

Thursday, December 27, 2007

Yesterday's Day Session - NOTE THERE WAS NO DAY SESSION YESTERDAY

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY MAR8	6356	6389	6295	<b>6343</b>	<b>19</b>	9232	225440	20-Mar-08
SPI 200-DAY JUN8	0	0	0	<b>0</b>	<b>0</b>	4	1909	19-Jun-08
BILLS MAR8-DAY	92.68	92.68	92.66	<b>92.66</b>	<b>-0.02</b>	2441	365776	13-Mar-08
BILLS JUN8-DAY	92.53	92.54	92.49	<b>92.54</b>	<b>-0.02</b>	2419	271571	12-Jun-08
BILLS SEP8-DAY	92.47	92.47	92.42	<b>92.45</b>	<b>-0.03</b>	803	151002	11-Sep-08
BILLS DEC8-DAY	92.42	92.42	92.39	<b>92.39</b>	<b>-0.05</b>	774	77150	11-Dec-08
BILLS MAR9-DAY	92.38	92.38	92.38	<b>92.38</b>	<b>-0.04</b>	50	51918	12-Mar-09
3YR TB MAR8	93.18	93.18	93.145	<b>93.155</b>	<b>-0.075</b>	9033	536633	17-Mar-08
3YR TB JUN8	0	0	0	<b>0</b>	<b>0</b>	0	0	16-Jun-08
10YR TB MAR8	93.665	93.68	93.64	<b>93.65</b>	<b>-0.11</b>	4621	554490	17-Mar-08
10YR TB JUN8	0	0	0	<b>0</b>	<b>0</b>	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	<b>6368</b>	<b>44</b>	1402	228743	20-Mar-08
SPI 200-NITE JN8	6407	6407	6407	<b>6407</b>	<b>20</b>	1	1914	19-Jun-08
BILLS MAR8-NITE	92.67	92.68	92.66	<b>92.68</b>	<b>0</b>	481	344606	13-Mar-08
BILLS JUN8-NITE	92.55	92.55	92.52	<b>92.54</b>	<b>-0.02</b>	326	252168	12-Jun-08
BILLS SEP8-NITE	92.47	92.47	92.44	<b>92.46</b>	<b>-0.02</b>	849	144500	11-Sep-08
BILLS DEC8-NITE	92.44	92.44	92.42	<b>92.42</b>	<b>-0.02</b>	407	68462	11-Dec-08
BILLS MAR9-NITE	92.4	92.4	92.4	<b>92.4</b>	<b>-0.02</b>	275	50127	12-Mar-09
3Y TB MAR8	93.225	93.23	93.17	<b>93.17</b>	<b>-0.06</b>	9659	510429	17-Mar-08
3Y TB JUN8	0	0	0	<b>0</b>	<b>0</b>	0	0	16-Jun-08
10Y TB MAR8	93.75	93.76	93.67	<b>93.675</b>	<b>-0.085</b>	3790	451126	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	<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 10/32	114 22/32	113 16/32	<b>113 16/32</b>	<b>- 27/32</b>
US 10YR NTE MAR8	112 4/64	112 4/64	111 37/64	<b>111 37/64</b>	<b>- 32/64</b>
US 5YR NTES MAR8	109 18/64	109 29/64	109 1/64	<b>109 1/64</b>	<b>- 22/64</b>
US 2YR NTES MAR8	104 44/64	104 49/64	104 41/64	<b>104 49/64</b>	<b>- 7/64</b>
3-MTH EURO\$ MAR8	95.645	95.65	95.625	<b>95.625</b>	<b>-0.03</b>
3-MTH EURO\$ JUN8	96.09	96.16	96.06	<b>96.06</b>	<b>-0.045</b>

3-MTH EURO\$ SEP8	96.295	96.4	96.285	<b>96.29</b>	<b>-0.035</b>
3-MTH EURO\$ DEC8	96.375	96.465	96.36	<b>96.39</b>	<b>-0.04</b>
BUND FUT 6% MAR8	113.39	113.47	112.87	<b>113</b>	<b>-0.5</b>
BOBL FUT 6% MAR8	108.045	108.13	107.855	<b>107.94</b>	<b>-0.18</b>
SCHATZ 6% MAR8	103.42	103.42	103.31	<b>103.325</b>	<b>-0.09</b>
LONG GILT MAR8	109.37	109.64	109.3	<b>109.6</b>	<b>0.36</b>
EURIBOR 3M MAR8	95.44	95.46	95.42	<b>95.43</b>	<b>-0.01</b>
EURIBOR 3M JUN8	95.53	95.56	95.525	<b>95.55</b>	<b>0.01</b>
EURIBOR 3M SEP8	95.59	95.645	95.59	<b>95.625</b>	<b>0.025</b>
EURIBOR 3M DEC8	95.645	95.675	95.64	<b>95.675</b>	<b>0.035</b>
3 EURO-YEN MAR8	0	0	0	<b>0</b>	<b>0</b>
3 EURO-YEN JUN8	0	0	0	<b>0</b>	<b>0</b>
3 EURO-YEN SEP8	0	0	0	<b>0</b>	<b>0</b>
3 EURO-YEN DEC8	0	0	0	<b>0</b>	<b>0</b>
SHORT STG MAR8	94.37	94.39	94.36	<b>94.39</b>	<b>0.01</b>
SHORT STG JUN8	94.69	94.7	94.67	<b>94.7</b>	<b>0.02</b>
SHORT STG SEP8	94.88	94.92	94.86	<b>94.92</b>	<b>0.03</b>
SHORT STG DEC8	94.99	95.06	94.98	<b>95.06</b>	<b>0.04</b>

## Currencies at the Close

Currencies	Last	High	Low
AUDUSD	<b>0.8732</b>	0.8746	0.87
GBPUSD	<b>1.984</b>	1.9848	1.9771
EURUSD	<b>1.4492</b>	1.4506	1.4392
USDJPY	<b>114.3</b>	114.39	113.93
USDDEM	<b>2.215</b>	2.2157	2.216
CHFUSD	<b>1.1507</b>	1.1594	1.1494
CADUSD	<b>0.9805</b>	0.9865	0.9804
NZDUSD	<b>0.7661</b>	0.7695	0.7643

## Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13547.95	13563.32	13492.68	<b>13550.64</b>	<b>1.31</b>
DJ IND AVG MAR8	13620	13650	13585	<b>13640</b>	<b>13</b>
S&P 500 INDEX	1491.18	1498.6	1488.41	<b>1497.59</b>	<b>1.14</b>
S&P 500 IDX MAR8	1502	1510.7	1499.3	<b>1509.1</b>	<b>2.5</b>
NASDAQ 100	2121.41	2141.08	2116.21	<b>2136.94</b>	<b>8.32</b>
NASD 100 MAR8	2145	2165	2138	<b>2160.25</b>	<b>12.25</b>
DJ STOXX 50		365.33	360.31	<b>364.49</b>	<b>0</b>
EURO STXX50 MAR8		4446	4394	<b>4438</b>	
FTSE INDEX MAR8	6482	6512.5	6468.5	<b>6497</b>	<b>33</b>
DAX INDEX MAR8	8019.5	8115	8015	<b>8103</b>	<b>148.5</b>
CAC 40JAN8	5642	5644.5	5618.5	<b>5634</b>	<b>13.5</b>
HANG SENG DEC7	28250	28320	28070	<b>28255</b>	<b>407</b>
NIKKEI 225 MAR08	15690	15720	15690	<b>15705</b>	<b>20</b>
NIK STK AV MAR8		15705	15705	<b>15705</b>	<b>20</b>

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