

29/10/11 7:02 AEDT

Daily Report

# OVERNIGHT PRICES

## OVERNIGHT SFE PRICES AT CLOSE

CONTRACT	LAST	CHNGE	BID SIZE	BID	ASK	ASK SIZE	OPEN	HIGH	LOW	VOLUME
3Y TB DEC1	96.060	0.020	222	96.050	96.060	4	96.030	96.070	96.010	20104
3Y TB MAR2	0.000	0.000	0	0.000	0.000	0	0.000	0.000	0.000	0
10Y TB DEC1	95.450	0.025	6	95.440	95.455	55	95.415	95.450	95.380	10994
10Y TB MAR2	0.000	0.000	0	0.000	0.000	0	0.000	0.000	0.000	0
BILL-NITE DEC1	95.45	-0.03	1	95.45	95.46	225	95.47	95.49	95.45	3505
BILL-NITE MAR2	95.79	-0.01	33	95.78	95.79	67	95.80	95.82	95.76	1088
BILL-NITE JUN2	95.90	0.01	8	95.89	95.90	67	95.88	95.91	95.85	666
BILL-NITE SEP2	95.86	0.02	28	95.84	95.86	20	95.84	95.86	95.82	381
BILL-NITE DEC2	95.78	0.02	20	95.76	95.78	67	95.76	95.78	95.74	95
SPI 200 DEC1	4365	16	3	4361	4362	5	4351	4373	4336	5578
SPI 200 MAR2	4328	-4	2	4343	4346	1	4328	4328	4328	1

## OVERNIGHT SFE SPREAD MARKETS AT CLOSE

CONTRACT	BID SIZE	BID	ASK	ASK SIZE	CONTRACT	BID SIZE	BID	ASK	ASK SIZE
IR Dec'11/Mar'12	1	-0.34	-0.32	33	XTZ1YTZ11030	0	0.000	0.000	0
IR Mar'12/Jun'12	135	-0.11	-0.10	8	XTZ1YTZ11029	1	0.620	0.630	1
IR Jun'12/Sep'12	20	0.04	0.05	869	YTZ1IRZ11620	0	0.00	0.00	0
IR Sep'12/Dec'12	601	0.08	0.09	600	YTZ1IRH21620	0	0.00	0.00	0
IR Dec'12/Mar'13	150	0.08	0.09	1032	YTZ1IRM21620	0	0.00	0.00	0
IR Mar'13/Jun'13	551	0.08	0.10	200	YTZ1H2	0	0.000	0.000	0
IR Jun'13/Sep'13	199	0.08	0.10	122	XTZ1H2	0	0.000	0.000	0
IR Sep'13/Dec'13	100	0.08	0.10	5	APZ1H2	1	16	18	2
IR Dec'13/Mar'13	0	0.00	0.00	0	APZ1H2	1	16	18	2

## OFFSHORE INTEREST RATE PRICES AT 7.00am

CONTRACT	LAST	CHNGE	BID SIZE	BID	ASK	ASK SIZE	OPEN	HIGH	LOW	VOLUME
US T BONDS DEC1	136 19/32	1 6/32	76	136 19/32	136 20/32	154	135 18/32	137 1/32	135 5/32	319318
US 10YR NTE DEC1	128 1/32	23/32	597	128 1/32	128 1/32	661	127 9/32	128 7/32	127 7/32	1030199
US 5YR NTES DEC1	122 1/32	11/32	274	122 1/32	122 1/32	237	121 21/32	122 4/32	121 20/32	533538
US 2YR NTES DEC1	110 2/32	2/32	5190	110 2/32	110 2/32	8258	110 1/32	110 3/32	110 1/32	196862
3M EURO\$ DEC1	99.505	0.010	1370	99.505	99.510	6302	99.495	99.510	99.480	150324
3M EURO\$ MAR2	99.450	0.025	2097	99.450	99.455	3439	99.430	99.460	99.415	165068
3M EURO\$ JUN2	99.425	0.035	1073	99.425	99.430	3202	99.400	99.440	99.385	128569
3M EURO\$ SEP2	99.410	0.050	4218	99.405	99.410	708	99.370	99.425	99.355	136400
3M EURO\$ DEC2	99.395	0.065	1477	99.390	99.395	2248	99.345	99.415	99.335	144934
3M EURO\$ MAR3	99.370	0.075	4483	99.365	99.370	800	99.315	99.390	99.305	140062
BUND FUT 6% DEC1	133.830	0.120	24	133.830	133.840	17	133.400	134.040	132.890	839578

BOBL FUT 6% DEC1	121.580	0.190	9	121.580	121.590	10	121.250	121.650	120.960	431898
SCHATZ 6% DEC1	109.555	0.095	4	109.550	109.555	3	109.420	109.590	109.340	476511

## ADDITIONAL PRICES AT 7.00am

CONTRACT	LAST	CHNGE	CONTRACT	LAST	CHNGE	CONTRACT	LAST	CHNGE
AUD=	1.0710	0.0004	AUSTRLN DLR DEC1	1.0649	-0.0009	100 OZ GOLD DEC1	1744.80	-2.90
EUR=	1.4157	-0.0022	EURO FX DEC1	1.4151	-0.0050	HG COPPER DEC1	371.65	2.45
JPY=	75.7400	-0.2400	JAPANESE YEN DEC1	13210	35	LIGHT CRUDE DEC1	93.43	-0.53

## OFFSHORE EQUITY PRICES AT 7.00am

CONTRACT	LAST	CHNGE	%	BID SIZE	BID	ASK	ASK SIZE	OPEN	HIGH	LOW
SP500 IDX DEC1	1281.50	-1.10	-0.09	0	0.00	0.00	0	1282.20	1284.00	1273.00
DJ IND AVG DEC1	12175.00	26.00	0.21	0	0.00	0.00	0	12155.00	12194.00	12095.00
NASD 100 DEC1	2397.00	3.25	0.14	0	0.00	0.00	0	2395.75	2401.00	2379.00
NIK STK AV DEC1	9065.00	10.00	0.11	14	9065.00	9070.00	70	9060.00	9100.00	9000.00
FTSE INDEX DEC1	5678.50	-9.50	-0.17	3	5678.00	5678.50	8	5741.00	5744.50	5656.50
DAX INDEX DEC1	6362.00	31.00	0.49	48	6361.50	6362.00	1	6402.00	6440.00	6313.50

## SFE Rollover Markets

APZ1-H2			
Size	Bid	Ask	Size
1	16	18	2
4	15	19	3
1	13	21	3
1	12	22	3
12	10	25	1

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

APZ1-H2			
Size	Bid	Ask	Size
1	16	18	2
4	15	19	3
1	13	21	3
1	12	22	3
12	10	25	1

APH2-M2			
Size	Bid	Ask	Size
3	-14	-9	2
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

APM2-U2			
Size	Bid	Ask	Size
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0
0	0	0	0

Dec'11	Mar'12	Jun'12	Sep'12	Dec'12	Mar'13	Jun'13	Sep'13	Dec'13	Mar'14
Dec'11	-0.32 33 -0.34 1	-0.43 8 -0.45 1	-0.38 28 -0.41 1	-0.30 20 -0.33 1	-0.22 20 -0.25 1	-0.12 30 -0.17 1	-0.04 10 -0.09 1	0.06 5 -0.01 1	0.00 0.00
95.46 225 95.45 1	Mar'12	-0.10 8 -0.11 135	-0.05 28 -0.07 20	0.03 20 0.01 70	0.11 20 0.09 70	0.21 30 0.17 70	0.29 10 0.25 70	0.39 5 0.33 70	0.00 0.00
	95.79 67	Jun'12	0.05 869	0.14 620	0.22 20	0.32 30	0.40 10	0.50 5	0.00

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95.78	33		0.04	20	0.12	70	0.20	70	0.28	70	0.36	70	0.44	70	0.00
		95.90	67	<b>Sep'12</b>	0.09	600	0.18	720	0.28	220	0.36	10	0.46	5	0.00
		95.89	8		0.08	601	0.16	243	0.24	243	0.32	199	0.40	100	0.00
		95.86	20	<b>Dec'12</b>	0.09	1032	0.19	200	0.28	110	0.28	110	0.38	10	0.00
		95.84	28		0.08	150	0.16	150	0.24	150	0.24	150	0.32	100	0.00
		95.78	67	<b>Mar'13</b>	0.10	200	0.19	100	0.29	5	0.29	5	0.29	5	0.00
		95.76	20		0.08	551	0.16	199	0.24	100	0.24	100	0.24	100	0.00
		95.70	67	<b>Jun'13</b>	0.10	122	0.20	5	0.20	5	0.20	5	0.20	5	0.00
		95.68	20		0.08	199	0.16	100	0.16	100	0.16	100	0.16	100	0.00
		95.62	67	<b>Sep'13</b>	0.10	5	0.10	5	0.10	5	0.10	5	0.10	5	0.00
		95.58	30		0.08	100	0.08	100	0.08	100	0.08	100	0.08	100	0.00
		95.54	67	<b>Sep'13</b>	0.00		0.00		0.00		0.00		0.00		0.00
		95.50	10		0.00		0.00		0.00		0.00		0.00		0.00
		95.46	67	<b>Mar'13</b>											
		95.40	5												
															0.00
															0.00