

Wednesday, December 19, 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY DEC7	6217	6258	6102	<b>6207</b>	<b>-83</b>	148656	325086	20-Dec-07
SPI 200-DAY MAR8	6240	6270	6115	<b>6220</b>	<b>-88</b>	125225	73711	20-Mar-08
BILLS MAR8-DAY	92.66	92.71	92.64	<b>92.65</b>	<b>0</b>	18938	375795	13-Mar-08
BILLS JUN8-DAY	92.57	92.62	92.53	<b>92.54</b>	<b>-0.02</b>	11028	255950	12-Jun-08
BILLS SEP8-DAY	92.54	92.57	92.48	<b>92.51</b>	<b>-0.02</b>	6914	140840	11-Sep-08
BILLS DEC8-DAY	92.54	92.55	92.47	<b>92.49</b>	<b>-0.03</b>	6143	71425	11-Dec-08
BILLS MAR9-DAY	92.53	92.55	92.47	<b>92.49</b>	<b>-0.02</b>	3721	47283	12-Mar-09
3YR TB MAR8	93.325	93.34	93.26	<b>93.28</b>	<b>-0.015</b>	40398	563368	17-Mar-08
10YR TB MAR8	93.76	93.775	93.71	<b>93.72</b>	<b>0.005</b>	20047	565816	17-Mar-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE DC7	6212	6259	6139	<b>6232</b>	<b>24</b>	8995	325086	20-Dec-07
SPI 200-NITE MR8	6227	6271	6153	<b>6249</b>	<b>28</b>	7386	73711	20-Mar-08
BILLS MAR8-NITE	92.66	92.67	92.64	<b>92.66</b>	<b>0.01</b>	1583	375795	13-Mar-08
BILLS JUN8-NITE	92.54	92.57	92.53	<b>92.56</b>	<b>0.01</b>	1839	255950	12-Jun-08
BILLS SEP8-NITE	92.5	92.54	92.49	<b>92.54</b>	<b>0.03</b>	1625	140840	11-Sep-08
BILLS DEC8-NITE	92.48	92.53	92.48	<b>92.53</b>	<b>0.04</b>	225	71425	11-Dec-08
BILLS MAR9-NITE	92.47	92.52	92.47	<b>92.52</b>	<b>0.03</b>	51	47283	12-Mar-09
3Y TB MAR8	93.275	93.34	93.255	<b>93.31</b>	<b>0.025</b>	13976	563368	17-Mar-08
3Y TB JUN8	0	0	0	<b>0</b>	<b>0</b>	0	0	16-Jun-08
10Y TB MAR8	93.715	93.8	93.685	<b>93.75</b>	<b>0.03</b>	9815	565816	17-Mar-08
10Y TB JUN8	0	0	0	<b>0</b>	<b>0</b>	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	99	0.09	0.11	30
IR M8/U8	Jun08/Sep08 Bill Spread	77	0.03	0.04	468
IR U8/Z8	Sep08/Dec08 Bill Spread	949	0.01	0.03	1353
IR Z8/H9	Dec08/Mar'09 Bill Spread	700	0.00	0.02	826
IR H9/M9	Mar09/Jun09 Bill Spread	200	0.00	0.01	400
IR M9/U9	Jun09/Sep09 Bill Spread	U/A	U/A	U/A	U/A
XTZ7/YTZ7	Dec 3's/10's Curve 28/10	11	-0.460	-0.455	3
APZ7/APH8	Dec07/Mar08 AP Roll	22	-14	-13	496

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	114 22/32	115 19/32	114 15/32	<b>115 11/32</b>	<b>1 1/32</b>
US 10YR NTE MAR8	112 26/64	113 2/64	112 21/64	<b>112 54/64</b>	<b>33/64</b>
US 5YR NTES MAR8	109 39/64	109 63/64	109 35/64	<b>109 54/64</b>	<b>21/64</b>
US 2YR NTES MAR8	104 53/64	104 53/64	104 53/64	<b>104 53/64</b>	<b>8/64</b>
3-MTH EURO\$ DEC7	0	94.205	0	<b>0</b>	<b>0.125</b>
3-MTH EURO\$ MAR8	95.61	95.665	95.61	<b>95.655</b>	<b>0.08</b>
3-MTH EURO\$ JUN8	95.995	96.09	95.99	<b>96.07</b>	<b>0.11</b>
3-MTH EURO\$ SEP8	96.23	96.335	96.22	<b>96.315</b>	<b>0.11</b>
BUND FUT 6% MAR8	113.2	113.4	112.91	<b>113.26</b>	<b>0.13</b>

BOBL FUT 6% MAR8	108.04	108.145	107.805	<b>107.99</b>	<b>0.01</b>
SCHATZ 6% MAR8	103.365	103.41	103.28	<b>103.37</b>	<b>0.02</b>
LONG GILT MAR8	108.46	108.54	108.06	<b>108.46</b>	<b>0.12</b>
EURIBOR 3M DEC7	0	0	0	<b>0</b>	<b>0</b>
EURIBOR 3M MAR8	95.465	95.5	95.455	<b>95.48</b>	<b>0.03</b>
EURIBOR 3M JUN8	95.525	95.55	95.485	<b>95.53</b>	<b>0.025</b>
EURIBOR 3M SEP8	95.58	95.61	95.525	<b>95.59</b>	<b>0.03</b>
#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	99.25	99.25	99.25	<b>99.25</b>	<b>0.025</b>
3 EURO-YEN JUN8	0	0	0	<b>0</b>	<b>0</b>
3 EURO-YEN SEP8	99.24	99.24	99.24	<b>99.24</b>	<b>0.03</b>
SHORT STG DEC7	93.66	93.79	93.65	<b>93.76</b>	<b>0.1</b>
SHORT STG MAR8	94.24	94.32	94.21	<b>94.31</b>	<b>0.08</b>
SHORT STG JUN8	94.57	94.6	94.53	<b>94.59</b>	<b>0.03</b>
SHORT STG SEP8	94.79	94.81	94.71	<b>94.78</b>	<b>0.02</b>

#### Currencies at the Close

Currencies	Last	High	Low
AUDUSD	<b>0.8595</b>	0.8644	0.8554
GBPUSD	<b>2.012</b>	2.0225	2.0113
EURUSD	<b>1.4402</b>	1.4436	1.4368
USDJPY	<b>113.38</b>	113.52	112.75
USDDEM	<b>2.215</b>	2.2157	2.216
CHFUSD	<b>1.1522</b>	1.1535	1.1485
CADUSD	<b>1.0055</b>	1.0141	1.0015
NZDUSD	<b>0.755</b>	0.7587	0.7509

#### Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13168.66	13279.46	13092	<b>13218.98</b>	<b>51.78</b>
DJ IND AVG DEC7	13280	13280	13100	<b>13225</b>	<b>41</b>
S&P 500 INDEX	1455.91	1459.88	1436.13	<b>1453.73</b>	<b>7.83</b>
S&P 500 IDX DEC7	1456.5	1460	1436.5	<b>1454.2</b>	<b>7.7</b>
NASDAQ 100	2041.66	2042.29	1999.59	<b>2029.07</b>	<b>8.27</b>
NASD 100 DEC7	2043	2043	2000	<b>2030</b>	<b>1.5</b>
DJ STOXX 50		364.11	359.93	<b>360.43</b>	<b>0</b>
EURO STXX50 DEC7		4367	4268	<b>4324</b>	
FTSE INDEX DEC7	6259	6354	6239	<b>6266.5</b>	<b>-22</b>
DAX INDEX DEC7	7805.5	7954	7786	<b>7878</b>	<b>36</b>
CAC 40DEC7	5500.5	5587	5451.5	<b>5489</b>	<b>-32</b>
HANG SENG DEC7	26490	26988	26117	<b>26729</b>	<b>232</b>

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