

Friday, 14 December 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY DEC7	6644	6662	6597	6600	-43	18267	278679	20-Dec-07
SPI 200-DAY MAR8	6661	6681	6619	6624	-40	4460	13024	20-Mar-08
BILLS MAR8-DAY	92.68	92.69	92.63	92.66	0	24868	387544	13-Mar-08
BILLS JUN8-DAY	92.62	92.62	92.56	92.59	-0.01	13549	247381	12-Jun-08
BILLS SEP8-DAY	92.59	92.61	92.55	92.57	-0.03	10821	140100	11-Sep-08
BILLS DEC8-DAY	92.57	92.59	92.55	92.58	-0.02	3150	74610	11-Dec-08
BILLS MAR9-DAY	92.58	92.58	92.54	92.58	-0.02	877	46373	12-Mar-09
3YR TB DEC7	93.365	93.385	93.305	93.325	-0.1	110666	844041	17-Dec-07
3YR TB MAR8	93.395	93.41	93.33	93.355	-0.105	89416	440370	17-Mar-08
10YR TB DEC7	93.76	93.795	93.72	93.735	-0.085	152978	765833	17-Dec-07
10YR TB MAR8	93.785	93.81	93.74	93.755	-0.08	150854	472279	17-Mar-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE DC7	6591	6598	6516	6598	-2	2561	278679	20-Dec-07
SPI 200-NITE MR8	6614	6614	6540	6607	-14	763	13024	20-Mar-08
BILLS MAR8-NITE	92.66	92.66	92.63	92.64	-0.03	3268	387544	13-Mar-08
BILLS JUN8-NITE	92.59	92.59	92.55	92.56	-0.03	2041	247381	12-Jun-08
BILLS SEP8-NITE	92.57	92.57	92.53	92.55	-0.03	354	140100	11-Sep-08
BILLS DEC8-NITE	92.56	92.56	92.54	92.54	-0.03	200	74610	11-Dec-08
BILLS MAR9-NITE	92.54	92.54	92.54	92.54	-0.02	4	46373	12-Mar-09
3Y TB DEC7	93.325	93.335	93.275	93.3	-0.03	24387	844041	17-Dec-07
3Y TB MAR8	93.355	93.365	93.305	93.305	-0.05	13492	440370	17-Mar-08
10Y TB DEC7	93.73	93.785	93.705	93.705	-0.035	41637	765833	17-Dec-07
10Y TB MAR8	93.75	93.805	93.725	93.725	-0.035	37497	472279	17-Mar-08

Spread Markets Closing Levels from SYCOM

Contract	Description	B-Size	Bid	Ask	A-Size
IR H8/M8	<i>Mar08/Jun08 Bill Spread</i>	40	0.08	0.09	500
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	340	0.01	0.02	614
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	2600	0.00	0.02	2580
IR Z8/H9	<i>Dec08/Mar'09 Bill Spread</i>	200	0.00	0.01	496
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	500	-0.01	0.01	500
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	300	-0.01	0.00	200
XTZ7/YTZ7	<i>Dec 3's/10's Curve 28/10</i>	1	-0.425	-0.420	5
XTZ7/XTH8	<i>Dec07/Mar08 XT Roll</i>	286013	-0.020	-0.015	40815
YTZ7/YTH8	<i>Dec07/Mar08 YT Roll</i>	1	-0.025	-0.020	20250
APZ7/APH8	<i>Dec07/Mar08 AP Roll</i>	228	-22	-20	448

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	115 16/32	115 18/32	114 8/32	114 16/32	-1 5/32
US 10YR NTE MAR8	112 53/64	112 54/64	112 19/64	112 25/64	- 36/64
US 5YR NTES MAR8	109 58/64	109 59/64	109 33/64	109 40/64	- 24/64
US 2YR NTES MAR8	104 60/64	104 60/64	104 48/64	104 50/64	- 10/64
3-MTH EURO\$ DEC7	95.0625	95.0625	95.04	95.05	-0.015

3-MTH EURO\$ MAR8	95.64	95.64	95.575	95.605	-0.055
3-MTH EURO\$ JUN8	96.085	96.085	96.005	96.03	-0.075
3-MTH EURO\$ SEP8	96.33	96.335	96.24	96.26	-0.085
BUND FUT 6% MAR8	113.29	113.4	112.85	113.17	0.07
BOBL FUT 6% MAR8	108.065	108.22	107.905	108.085	0.075
SCHATZ 6% MAR8	103.4	103.49	103.335	103.4	0.015
LONG GILT MAR8	108.24	108.44	108.01	108.28	0.29
EURIBOR 3M DEC7	95.125	95.13	95.07	95.075	-0.065
EURIBOR 3M MAR8	95.445	95.465	95.385	95.39	-0.065
EURIBOR 3M JUN8	95.53	95.545	95.475	95.485	-0.035
EURIBOR 3M SEP8	95.605	95.62	95.545	95.57	-0.02
3 EURO-YEN DEC7	0	0	0	0	0
3 EURO-YEN MAR8	0	0	0	0	0
3 EURO-YEN JUN8	0	0	0	0	0
3 EURO-YEN SEP8	0	0	0	0	0
SHORT STG DEC7	93.61	93.64	93.58	93.64	0.02
SHORT STG MAR8	94.25	94.27	94.19	94.25	0.03
SHORT STG JUN8	94.61	94.66	94.54	94.63	0.04
SHORT STG SEP8	94.82	94.89	94.75	94.84	0.04

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8753	0.8867	0.8736
GBPUSD	2.04	2.0482	2.0343
EURUSD	1.4626	1.4737	1.4579
USDJPY	112.24	112.44	111.42
USDDDEM	2.215	2.2157	2.216
CHFUSD	1.1414	1.1451	1.1299
CADUSD	1.0198	1.0234	1.0095
NZDUSD	0.7807	0.7879	0.7784

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13473.98	13527.63	13353.92	13518.28	44.38
DJ IND AVG DEC7	13385	13535	13350	13525	25
S&P 500 INDEX	1476.95	1489.13	1469.78	1488.46	1.87
S&P 500 IDX DEC7	1480.5	1491	1470	1490.5	0.3
NASDAQ 100	2083.08	2097.95	2072.75	2094.68	-6.68
NASD 100 DEC7	2089.5	2100	2075	2095.5	-12.25
DJ STOXX 50		373.08	365.61	365.61	0
EURO STXX50 DEC7		4444	4366	4409	
FTSE INDEX DEC7	6501	6516	6362	6388	-173.5
DAX INDEX DEC7	8033.5	8047	7928	7995	-93
CAC 40DEC7	5706.5	5706.5	5585.5	5600	-151.5
HANG SENG DEC7	28470	28650	27541	27589	-935
NIKKEI 225 DEC07	0	0	0	0	0
NIK STK AV DEC7		15530	15530	15530	-390

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