

Tuesday, December 25, 2007

Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY MAR8	6356	6389	6295	6343	19	9232	225440	20-Mar-08
SPI 200-DAY JUN8	0	0	0	0	0	4	1909	19-Jun-08
BILLS MAR8-DAY	92.68	92.68	92.66	92.66	-0.02	2441	365776	13-Mar-08
BILLS JUN8-DAY	92.53	92.54	92.49	92.54	-0.02	2419	271571	12-Jun-08
BILLS SEP8-DAY	92.47	92.47	92.42	92.45	-0.03	803	151002	11-Sep-08
BILLS DEC8-DAY	92.42	92.42	92.39	92.39	-0.05	774	77150	11-Dec-08
BILLS MAR9-DAY	92.38	92.38	92.38	92.38	-0.04	50	51918	12-Mar-09
3YR TB MAR8	93.18	93.18	93.145	93.155	-0.075	9033	536633	17-Mar-08
3YR TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10YR TB MAR8	93.665	93.68	93.64	93.65	-0.11	4621	554490	17-Mar-08
10YR TB JUN8	0	0	0	0	0	0	0	16-Jun-08

Sycom Overnight Closing Levels - NOTE THERE WAS NO SYCOM SESSION

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE MR8	6315	6376	6314	6368	44	1402	225440	20-Mar-08
SPI 200-NITE JN8	6407	6407	6407	6407	20	1	1909	19-Jun-08
BILLS MAR8-NITE	92.67	92.68	92.66	92.68	0	481	365776	13-Mar-08
BILLS JUN8-NITE	92.55	92.55	92.52	92.54	-0.02	326	271571	12-Jun-08
BILLS SEP8-NITE	92.47	92.47	92.44	92.46	-0.02	849	151002	11-Sep-08
BILLS DEC8-NITE	92.44	92.44	92.42	92.42	-0.02	407	77150	11-Dec-08
BILLS MAR9-NITE	92.4	92.4	92.4	92.4	-0.02	275	51918	12-Mar-09
3Y TB MAR8	93.225	93.23	93.17	93.17	-0.06	9659	536633	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.75	93.76	93.67	93.675	-0.085	3790	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>	189	0.12	0.14	973
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	470	0.07	0.08	65
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	150	0.04	0.05	432
IR Z8/H9	<i>Dec08/Mar'09 Bill Spread</i>	1350	0.01	0.03	550
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	300	-0.01	0.01	300
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	300	-0.01	0.00	200
XTH7/YTH7	<i>Dec 3's/10's Curve 28/10</i>	3	-0.515	-0.500	9

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	114 25/32	114 29/32	114 10/32	114 16/32	- 16/32
US 10YR NTE MAR8	112 24/64	112 28/64	112 1/64	112 9/64	- 19/64
US 5YR NTES MAR8	109 32/64	109 36/64	109 21/64	109 23/64	- 13/64
US 2YR NTES MAR8	104 50/64	104 50/64	104 47/64	104 50/64	- 2/64
3-MTH EURO\$ MAR8	95.66	95.66	95.64	95.65	-0.02
3-MTH EURO\$ JUN8	96.12	96.12	96.08	96.11	-0.015

Overnight Price Summary



3-MTH EURO\$ SEP8	96.335	96.335	96.28	96.335	-0.01
3-MTH EURO\$ DEC8	96.425	96.425	96.36	96.41	-0.025
BUND FUT 6% MAR8	113.39	113.47	112.87	113	-0.5
BOBL FUT 6% MAR8	108.045	108.13	107.855	107.94	-0.18
SCHATZ 6% MAR8	103.42	103.42	103.31	103.325	-0.09
LONG GILT MAR8	109.37	109.64	109.3	109.6	0.36
EURIBOR 3M MAR8	95.44	95.46	95.42	95.43	-0.01
EURIBOR 3M JUN8	95.53	95.56	95.525	95.55	0.01
EURIBOR 3M SEP8	95.59	95.645	95.59	95.625	0.025
EURIBOR 3M DEC8	95.645	95.675	95.64	95.675	0.035
3 EURO-YEN MAR8	0	0	0	0	0
3 EURO-YEN JUN8	0	0	0	0	0
3 EURO-YEN SEP8	0	0	0	0	0
3 EURO-YEN DEC8	0	0	0	0	0
SHORT STG MAR8	94.37	94.39	94.36	94.39	0.01
SHORT STG JUN8	94.69	94.7	94.67	94.7	0.02
SHORT STG SEP8	94.88	94.92	94.86	94.92	0.03
SHORT STG DEC8	94.99	95.06	94.98	95.06	0.04

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.871	0.872	0.8674
GBPUSD	1.9762	1.9844	1.9756
EURUSD	1.4403	1.4413	1.4372
USDJPY	114.35	114.4	114
USDDDEM	2.215	2.2157	2.216
CHFUSD	1.1577	1.1579	1.1528
CADUSD	0.9882	0.9934	0.9869
NZDUSD	0.7666	0.7673	0.7625

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13450.73	13563.48	13449.27	13549.33	98.68
DJ IND AVG MAR8	13575	13640	13565	13610	60
S&P 500 INDEX	1486.7	1497.21	1484.45	1496.45	11.99
S&P 500 IDX MAR8	1501.8	1507.1	1499.7	1503.7	5.7
NASDAQ 100	2113.12	2131.73	2113.12	2128.62	16.85
NASD 100 MAR8	2138	2150	2137	2148	10.75
DJ STOXX 50		365.33	360.31	364.49	0
EURO STXX50 MAR8		4446	4394	4438	
FTSE INDEX MAR8	6482	6512.5	6468.5	6497	33
DAX INDEX MAR8	8019.5	8115	8015	8103	148.5
CAC 40JAN8	5642	5644.5	5618.5	5634	13.5
HANG SENG DEC7	28250	28320	28070	28255	407
NIKKEI 225 MAR08	15330	15460	15330	15405	110
NIK STK AV MAR8		0	0	0	0

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