

11/03/10 4:35 AEDT

Daily Report

SFE END OF DAY

Thursday, 11 March 2010

SFE

4:32:22 PM

Code	Description	Open	High	Low	Last	Change	Volume	Open Int.
APH0	SPI 200 MAR0	4841	4844	4806	4819	0	29115	206287
APM0	SPI 200 JUN0	4859	4865	4831	4842	1	4427	6065
.AXJO	S&P/ASX 200	4821.4	4840.1	4805.4	4814.2	-5.756	925891122	
IRM0	BILLS JUN10-DAY	95.31	95.37	95.28	95.3	-0.03	31894	274824
IRU0	BILLS SEP10-DAY	94.94	95.01	94.89	94.91	-0.07	20216	150979
IRZ0	BILLS-DAY DEC0	94.69	94.75	94.63	94.65	-0.08	8666	100838
IRH1	BILLS-DAY MAR1	94.53	94.58	94.48	94.49	-0.09	4741	41647
YTH0	3YR TB MAR0	94.96	95	94.875	94.88	-0.11	260137	560440
YTM0	3YR TB JUN0	94.765	94.815	94.69	94.695	-0.12	197714	86599
XTH0	10YR TB MAR0	94.44	94.445	94.335	94.34	-0.125	134466	322735
XTM0	10YR TB JUN0	94.405	94.405	94.295	94.3	-0.13	124609	123093

Code	Description	bid size	Bid	Ask	ask size	Expiry
APH0	SPI 200 MAR0	1	4818	4819	17	18-Mar-10
APM0	SPI 200 JUN0	1	4841	4843	17	17-Jun-10
IRM0	BANK BILLS JUN0	448	95.3	95.31	997	10-Jun-10
IRU0	BANK BILLS SEP0	568	94.91	94.92	310	9-Sep-10
IRZ0	BANK BILLS DEC0	704	94.64	94.65	145	9-Dec-10
IRH1	BANK BILLS MAR1	136	94.48	94.49	102	10-Mar-11
YTH0	3YR TB-DAY MAR0	1441	94.88	94.885	1251	15-Mar-10
XTH0	10YR TB-DAY MAR0	215	94.335	94.34	236	15-Mar-10

Code	Description	bid size	bid	ask	Ask size
IR M0/U0	Jun'10/Sep'10 Bill Spread	*310	0.38	0.39	617
IR U0/Z0	Sep'10/Dec'10 Bill Spread	668	0.26	0.27	1025
IR Z0/H1	Dec'10/Mar'11 Bill Spread	967	0.15	0.17	787
IR H1/M1	Mar'11/Jun'11 Bill Spread	220	0.11	0.13	602
IR M1/U1	Jun'11/Sep'11 Bill Spread	367	0.07	0.08	134
IR U1/Z1	Sep'11/Dec'11 Bill Spread	434	0.04	0.06	250
IR Z1/H2	Dec'11/Mar'12 Bill Spread	100	0.03	0.04	474
XTH0/YTH0	Mar'10 3's/10's Curve	30	0.535	0.550	1
AP H0/M0	Mar'10/Jun'10 SPI Roll	294	-24	-23	41
YT H0/M0	Mar'10/Jun'10 YT Roll	2151	0.185	0.19	18386
XT H0/M0	Mar'10/Jun'10 XT Roll	27317	0.035	0.04	474

Offshore Markets at Close of SFE Markets

4:32 PM

Code	Description	Open	High	Low	Bid	Ask	Last	Change
USM0	US T BONDS JUN0	116 9/32	116 15/32	116 6/32	116 9/32	116 10/32	116 9/32	- 1/32
ZNM0	10YR TNotes JUN0	116 27/32	116 30/32	116 25/32	116 27/32	116 27/32	116 27/32	- 2/32
FVM0	5YR T NOTES JUN0	115 14/32	115 16/32	115 13/32	115 14/32	115 14/32	115 14/32	- 1/32
EDM0	3-MTH EURO\$ JUN0	99.63	99.63	99.625	99.625	99.63	99.63	0
EDU0	3-MTH EURO\$ SEP0	99.45	99.45	99.44	99.435	99.44	99.44	0
EDZ0	3-MTH EURO\$ DEC0	99.15	99.155	99.145	99.145	99.15	99.15	0.005

SJBM0	<i>10YMINI JG JUN10</i>	139.37	139.43	139.26	139.26	139.28	139.27	-0.12
FGBLM0	<i>BUND FUT 6% JUN0</i>	0	0	0	0	0	0	0
FGBMM0	<i>BOBL FUT 6% JUN0</i>	0	0	0	0	0	0	0
FGBSM0	<i>SCHATZ 6% JUN0</i>	0	0	0	0	0	0	0
SPHO	<i>S&P 500 IDX MAR0</i>	1145.5	1147.9	1138	1141.1	1141.3	1141.2	-4.5
ESHO	<i>E-MINI S&P MAR0</i>	1145.25	1145.75	1139.5	1141	1141.25	1141.25	-4.5
NDHO	<i>NASD 100 MAR0</i>	1917.25	1917.25	1911	1912	1913.25	1911	-7.75
DJHO	<i>DJ IND AVG MAR0</i>	10566	10569	10526	10536	10540	10544	-21
SSIM0	<i>NIKKEI 225 JUN10</i>	10495	10615	10490	10585	10590	10590	90
HSIH0	<i>HANG SENG MAR0</i>	21312	21330	20990	21061	21062	21062	-128
STWHO	<i>SGXMSCI TW MAR10</i>	278.8	281.4	277.3	278.1	278.2	278.2	-0.7
AUD=	<i>BARCLAYS GFX</i>		0.9156	0.9114	0.9144	0.9149	0.9144	
JPY=	<i>PROMSVYAZBNK MOW</i>		90.55	90.22	90.38	90.40	90.38	
EUR=	<i>RAIFFEISEN ZAG</i>		1.3661	1.3630	1.3646	1.3648	1.3646	
GCJ0	<i>100 OZ GOLD APR0</i>	1108.9	1111.7	1107.2	1108.7	1109	1109	0.9
SIK0	<i>SILVER 5000 MAY0</i>	1702	1708.5	1683.5	1691	1691.5	1691	-10.8
CLK0	<i>LIGHT CRUDE MAY0</i>	82.22	82.25	81.85	81.89	81.9	81.9	-0.53

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