

**Saturday, December 22, 2007**
**Yesterday's Day Session**

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY MAR8	6240	6330	6218	<b>6324</b>	<b>132</b>	18007	225440	20-Mar-08
SPI 200-DAY JUN8	6359	6389	6359	<b>6389</b>	<b>132</b>	38	1909	19-Jun-08
BILLS MAR8-DAY	92.67	92.68	92.66	<b>92.68</b>	<b>0.01</b>	10530	365776	13-Mar-08
BILLS JUN8-DAY	92.57	92.57	92.53	<b>92.55</b>	<b>-0.02</b>	6822	271571	12-Jun-08
BILLS SEP8-DAY	92.54	92.54	92.46	<b>92.48</b>	<b>-0.02</b>	8209	151002	11-Sep-08
BILLS DEC8-DAY	92.49	92.49	92.41	<b>92.43</b>	<b>-0.03</b>	1531	77150	11-Dec-08
BILLS MAR9-DAY	92.46	92.46	92.39	<b>92.42</b>	<b>-0.02</b>	1251	51918	12-Mar-09
3YR TB MAR8	93.23	93.25	93.19	<b>93.225</b>	<b>-0.035</b>	31526	536633	17-Mar-08
3YR TB JUN8	0	0	0	<b>0</b>	<b>0</b>	0	0	16-Jun-08
10YR TB MAR8	93.72	93.775	93.72	<b>93.76</b>	<b>-0.02</b>	14437	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**

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE MR8	6315	6376	6314	<b>6368</b>	<b>44</b>	1402	225440	20-Mar-08
SPI 200-NITE JN8	6407	6407	6407	<b>6407</b>	<b>20</b>	1	1909	19-Jun-08
BILLS MAR8-NITE	92.67	92.68	92.66	<b>92.68</b>	<b>0</b>	481	365776	13-Mar-08
BILLS JUN8-NITE	92.55	92.55	92.52	<b>92.54</b>	<b>-0.02</b>	326	271571	12-Jun-08
BILLS SEP8-NITE	92.47	92.47	92.44	<b>92.46</b>	<b>-0.02</b>	849	151002	11-Sep-08
BILLS DEC8-NITE	92.44	92.44	92.42	<b>92.42</b>	<b>-0.02</b>	407	77150	11-Dec-08
BILLS MAR9-NITE	92.4	92.4	92.4	<b>92.4</b>	<b>-0.02</b>	275	51918	12-Mar-09
3Y TB MAR8	93.225	93.23	93.17	<b>93.17</b>	<b>-0.06</b>	9659	536633	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	554490	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/Mar09 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	116 2/32	116 6/32	114 31/32	<b>115</b>	<b>-1 18/32</b>
US 10YR NTE MAR8	113 14/64	113 18/64	112 30/64	<b>112 30/64</b>	<b>-1 5/64</b>
US 5YR NTES MAR8	110 3/64	110 8/64	109 35/64	<b>109 37/64</b>	<b>-46/64</b>
US 2YR NTES MAR8	104 56/64	104 56/64	104 52/64	<b>104 52/64</b>	<b>-17/64</b>
3-MTH EURO\$ MAR8	95.67	95.705	95.655	<b>95.665</b>	<b>-0.035</b>
3-MTH EURO\$ JUN8	96.165	96.195	96.11	<b>96.125</b>	<b>-0.075</b>
3-MTH EURO\$ SEP8	96.43	96.46	96.34	<b>96.355</b>	<b>-0.115</b>

3-MTH EURO\$ DEC8	96.535	96.58	96.435	<b>96.44</b>	<b>-0.14</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	109.45	109.71	109.05	<b>109.11</b>	<b>-0.55</b>
EURIBOR 3M MAR8	95.47	95.475	95.435	<b>95.435</b>	<b>-0.04</b>
EURIBOR 3M JUN8	95.565	95.57	95.535	<b>95.535</b>	<b>-0.035</b>
EURIBOR 3M SEP8	95.625	95.63	95.595	<b>95.615</b>	<b>-0.015</b>
EURIBOR 3M DEC8	95.675	95.68	95.635	<b>95.655</b>	<b>-0.02</b>
3 EURO-YEN MAR8	99.28	99.28	99.28	<b>99.28</b>	<b>-0.015</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	94.36	94.4	94.35	<b>94.35</b>	<b>-0.01</b>
SHORT STG JUN8	94.68	94.72	94.64	<b>94.65</b>	<b>-0.03</b>
SHORT STG SEP8	94.88	94.93	94.85	<b>94.86</b>	<b>-0.04</b>
SHORT STG DEC8	95.02	95.07	94.99	<b>95</b>	<b>-0.03</b>

## Currencies at the Close

Currencies	Last	High	Low
AUDUSD	<b>0.8671</b>	0.8697	0.858
GBPUSD	<b>1.9828</b>	1.9894	1.9809
EURUSD	<b>1.4363</b>	1.441	1.4318
USDJPY	<b>114.15</b>	114.19	112.96
USDDDEM	<b>2.215</b>	2.2157	2.216
CHFUSD	<b>1.1559</b>	1.1595	1.1515
CADUSD	<b>0.9911</b>	1.0019	0.9914
NZDUSD	<b>0.7632</b>	0.7677	0.7595

## Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13241.66	13473.98	13241.57	<b>13450.65</b>	<b>205.01</b>
DJ IND AVG MAR8	13430	13570	13415	<b>13552</b>	<b>0</b>
S&P 500 INDEX	1474.95	1485.33	1459.89	<b>1484.46</b>	<b>24.34</b>
S&P 500 IDX MAR8	1487	1498.5	1484.7	<b>1497.9</b>	<b>23.2</b>
NASDAQ 100	2100.71	2111.77	2094.65	<b>2111.77</b>	<b>42.09</b>
NASD 100 MAR8	2126	2138	2116	<b>2138</b>	<b>39.5</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	6425	6481	6425	<b>6460.5</b>	<b>92.5</b>
DAX INDEX MAR8	8019.5	8115	8015	<b>8103</b>	<b>148.5</b>
CAC 40DEC7	5567.5	5619.5	5561.5	<b>5596</b>	<b>83</b>
HANG SENG DEC7	27100	27850	27100	<b>27848</b>	<b>816</b>
NIKKEI 225 MAR08	15330	15460	15330	<b>15405</b>	<b>110</b>
NIK STK AV MAR8		15590	15470	<b>15590</b>	<b>435</b>

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