187091
IRM2	BILL-DAY JUN2	95.9	95.96	95.9	95.91	0.02	5378	116037
IRU2	BILL-DAY SEP2	95.86	95.92	95.86	95.86	0.02	4216	81514
YTZ1	3YR TB DEC1	96.08	96.13	96.07	96.1	0.06	68956	522939
YTH2	3YR TB MAR2	0	0	0	0	0	0	0
XTZ1	10YR TB DEC1	95.45	95.475	95.43	95.46	0.035	24990	368020
XTH2	10YR TB MAR2	0	0	0	0	0	0	0

SFE Markets at Close

Code	Description	bid size	Bid	Ask	ask size	Expiry
APZ1	SPI 200 DEC1	4	4283	4284	3	15-Dec-11
APH2	SPI 200 MAR2	4	4263	4267	3	15-Mar-12
IRZ1	BANK BILL DEC1	879	95.47	95.48	481	8-Dec-11
IRH2	BANK BILL MAR2	299	95.8	95.81	765	8-Mar-12
IRM2	BANK BILL JUN2	369	95.9	95.91	699	7-Jun-12
IRU2	BANK BILL SEP2	563	95.86	95.88	425	13-Sep-12
IRZ2	BANK BILL DEC2	241	95.78	95.79	70	13-Dec-12
IRH3	BANK BILL MAR3	110	95.7	95.71	93	7-Mar-13
YTZ1	3YR TB-DAY DEC1	887	96.09	96.1	816	15-Dec-11
YTH2	3YR TB-DAY MAR2	0	0	0	0	15-Mar-12
XTZ1	10YR TB-DAY DEC1	125	95.455	95.46	632	15-Dec-11
XTH2	10YR TB-DAY MAR2	0	0	0	0	15-Mar-12

SFE Spread Markets

Code	Bid size	Bid	Ask	Ask size	Code	Bid size	Bid	Ask	Ask size
IRZ1H2	795	-0.34	-0.32	299	XTZ1YTZ11029	25	0.630	0.640	15
IRH2M2	704	-0.11	-0.10	523	XTZ1YTZ11030	0	0.000	0.000	0
IRM2U2	382	0.03	0.04	229	YTZ1IRZ11720	0	0.000	0.000	0
IRU2Z2	417	0.08	0.09	160	YTZ1IRH21720	0	0.000	-0.250	1
IRZ2H3	479	0.07	0.09	735	YTZ1IRM21720	0	0.000	-0.160	6
IRH3M3	100	0.07	0.08	150	YTZ1H2	0	0.000	0.000	0
IRM3U3	206	0.07	0.08	55	XTZ1H2	0	0.000	0.000	0
IRU3Z3	32	0.08	0.10	100	APZ1H2	3	17	20	10
IRZ3H4	20	0.09	0.11	20	APH2M2	3	-14	-9	2
IRH4M4	20	0.07	0.09	20	APM2U2	0	0	0	0

Offshore Markets at Close of SFE Markets

4:30 PM

Code	Description	Open	High	Low	Bid	Ask	Last	Change
USZ1	US T BONDS DEC1	136 19/32	137 2/32	136 18/32	136 30/32	136 31/32	136 30/32	2/32
ZNZ1	10YR TNotes DEC1	128	128 9/32	127 31/32	128 7/32	128 7/32	128 7/32	4/32

FVZ1	5YR T NOTES DEC1	121 31/32	122 6/32	121 31/32	122 5/32	122 5/32	122 5/32	3/32
EDZ1	3M EURO\$ DEC1	99.505	99.51	99.495	99.495	99.5	99.495	-0.005
EDH2	3M EURO\$ MAR2	99.455	99.46	99.445	99.44	99.445	99.445	-0.01
EDM2	3M EURO\$ JUN2	99.43	99.435	99.425	99.42	99.425	99.425	-0.01
SJBZ1	10YMINI JG DEC11	142.08	142.19	141.97	142.03	142.05	142.04	-0.01
FGBLZ1	BUND FUT 6% DEC1	0	0	0	0	0	0	0
FGBMZ1	BOBL FUT 6% DEC1	0	0	0	0	0	0	0
FGBSZ1	SCHATZ 6% DEC1	0	0	0	0	0	0	0
SPZ1	SP500 IDX DEC1	1280.9	1280.9	1266.8	1268.3	1269	1268.5	-12.4
ESZ1	EMINI S&P DEC1	1280	1280.75	1267.25	1268.5	1268.75	1268.5	-12.5
NDZ1	NASD 100 DEC1	2384.5	2384.75	2374	2374.25	2375.25	2374.5	-22
DJZ1	DJ IND AVG DEC1	12105	12125	12060	12063	12068	12067	-101
SSIZ1	NIKKEI 225 DEC11	9035	9165	8995	9035	9040	9040	0
HSIV1	HANG SENG OCT1	20120	20242	20020	20072	20073	20072	298
STWV1	SGXMSCI TW OCT11	0	0	0	0	0	0	0
AUD=	ROYAL BK CAN SYD		1.0709	1.0502	1.0533	1.0536	1.0533	
JPY=	NEDBANK LTD JHB		79.46	75.55	79.18	79.24	79.18	
EUR=	BHF BANK FFT		1.4169	1.3985	1.4005	1.4008	1.4005	
GCZ1	100 OZ GOLD DEC1	1743.1	1746.5	1707.7	1716.1	1716.1	1716.1	-31.1
SIZ1	SILVER 5000 DEC1	3520.5	3545	3408.5	3428.5	3431.5	3428	-100.8
CLZ1	LIGHT CRUDE DEC1	93.53	93.8	92.32	92.36	92.38	92.38	-0.94

Dec'11	Mar'12	Jun'12	Sep'12	Dec'12	Mar'13	Jun'13	Sep'13
Dec'11	-0.32 299 -0.34 795	-0.42 369 -0.44 699	-0.38 481 -0.41 425	-0.30 241 -0.32 70	-0.22 110 -0.24 123	-0.15 288 -0.17 129	-0.07 137 -0.09 6
95.48 481 95.47 879	Mar'12	-0.10 523 -0.11 704	-0.06 229 -0.08 774	0.03 401 0.01 233	0.11 125 0.10 93	0.18 288 0.17 93	0.26 137 0.24 99
	95.81 765 95.80 299	Jun'12	0.04 229 0.03 382	0.13 401 0.12 70	0.21 110 0.20 93	0.28 288 0.27 93	0.36 137 0.34 99
		95.91 699 95.90 369	Sep'12	0.09 160 0.08 417	0.18 379 0.16 195	0.25 317 0.23 100	0.33 166 0.30 106
			95.88 425 95.86 563	Dec'12	0.09 735 0.07 479	0.16 99 0.14 199	0.24 99 0.22 6
				95.79 70 95.78 241	Mar'13	0.08 150 0.07 100	0.16 175 0.14 106
					95.71 93 95.70 110	Jun'13	0.08 55 0.07 206

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95.64	99	Sep'13	
95.63	288		
		95.56	6
		95.55	137

SFE Rollover Markets

APZ1-H2			
Size	Bid	Ask	Size
3	17	20	10
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

YTZ1-H2			
Size	Bid	Ask	Size
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0

XTZ1-H2			
Size	Bid	Ask	Size
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0
0	0.000	0.000	0

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