

10/03/10 7:53 AEDT

Daily Report

OVERNIGHT PRICES

Wednesday, 10 March 2010

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200 MAR0	4818	4851	4796	4832	12	3047		18-Mar-10
SPI 200 JUN0	4836	4869	4817	4852	10	217		17-Jun-10
BILLS MAR10-NITE	95.68	95.69	95.68	95.68	0.00	5702		11-Mar-10
BILLS JUN10-NITE	95.36	95.36	95.33	95.34	-0.02	6347		10-Jun-10
BILLS SEP10-NITE	95.03	95.04	95.01	95.02	-0.02	4329		9-Sep-10
BILLS-NITE DEC0	94.79	94.81	94.76	94.77	-0.02	2893		9-Dec-10
BILLS-NITE MAR1	94.61	94.65	94.61	94.61	-0.03	2213		10-Mar-11
3Y TB MAR0	95.025	95.055	95.01	95.025	0.000	35867		15-Mar-10
3Y TB JUN0	94.87	94.88	94.845	94.85	-0.010	16773		15-Jun-10
10Y TB MAR0	94.47	94.5	94.47	94.48	0.010	31726		15-Mar-10
10Y TB JUN0	94.87	94.88	94.845	94.85	-0.010	16773		15-Jun-10

Spread Markets Closing Levels from SYCOM

Contract	Description	B-Size	Bid	Ask	A Size
IR H0/M0	<i>March 10/June 10 Spread</i>	79	0.33	0.34	263
IR M0/U0	<i>June 10/Sept 10 Spread</i>	247	0.31	0.32	441
IR U0/Z0	<i>Sept 10/Dec 10 Spread</i>	936	0.23	0.25	948
IR Z0/H1	<i>Dec 10 /Mar 11 Spread</i>	726	0.15	0.17	707
IR H1/M1	<i>Mar 11 / June 11 Spread</i>	251	0.11	0.13	1014
IR M1/U1	<i>June 11/Sept 11 Spread</i>	425	0.08	0.09	67
IR U1/Z1	<i>Sept 11 /Dec'11 Spread</i>	250	0.06	0.07	100
XTH0/YTH0	<i>3's/10's Curve 28/10</i>	21	0.535	0.540	1
3 YEAR ROLL	<i>March 10 / June 10</i>	38403	0.165	0.017	1996
10 YEAR ROLL	<i>March 10 / June 10</i>	51578	0.035	0.04	5345

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS JUN0	116 24/32	116 24/32	116 10/32	116 10/32	1/32
US 10YR NTE JUN0	117 8/64	117 8/64	117 2/32	117 4/64	9/64
US 5YR NTES JUN0	115 32/64	115 48/64	115 32/64	115 43/64	6/64
US 2YR NTES JUN0	108 36/64	108 43/64	108 36/64	108 40/64	3/64
3-MTH EURO\$ JUN0	99.65	99.65	99.635	99.64	0
3-MTH EURO\$ SEP0	99.46	99.475	99.455	99.455	0.02
3-MTH EURO\$ DEC0	99.17	99.18	99.16	99.165	0.035
3-MTH EURO\$ MAR1	98.835	98.84	98.815	98.815	0.04
BUND FUT 6% JUN0	122.49	123.02	122.49	122.82	0.34
BOBL FUT 6% JUN0	116.64	116.94	116.62	116.82	0.18
SCHATZ 6% JUN0	108.575	108.675	108.565	108.61	0.035
EURIBOR 3M MAR0	99.35	99.355	99.345	99.35	0.005
EURIBOR 3M JUN0	99.24	99.265	99.235	99.255	0.015

EURIBOR 3M SEP0	99.02	99.07	99.02	99.05	0.025
SHORT STG MAR0	99.34	99.35	99.34	99.35	0.01
SHORT STG JUN0	99.27	99.28	99.25	99.27	0.01
SHORT STG SEP0	99.08	99.12	99.07	99.09	0.02
Currencies at the Close					
Currencies	Last	High	Low	Last	Low
AUDUSD	0.9134	0.9147	0.9056		
GBPUSD	1.4989	1.5067	1.4938		
EURUSD	1.3597	1.3635	1.3537		
USDJPY	89.95	90.33	89.63		
USDDDEM	2.215	2.2157	2.216		
CHFUSD	1.075	1.0806	1.0727		
CADUSD	1.0262	1.032	1.0237		
NZDUSD	0.7019	0.7036	0.6963		
Equity Markets at the Close					
Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	10552.24	10612.6	10533.93	10569.67	17.15
DJ IND AVG MAR0	10530	10605	10525	10565	27
S&P 500 INDEX	1138.44	1145.35	1135.01	1140.71	2.21
S&P 500 IDX MAR0	1134.2	1144.9	1134.1	1140	2.9
NASDAQ 100	1885.99	1911.38	1885.99	1901.71	10.82
NASD 100 MAR0	1885	1912	1885	1901.5	13.25
STXE 600 PR	256.62	257.29	254.84	256.73	-0.14
DJES 50 MAR0	2883	2895	2857	2884	6
FTSE INDEX MAR0	5600	5617.5	5550.5	5594	4
DAX INDEX MAR0	5875.5	5909.5	5838.5	5890	17.5
CAC 40MAR0	3911.5	3928.5	3876.5	3905	0
HANG SENG MAR0	21125	21263	21080	21240	115

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