

Tuesday, 18 December 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY DEC7	6428	6436	6262	6289	-213	74703	297301	20-Dec-07
SPI 200-DAY MAR8	6450	6455	6283	6310	-211	47040	27793	20-Mar-08
BILLS MAR8-DAY	92.63	92.66	92.63	92.65	0.01	12602	375977	13-Mar-08
BILLS JUN8-DAY	92.55	92.58	92.53	92.56	-0.01	4306	256583	12-Jun-08
BILLS SEP8-DAY	92.54	92.55	92.52	92.53	-0.02	6745	136617	11-Sep-08
BILLS DEC8-DAY	92.51	92.54	92.51	92.52	-0.03	1670	71557	11-Dec-08
3YR TB MAR8	93.26	93.305	93.26	93.29	-0.02	111550	493625	17-Mar-08
10YR TB MAR8	93.72	93.755	93.71	93.715	-0.35	29957	560531	17-Mar-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE DC7	6289	6299	6201	6206	-84	6842	325086	20-Dec-07
SPI 200-NITE MR8	6306	6316	6217	6217	-91	4700	73711	20-Mar-08
BILLS MAR8-NITE	92.65	92.68	92.65	92.67	0.02	3099	375795	13-Mar-08
BILLS JUN8-NITE	92.56	92.59	92.55	92.57	0.01	4122	255950	12-Jun-08
BILLS SEP8-NITE	92.53	92.56	92.52	92.54	0.01	1276	140840	11-Sep-08
BILLS DEC8-NITE	92.52	92.54	92.52	92.53	0.01	1825	71425	11-Dec-08
BILLS MAR9-NITE	92.51	92.53	92.51	92.53	0.02	1025	47283	12-Mar-09
3Y TB MAR8	93.295	93.335	93.29	93.325	0.03	18532	563368	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.72	93.765	93.715	93.76	0.045	6968	565816	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	<i>Mar08/Jun08 Bill Spread</i>	418	0.08	10.00	1260
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	3	0.03	0.04	750
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	178	0.01	0.02	576
IR Z8/H9	<i>Dec08/Mar09 Bill Spread</i>	124	0.00	0.02	103
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	100	0.00	0.01	150
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	225	-0.01	0.01	200
XTZ7/YTZ7	<i>Dec 3's/10's Curve 28/10</i>	7	-0.43500	-0.42500	32
APZ7/APH8	<i>Dec07/Mar08 AP Roll</i>	2984	-17	-16	15454

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	114 5/32	114 14/32	113 30/32	114 10/32	17/32
US 10YR NTE MAR8	112 9/64	112 24/64	112 1/64	112 20/64	23/64
US 5YR NTES MAR8	109 25/64	109 40/64	109 18/64	109 33/64	17/64
US 2YR NTES MAR8	104 40/64	104 45/64	104 39/64	104 45/64	8/64
3-MTH EURO\$ DEC7	0	0	0	0	-0.006
3-MTH EURO\$ MAR8	95.525	95.585	95.49	95.58	0.005
3-MTH EURO\$ JUN8	95.905	95.965	95.87	95.96	0.025
3-MTH EURO\$ SEP8	96.14	96.2	96.11	96.2	0.05
BUND FUT 6% MAR8	113.13	113.29	113	113.29	0.31
BOBL FUT 6% MAR8	108.005	108.1	107.96	108.05	0.105

SCHATZ 6% MAR8	103.35	103.41	103.33	103.37	0.03
LONG GILT MAR8	108.35	108.45	108.12	108.34	0.32
EURIBOR 3M DEC7	95.075	95.075	95.06	95.06	-0.01
EURIBOR 3M MAR8	95.385	95.48	95.37	95.465	0.085
EURIBOR 3M JUN8	95.48	95.535	95.445	95.53	0.065
EURIBOR 3M SEP8	95.56	95.59	95.52	95.59	0.05
#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A	#N/A N/A
3 EURO-YEN MAR8	0	0	0	0	0
3 EURO-YEN JUN8	99.235	99.235	99.235	99.235	0
3 EURO-YEN SEP8	0	0	0	0	0
SHORT STG DEC7	93.65	93.68	93.61	93.66	0.02
SHORT STG MAR8	94.24	94.24	94.2	94.24	0.02
SHORT STG JUN8	94.58	94.59	94.54	94.57	0.01
SHORT STG SEP8	94.79	94.79	94.74	94.76	0

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8567	0.8573	0.857
GBPUSD	2.0212	2.0226	2.0103
EURUSD	1.4398	1.4401	1.44
USDJPY	112.94	112.95	112.93
USDDEM	2.215	2.2157	2.216
CHFUSD	1.1498	1.1574	1.15
CADUSD	1.0065	1.0227	1.0028
NZDUSD	0.7546	0.7693	0.7525

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13339.2	13339.45	13158.42	13167.2	-172.65
DJ IND AVG DEC7	13300	13305	13170	13185	-171
S&P 500 INDEX	1460.19	1467.92	1445.46	1445.9	-22.05
S&P 500 IDX DEC7	1461.7	1464.7	1444.5	1446.5	-21.5
NASDAQ 100	2064.45	2068.92	2020.26	2020.8	-51.31
NASD 100 DEC7	2065.5	2069	2022	2028	-44
DJ STOXX 50		366.46	360.45	360.83	0
EURO STXX50 DEC7		4343	4278	4280	
FTSE INDEX DEC7	6328	6344	6269	6277.5	-122.5
DAX INDEX DEC7	7871	7881	7772.5	7777.5	-182.5
CAC 40DEC7	5547	5551	5487	5488.5	-122
HANG SENG DEC7	27252	27374	26410	26497	-1093

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