

Saturday, December 15, 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY DEC7	6600	6616	6468	6503	-97	41495	297301	20-Dec-07
SPI 200-DAY MAR8	6618	6633	6487	6521	-100	14714	27793	20-Mar-08
BILLS MAR8-DAY	92.64	92.65	92.6	92.64	-0.03	17187	375977	13-Mar-08
BILLS JUN8-DAY	92.56	92.58	92.52	92.57	-0.02	13949	256583	12-Jun-08
BILLS SEP8-DAY	92.57	92.57	92.5	92.55	-0.03	6292	136617	11-Sep-08
BILLS DEC8-DAY	92.51	92.55	92.5	92.54	-0.03	1803	71557	11-Dec-08
BILLS MAR9-DAY	92.51	92.54	92.49	92.54	-0.02	718	45261	12-Mar-09
3YR TB DEC7	93.26	93.305	93.235	93.29	-0.04	100225	878298	17-Dec-07
3YR TB MAR8	93.26	93.32	93.255	93.31	-0.045	111550	493625	17-Mar-08
10YR TB DEC7	93.69	93.76	93.68	93.73	-0.01	113370	839570	17-Dec-07
10YR TB MAR8	93.71	93.78	93.695	93.745	-0.015	116773	560531	17-Mar-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE DC7	6509	6513	6444	6444	-58	2857	297301	20-Dec-07
SPI 200-NITE MR8	6530	6533	6465	6469	-52	1843	27793	20-Mar-08
BILLS MAR8-NITE	92.64	92.65	92.63	92.64	0	1587	375977	13-Mar-08
BILLS JUN8-NITE	92.57	92.58	92.55	92.55	-0.02	1318	256583	12-Jun-08
BILLS SEP8-NITE	92.55	92.55	92.53	92.55	0	578	136617	11-Sep-08
BILLS DEC8-NITE	92.54	92.55	92.53	92.53	-0.02	255	71557	11-Dec-08
BILLS MAR9-NITE	92.53	92.54	92.53	92.53	-0.01	960	45261	12-Mar-09
3Y TB MAR8	93.295	93.315	93.255	93.265	-0.045	15343	493625	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.75	93.77	93.72	93.73	-0.02	16554	560531	17-Mar-08
10Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08

Spread Markets Closing Levels from SYCOM

Contract	Description	B-Size	Bid	Ask	A-Size
IR H8/M8	Mar08/Jun08 Bill Spread	18	0.07	0.08	52
IR M8/U8	Jun08/Sep08 Bill Spread	351	0.01	0.02	398
IR U8/Z8	Sep08/Dec08 Bill Spread	1374	0.00	0.02	1550
IR Z8/H9	Dec08/Mar'09 Bill Spread	100	0.00	0.01	543
IR H9/M9	Mar09/Jun09 Bill Spread	267	-0.01	0.01	450
IR M9/U9	Jun09/Sep09 Bill Spread	267	-0.01	0.01	300
IR U9/Z9	Sep09/Dec09 Bill Spread	300	-0.01	0.01	300
XTZ7/YTZ7	Dec 3's/10's Curve 28/10	1	-0.465	-0.435	1
XTZ7/XTH8	Dec07/Mar08 XT Roll	179463	-0.020	-0.015	12
YTZ7/YTH8	Dec07/Mar08 YT Roll	97	-0.015	-0.010	211
APZ7/APH8	Dec07/Mar08 AP Roll	205	-20	-19	105

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	114 1/32	114 7/32	113 19/32	113 26/32	- 22/32
US 10YR NTE MAR8	112 4/64	112 14/64	111 49/64	111 61/64	- 28/64
US 5YR NTES MAR8	109 22/64	109 30/64	109 8/64	109 16/64	- 22/64
US 2YR NTES MAR8	104 41/64	104 42/64	104 36/64	104 37/64	- 14/64

3-MTH EURO\$ DEC7	95.055	95.0725	95.05	95.07	0.015
3-MTH EURO\$ MAR8	95.555	95.575	95.52	95.57	-0.04
3-MTH EURO\$ JUN8	95.97	95.98	95.885	95.935	-0.095
3-MTH EURO\$ SEP8	96.2	96.21	96.1	96.155	-0.11
BUND FUT 6% MAR8	113.13	113.34	112.9	113.03	-0.21
BOBL FUT 6% MAR8	108.035	108.12	107.88	107.96	-0.15
SCHATZ 6% MAR8	103.38	103.405	103.31	103.34	-0.075
LONG GILT MAR8	108.15	108.28	107.9	108.1	-0.16
EURIBOR 3M DEC7	95.08	95.08	95.065	95.075	-0.01
EURIBOR 3M MAR8	95.395	95.4	95.36	95.385	-0.025
EURIBOR 3M JUN8	95.485	95.49	95.45	95.47	-0.035
EURIBOR 3M SEP8	95.58	95.58	95.51	95.55	-0.04
3 EURO-YEN DEC7	0	0	0	0	0
3 EURO-YEN MAR8	99.215	99.215	99.215	99.215	0
3 EURO-YEN JUN8	99.225	99.225	99.225	99.225	0
3 EURO-YEN SEP8	0	0	0	0	0
SHORT STG DEC7	93.63	93.65	93.58	93.64	0.02
SHORT STG MAR8	94.23	94.23	94.17	94.22	-0.01
SHORT STG JUN8	94.62	94.62	94.52	94.56	-0.04
SHORT STG SEP8	94.82	94.83	94.72	94.76	-0.05

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8612	0.8795	0.8607
GBPUSD	2.0166	2.0449	2.0149
EURUSD	1.4422	1.4659	1.4412
USDJPY	113.41	113.59	112.2
USDDEM	2.215	2.2157	2.216
CHFUSD	1.1523	1.1547	1.1404
CADUSD	1.0169	1.0247	1.013
NZDUSD	0.7679	0.7853	0.7656

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13515.11	13515.36	13332.13	13338.71	-179.25
DJ IND AVG DEC7	13485	13505	13340	13340	-174
S&P 500 INDEX	1475.38	1488.39	1467.87	1467.93	-20.48
S&P 500 IDX DEC7	1476.5	1487.5	1468	1468.5	-19.6
NASDAQ 100	2078.4	2096.96	2069.94	2072.11	-22.57
NASD 100 DEC7	2078.5	2099	2070	2077	-15.75
DJ STOXX 50		368.31	364.01	367.24	0
EURO STXX50 DEC7		4403	4346	4351	
FTSE INDEX DEC7	6414	6436.5	6343.5	6384	-1.5
DAX INDEX DEC7	7976.5	7996.5	7882.5	7895	-46.5
CAC 40DEC7	5614	5635.5	5565	5590.5	-6
HANG SENG DEC7	27760	27860	27200	27590	1
#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
NIK STK AV DEC7		15570	15470	15570	-406.39

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