

Thursday, 20 December 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY DEC7	6234	6269	6189	6212	4	57831	331144	20-Dec-07
SPI 200-DAY MAR8	6240	6280	6202	6225	4	51782	243729	20-Mar-08
BILLS MAR8-DAY	92.65	92.67	92.63	92.66	0.01	11796	365776	13-Mar-08
BILLS JUN8-DAY	92.56	92.57	92.5	92.57	0.02	19468	271571	12-Jun-08
BILLS SEP8-DAY	92.51	92.53	92.46	92.51	0	7376	151002	11-Sep-08
BILLS DEC8-DAY	92.48	92.5	92.44	92.48	-0.01	5775	77150	11-Dec-08
BILLS MAR9-DAY	92.48	92.49	92.44	92.46	-0.03	2186	51918	12-Mar-09
3YR TB MAR8	93.29	93.295	93.23	93.25	-0.035	24218	536633	17-Mar-08
3YR TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10YR TB MAR8	93.76	93.76	93.695	93.72	0	16448	554490	17-Mar-08
10YR TB JUN8	0	0	0	0	0	0	0	16-Jun-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE DC7	6204	6208	6160	6191	-22	5006	331144	20-Dec-07
SPI 200-NITE MR8	6211	6224	6171	6204	-20	4963	243729	20-Mar-08
BILLS MAR8-NITE	92.66	92.69	92.65	92.67	0	3143	365776	13-Mar-08
BILLS JUN8-NITE	92.56	92.6	92.54	92.57	-0.01	8313	271571	12-Jun-08
BILLS SEP8-NITE	92.51	92.55	92.49	92.52	0	3775	151002	11-Sep-08
BILLS DEC8-NITE	92.48	92.52	92.46	92.48	0	2365	77150	11-Dec-08
BILLS MAR9-NITE	92.45	92.52	92.45	92.48	0.01	647	51918	12-Mar-09
3Y TB MAR8	93.26	93.3	93.22	93.27	0.02	21482	536633	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.735	93.785	93.695	93.76	0.035	10681	554490	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>	620	0.09	0.11	421
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	2795	0.04	0.06	1501
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	100	0.03	0.04	696
IR Z8/H9	<i>Dec08/Mar'09 Bill Spread</i>	1197	0.00	0.01	197
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	48	0.00	0.01	400
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	500	-0.01	0.01	548
XTZ7/YTZ7	<i>Dec 3's/10's Curve 28/10</i>	1	-0.495	-0.480	300
APZ7/APH8	<i>Dec07/Mar08 AP Roll</i>	183	-14	-13	108

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	115 27/32	116 22/32	115 5/32	115 29/32	17/32
US 10YR NTE MAR8	113 7/64	113 33/64	112 34/64	113 14/64	24/64
US 5YR NTES MAR8	110 1/64	110 24/64	109 37/64	110 2/64	12/64
US 2YR NTES MAR8	104 59/64	105 4/64	104 47/64	105 4/64	7/64
3-MTH EURO\$ MAR8	95.65	95.73	95.62	95.685	0.03
3-MTH EURO\$ JUN8	96.1	96.215	96.045	96.145	0.08
3-MTH EURO\$ SEP8	96.34	96.46	96.26	96.385	0.075
3-MTH EURO\$ DEC8	96.44	96.565	96.36	96.485	0.085

BUND FUT 6% MAR8	113.17	113.6	112.97	113.35	0.17
BOBL FUT 6% MAR8	107.935	108.225	107.89	108.125	0.165
SCHATZ 6% MAR8	103.34	103.505	103.335	103.44	0.095
LONG GILT MAR8	108.48	109.09	108.45	109.03	0.65
EURIBOR 3M MAR8	95.48	95.51	95.46	95.485	0.01
EURIBOR 3M JUN8	95.53	95.585	95.515	95.55	0.025
EURIBOR 3M SEP8	95.59	95.635	95.565	95.62	0.04
EURIBOR 3M DEC8	95.645	95.695	95.625	95.67	0.035
3 EURO-YEN MAR8	99.285	99.3	99.285	99.3	0.05
3 EURO-YEN JUN8	0	0	0	0	0
3 EURO-YEN SEP8	99.28	99.28	99.28	99.28	0.04
3 EURO-YEN DEC8	0	0	0	0	0
SHORT STG MAR8	94.33	94.38	94.29	94.34	0.04
SHORT STG JUN8	94.6	94.71	94.57	94.65	0.08
SHORT STG SEP8	94.77	94.91	94.75	94.86	0.11
SHORT STG DEC8	94.91	95.03	94.87	94.99	0.12

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8586	0.8637	0.856
GBPUSD	1.9981	2.0197	1.993
EURUSD	1.4378	1.4423	1.4327
USDJPY	113.33	113.5	112.75
USDDEM	2.215	2.2157	2.216
CHFUSD	1.1548	1.1585	1.1513
CADUSD	1.0024	1.0092	1.0019
NZDUSD	0.755	0.759	0.7532

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13231.98	13300.43	13146.79	13207.27	-25.2
DJ IND AVG MAR8	13305	13384	13230	13285	-43
S&P 500 INDEX	1453.67	1464.4	1445.49	1452.99	-1.99
S&P 500 IDX MAR8	1465.5	1475.3	1456	1464.7	-1.8
NASDAQ 100	2027.9	2038.99	2016.69	2031	1.51
NASD 100 MAR8	2049.5	2062	2038	2056.5	6.25
DJ STOXX 50		361.04	357.83	358.74	0
EURO STXX50 DEC7		4340	4279	4305	
FTSE INDEX DEC7	6300	6326	6252	6296	6
DAX INDEX DEC7	7872	7885.5	7781	7843	-27
CAC 40DEC7	5519.5	5552.5	5467.5	5496	-18.5
HANG SENG DEC7	26939	27274	26660	27054	325
NIKKEI 225 MAR08	15070	15090	15005	15070	-15
NIK STK AV MAR8		0	0	0	0

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