

## Friday, 28 December 2007

## Yesterday's Day Session

| Contract         | Open  | High   | Low    | Last          | Change        | Volume | Open Int | Expiry    |
|------------------|-------|--------|--------|---------------|---------------|--------|----------|-----------|
| SPI 200-DAY MAR8 | 6364  | 6393   | 6360   | <b>6380</b>   | <b>39</b>     | 8268   | 221643   | 20-Mar-08 |
| SPI 200-DAY JUN8 | 0     | 0      | 0      | <b>0</b>      | <b>0</b>      | 9      | 1922     | 19-Jun-08 |
| BILLS MAR8-DAY   | 92.67 | 92.67  | 92.64  | <b>92.66</b>  | <b>-0.01</b>  | 9675   | 329293   | 13-Mar-08 |
| BILLS JUN8-DAY   | 92.51 | 92.53  | 92.49  | <b>92.53</b>  | <b>-0.01</b>  | 10388  | 239545   | 12-Jun-08 |
| BILLS SEP8-DAY   | 92.42 | 92.45  | 92.41  | <b>92.45</b>  | <b>0</b>      | 7009   | 134810   | 11-Sep-08 |
| BILLS DEC8-DAY   | 92.38 | 92.39  | 92.36  | <b>92.39</b>  | <b>-0.01</b>  | 2851   | 69690    | 11-Dec-08 |
| BILLS MAR9-DAY   | 92.35 | 92.37  | 92.34  | <b>92.36</b>  | <b>-0.01</b>  | 269    | 50256    | 12-Mar-09 |
| 3YR TB MAR8      | 93.13 | 93.145 | 93.105 | <b>93.14</b>  | <b>-0.02</b>  | 12180  | 506944   | 17-Mar-08 |
| 3YR TB JUN8      | 0     | 0      | 0      | <b>0</b>      | <b>0</b>      | 0      | 0        | 16-Jun-08 |
| 10YR TB MAR8     | 93.58 | 93.635 | 93.58  | <b>93.595</b> | <b>-0.055</b> | 10302  | 450611   | 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 | 6376   | 6388  | 6296  | <b>6298</b>   | <b>-81</b>   | 616    | 221643   | 20-Mar-08 |
| SPI 200-NITE JN8 | 0      | 0     | 0     | <b>0</b>      | <b>0</b>     | 0      | 1922     | 19-Jun-08 |
| BILLS MAR8-NITE  | 92.65  | 92.67 | 92.65 | <b>92.67</b>  | <b>0.01</b>  | 327    | 329293   | 13-Mar-08 |
| BILLS JUN8-NITE  | 92.52  | 92.54 | 92.52 | <b>92.54</b>  | <b>0.01</b>  | 1136   | 239545   | 12-Jun-08 |
| BILLS SEP8-NITE  | 92.44  | 92.45 | 92.44 | <b>92.45</b>  | <b>0</b>     | 250    | 134810   | 11-Sep-08 |
| BILLS DEC8-NITE  | 92.39  | 92.39 | 92.38 | <b>92.39</b>  | <b>0</b>     | 73     | 69690    | 11-Dec-08 |
| BILLS MAR9-NITE  | 92.37  | 92.37 | 92.37 | <b>92.37</b>  | <b>0.01</b>  | 4      | 50256    | 12-Mar-09 |
| 3Y TB MAR8       | 93.145 | 93.19 | 93.14 | <b>93.18</b>  | <b>0.035</b> | 4282   | 506944   | 17-Mar-08 |
| 3Y TB JUN8       | 0      | 0     | 0     | <b>0</b>      | <b>0</b>     | 0      | 0        | 16-Jun-08 |
| 10Y TB MAR8      | 93.6   | 93.69 | 93.6  | <b>93.655</b> | <b>0.055</b> | 4204   | 450611   | 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>  | 249    | 0.12   | 0.13   | 149    |
| IR M8/U8  | <i>Jun08/Sep08 Bill Spread</i>  | 1000   | 0.07   | 0.08   | 365    |
| IR U8/Z8  | <i>Sep08/Dec08 Bill Spread</i>  | 64     | 0.05   | 0.06   | 735    |
| IR Z8/H9  | <i>Dec08/Mar09 Bill Spread</i>  | 196    | 0.02   | 0.03   | 64     |
| IR H9/M9  | <i>Mar09/Jun09 Bill Spread</i>  | 150    | -0.01  | 0.01   | 268    |
| IR M9/U9  | <i>Jun09/Sep09 Bill Spread</i>  | 100    | -0.01  | 0.00   | 5      |
| XTH7/YTH7 | <i>Dec 3's/10's Curve 28/10</i> | 1      | -0.475 | -0.470 | 5      |

## International Markets Closing Levels

| Contract          | Open      | High      | Low       | Last             | Chg          |
|-------------------|-----------|-----------|-----------|------------------|--------------|
| US T BONDS MAR8   | 113 31/32 | 114 21/32 | 113 30/32 | <b>114 15/32</b> | <b>29/32</b> |
| US 10YR NTE MAR8  | 111 53/64 | 112 21/64 | 111 51/64 | <b>112 14/64</b> | <b>40/64</b> |
| US 5YR NTES MAR8  | 109 7/64  | 109 29/64 | 109 7/64  | <b>109 28/64</b> | <b>27/64</b> |
| US 2YR NTES MAR8  | 104 43/64 | 104 52/64 | 104 43/64 | <b>104 51/64</b> | <b>9/64</b>  |
| 3-MTH EURO\$ MAR8 | 95.655    | 95.695    | 95.655    | <b>95.655</b>    | <b>0.03</b>  |
| 3-MTH EURO\$ JUN8 | 96.095    | 96.15     | 96.085    | <b>96.1</b>      | <b>0.035</b> |

## Overnight Price Summary



|                   |         |         |         |                |               |
|-------------------|---------|---------|---------|----------------|---------------|
| 3-MTH EURO\$ SEP8 | 96.32   | 96.385  | 96.31   | <b>96.33</b>   | <b>0.04</b>   |
| 3-MTH EURO\$ DEC8 | 96.395  | 96.47   | 96.39   | <b>96.425</b>  | <b>0.06</b>   |
| BUND FUT 6% MAR8  | 112.9   | 112.93  | 112.6   | <b>112.67</b>  | <b>-0.26</b>  |
| BOBL FUT 6% MAR8  | 107.99  | 107.99  | 107.665 | <b>107.705</b> | <b>-0.18</b>  |
| SCHATZ 6% MAR8    | 103.365 | 103.365 | 103.19  | <b>103.26</b>  | <b>-0.065</b> |
| LONG GILT MAR8    | 109.1   | 109.21  | 108.86  | <b>109.02</b>  | <b>-0.58</b>  |
| EURIBOR 3M MAR8   | 95.42   | 95.46   | 95.415  | <b>95.44</b>   | <b>0.01</b>   |
| EURIBOR 3M JUN8   | 95.53   | 95.54   | 95.5    | <b>95.52</b>   | <b>-0.025</b> |
| EURIBOR 3M SEP8   | 95.6    | 95.61   | 95.555  | <b>95.585</b>  | <b>-0.035</b> |
| EURIBOR 3M DEC8   | 95.655  | 95.655  | 95.6    | <b>95.64</b>   | <b>-0.03</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    | 94.39   | 94.41   | 94.37   | <b>94.38</b>   | <b>-0.01</b>  |
| SHORT STG JUN8    | 94.66   | 94.71   | 94.66   | <b>94.66</b>   | <b>-0.04</b>  |
| SHORT STG SEP8    | 94.86   | 94.93   | 94.86   | <b>94.88</b>   | <b>-0.04</b>  |
| SHORT STG DEC8    | 95.03   | 95.07   | 95.01   | <b>95.03</b>   | <b>-0.03</b>  |

### Currencies at the Close

| Currencies | Last          | High   | Low    |
|------------|---------------|--------|--------|
| AUDUSD     | <b>0.8767</b> | 0.8792 | 0.8712 |
| GBPUSD     | <b>1.984</b>  | 1.9848 | 1.9771 |
| EURUSD     | <b>1.4608</b> | 1.4639 | 1.447  |
| USDJPY     | <b>114.3</b>  | 114.39 | 113.93 |
| USDDEM     | <b>2.215</b>  | 2.2157 | 2.216  |
| CHFUSD     | <b>1.1403</b> | 1.1524 | 1.1375 |
| CADUSD     | <b>0.9813</b> | 0.9854 | 0.9786 |
| NZDUSD     | <b>0.7661</b> | 0.7695 | 0.7643 |

### Equity Markets at the Close

| Contract         | Open     | High     | Low      | Last            | Change         |
|------------------|----------|----------|----------|-----------------|----------------|
| DJ INDU AVERAGE  | 13549.17 | 13551.04 | 13349.28 | <b>13359.61</b> | <b>-192.08</b> |
| DJ IND AVG MAR8  | 13641    | 13645    | 13427    | <b>13445</b>    | <b>-198</b>    |
| S&P 500 INDEX    | 1491.32  | 1497.23  | 1475.97  | <b>1476.27</b>  | <b>-21.39</b>  |
| S&P 500 IDX MAR8 | 1504.2   | 1504.2   | 1485.3   | <b>1489</b>     | <b>-20.7</b>   |
| NASDAQ 100       | 2129.01  | 2135.55  | 2104.02  | <b>2106.09</b>  | <b>-30.85</b>  |
| NASD 100 MAR8    | 2151     | 2157.5   | 2124.5   | <b>2129.5</b>   | <b>-30</b>     |
| DJ STOXX 50      |          | 366.78   | 364.5    | <b>365.09</b>   | <b>0</b>       |
| EURO STXX50 MAR8 |          | 4446     | 4394     | <b>4438</b>     |                |
| FTSE INDEX MAR8  | 6500     | 6532.5   | 6494     | <b>6494</b>     | <b>-6</b>      |
| DAX INDEX MAR8   | 8159.5   | 8253     | 8057     | <b>8076</b>     | <b>-12</b>     |
| CAC 40JAN8       | 5671.5   | 5700     | 5596.5   | <b>5613</b>     | <b>-20</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  |          | 15530    | 15530    | <b>15530</b>    | <b>-205</b>    |

While MF Global believes this information to be reliable, no warranty is given as to its accuracy and persons who rely on it do so at their own risk. In so far as this information contains material from other sources, MF Global has not checked those sources and accepts no responsibility for the accuracy of that material. All information is for the person to whom it is provided and is not to be passed on to any third party. **WARNING.** This report is intended to provide general futures advice and does not purport to make any recommendation that any futures transaction is appropriate to your particular circumstances. Prior to making any investment, you should assess, or seek advice from your adviser, whether any part of this report is appropriate to your circumstances. PDS available upon request.  
MF Global Australia Limited (AFSL 230563)