

Friday, December 21, 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200 JAN8	6178	6238	6178	6238	16	46	13	17-Jan-08
SPI 200-DAY JUN8	6269	6269	6227	6230	-59	65	1877	19-Jun-08
BILLS MAR8-DAY	92.68	92.68	92.65	92.66	-0.01	8370	365776	13-Mar-08
BILLS JUN8-DAY	92.58	92.59	92.55	92.57	-0.01	9644	271571	12-Jun-08
BILLS SEP8-DAY	92.53	92.54	92.49	92.5	-0.02	3409	151002	11-Sep-08
BILLS DEC8-DAY	92.48	92.49	92.45	92.46	-0.02	2441	77150	11-Dec-08
BILLS MAR9-DAY	92.45	92.47	92.44	92.44	-0.03	2132	51918	12-Mar-09
3YR TB MAR8	93.25	93.265	93.235	93.255	0.005	23561	536633	17-Mar-08
3YR TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10YR TB MAR8	93.76	93.8	93.73	93.77	0.045	13394	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 JAN8	0	0	0	0	0	0	13	17-Jan-08
SPI 200-NITE JN8	6215	6285	6215	6230	-27	18	1877	19-Jun-08
BILLS MAR8-NITE	92.66	92.68	92.66	92.67	0	1350	365776	13-Mar-08
BILLS JUN8-NITE	92.56	92.57	92.55	92.55	-0.02	3055	271571	12-Jun-08
BILLS SEP8-NITE	92.49	92.5	92.48	92.49	-0.01	2372	151002	11-Sep-08
BILLS DEC8-NITE	92.45	92.47	92.45	92.45	-0.01	589	77150	11-Dec-08
BILLS MAR9-NITE	92.43	92.44	92.43	92.44	0	528	51918	12-Mar-09
3Y TB MAR8	93.255	93.28	93.235	93.24	-0.02	13917	536633	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.78	93.805	93.765	93.77	-0.01	6666	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>	1	0.12	0.13	1422
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	64	0.06	0.07	185
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	1382	0.03	0.04	2
IR Z8/H9	<i>Dec08/Mar'09 Bill Spread</i>	1010	0.01	0.03	724
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	200	-0.01	0.01	340
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	100	-0.01	0.00	102
XTH7/YTH7	<i>Dec 3's/10's Curve 28/10</i>	1	-0.530	-0.510	12

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	116 11/32	117	116 8/32	116 17/32	21/32
US 10YR NTE MAR8	113 18/64	113 49/64	113 18/64	113 32/64	20/64
US 5YR NTES MAR8	110 6/64	110 29/64	110 5/64	110 19/64	15/64
US 2YR NTES MAR8	104 63/64	105 9/64	104 63/64	105 4/64	9/64
3-MTH EURO\$ MAR8	95.685	95.72	95.68	95.71	0.02
3-MTH EURO\$ JUN8	96.16	96.24	96.16	96.205	0.05
3-MTH EURO\$ SEP8	96.415	96.505	96.405	96.46	0.075
3-MTH EURO\$ DEC8	96.515	96.625	96.515	96.58	0.08

BUND FUT 6% MAR8	113.33	113.65	113.19	113.49	0.39
BOBL FUT 6% MAR8	108.065	108.225	107.93	108.13	0.16
SCHATZ 6% MAR8	103.43	103.47	103.35	103.44	0.06
LONG GILT MAR8	109.02	109.72	108.98	109.72	0.85
EURIBOR 3M MAR8	95.48	95.49	95.46	95.475	0
EURIBOR 3M JUN8	95.55	95.58	95.53	95.57	0.035
EURIBOR 3M SEP8	95.62	95.655	95.58	95.635	0.05
EURIBOR 3M DEC8	95.675	95.705	95.625	95.685	0.05
3 EURO-YEN MAR8	99.275	99.275	99.275	99.275	-0.025
3 EURO-YEN JUN8	0	0	0	0	0
3 EURO-YEN SEP8	99.265	99.265	99.265	99.265	-0.025
3 EURO-YEN DEC8	0	0	0	0	0
SHORT STG MAR8	94.36	94.37	94.34	94.36	0.02
SHORT STG JUN8	94.68	94.71	94.64	94.68	0.03
SHORT STG SEP8	94.89	94.93	94.85	94.9	0.05
SHORT STG DEC8	94.99	95.05	94.98	95.03	0.06

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8577	0.8603	0.8568
GBPUSD	1.9817	1.9984	1.981
EURUSD	1.4323	1.4391	1.431
USDJPY	113.06	113.44	112.81
USDDEM	2.215	2.2157	2.216
CHFUSD	1.1577	1.1591	1.1545
CADUSD	0.9986	1.0048	0.9955
NZDUSD	0.7584	0.7594	0.7536

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13206.46	13288.4	13153.62	13200.2	-7.07
DJ IND AVG MAR8	13340	13363	13235	13275	-23
S&P 500 INDEX	1462.37	1461.48	1447.23	1455.7	2.7
S&P 500 IDX MAR8	1474	1474.3	1457.7	1465.5	0.6
NASDAQ 100	2056.12	2069.49	2040.38	2062.88	31.88
NASD 100 MAR8	2081	2092	2060	2086	28.75
DJ STOXX 50		361.75	358.75	359.46	0
EURO STXX50 DEC7		4345	4300	4324	
FTSE INDEX DEC7	6305.5	6371	6292.5	6359.5	62.5
DAX INDEX DEC7	7840	7922.5	7837	7878	29
CAC 40DEC7	5508	5552	5493	5527.5	27.5
HANG SENG DEC7	27188	27238	26955	27032	-22
NIKKEI 225 MAR08	15025	15085	15020	15055	25
NIK STK AV MAR8		15180	15120	15150	-60

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