

Saturday, December 29, 2007
Yesterday's Day Session

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-DAY MAR8	6295	6375	6295	6371	-8	8259	221643	20-Mar-08
SPI 200-DAY JUN8	6374	6405	6372	6405	-39	16	1622	19-Jun-08
BILLS MAR8-DAY	92.66	92.67	92.66	92.67	0.01	2710	329293	13-Mar-08
BILLS JUN8-DAY	92.54	92.55	92.52	2.54	0.01	5973	239545	12-Jun-08
BILLS SEP8-DAY	92.45	92.47	92.45	92.47	0.02	4349	134810	11-Sep-08
BILLS DEC8-DAY	92.41	92.42	92.4	92.41	0.02	502	69690	11-Dec-08
3YR TB MAR8	93.175	93.195	93.145	93.16	0.015	21847	506944	17-Mar-08
3YR TB JUN8								16-Jun-08
10YR TB MAR8	93.665	93.695	93.605	93.625	0.025	19919	450611	17-Mar-08
10YR TB JUN8								16-Jun-08

Sycom Overnight Closing Levels

Contract	Open	High	Low	Last	Change	Volume	Open Int	Expiry
SPI 200-NITE MR8	6367	6375	6340	6351	-22	717	222859	20-Mar-08
SPI 200-NITE JN8	6421	6421	6421	6421	-16	1	1924	19-Jun-08
BILLS MAR8-NITE	92.67	92.67	92.66	92.67	0	726	321563	13-Mar-08
BILLS JUN8-NITE	92.52	92.56	92.52	92.56	0.01	742	240326	12-Jun-08
BILLS SEP8-NITE	92.46	92.48	92.45	92.47	0	253	134120	11-Sep-08
BILLS DEC8-NITE	92.42	92.43	92.41	92.42	0	112	69492	11-Dec-08
BILLS MAR9-NITE	92.41	92.41	92.39	92.39	-0.01	105	50502	12-Mar-09
3Y TB MAR8	93.16	93.19	93.145	93.18	0.02	4045	503841	17-Mar-08
3Y TB JUN8	0	0	0	0	0	0	0	16-Jun-08
10Y TB MAR8	93.64	93.67	93.605	93.65	0.02	5585	457697	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>	397	0.12	0.13	35
IR M8/U8	<i>Jun08/Sep08 Bill Spread</i>	192	0.07	0.08	707
IR U8/Z8	<i>Sep08/Dec08 Bill Spread</i>	14	0.05	0.06	766
IR Z8/H9	<i>Dec08/Mar09 Bill Spread</i>	749	0.02	0.04	750
IR H9/M9	<i>Mar09/Jun09 Bill Spread</i>	100	-0.01	0.01	100
IR M9/U9	<i>Jun09/Sep09 Bill Spread</i>	50	-0.02	0.01	50
XTH7/YTH7	<i>Dec 3's/10's Curve 28/10</i>	5	-0.485	-0.470	2

International Markets Closing Levels

Contract	Open	High	Low	Last	Chg
US T BONDS MAR8	114 29/32	116 3/32	114 26/32	115 22/32	1 8/32
US 10YR NTE MAR8	112 35/64	113 18/64	112 33/64	112 58/64	44/64
US 5YR NTES MAR8	109 43/64	110 14/64	109 42/64	109 61/64	33/64
US 2YR NTES MAR8	104 56/64	105 2/64	104 56/64	104 62/64	12/64
3-MTH EURO\$ MAR8	95.69	95.745	95.68	95.73	0.075
3-MTH EURO\$ JUN8	96.155	96.215	96.145	96.2	0.095
3-MTH EURO\$ SEP8	96.4	96.475	96.39	96.44	0.12

Overnight Price Summary



3-MTH EURO\$ DEC8	96.495	96.59	96.495	96.545	0.14
BUND FUT 6% MAR8	112.74	113.19	112.67	113.11	0.4
BOBL FUT 6% MAR8	107.715	108	107.71	107.94	0.205
SCHATZ 6% MAR8	103.255	103.365	103.24	103.355	0.105
LONG GILT MAR8	109.35	109.93	109.29	109.9	0.6
EURIBOR 3M MAR8	95.45	95.455	95.43	95.45	0.01
EURIBOR 3M JUN8	95.525	95.575	95.51	95.54	0.025
EURIBOR 3M SEP8	95.595	95.655	95.585	95.635	0.05
EURIBOR 3M DEC8	95.64	95.725	95.64	95.72	0.08
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	94.38	94.41	94.37	94.39	0.01
SHORT STG JUN8	94.67	94.73	94.66	94.71	0.03
SHORT STG SEP8	94.89	94.96	94.88	94.94	0.03
SHORT STG DEC8	95.04	95.11	95.03	95.09	0.03

Currencies at the Close

Currencies	Last	High	Low
AUDUSD	0.8746	0.8788	0.8723
GBPUSD	1.9926	2.0022	1.9903
EURUSD	1.4714	1.4727	1.4593
USDJPY	112.72	114.01	112.66
USDDEM	2.215	2.2157	2.216
CHFUSD	1.1264	1.1413	1.1259
CADUSD	0.9801	0.9847	0.9757
NZDUSD	0.7732	0.7748	0.7692

Equity Markets at the Close

Contract	Open	High	Low	Last	Change
DJ INDU AVERAGE	13361.23	13451.38	13298.15	13365.87	6.26
DJ IND AVG MAR8	13525	13537	13370	13435	-24
S&P 500 INDEX	1485.9	1487.9	1471.74	1478.49	2.12
S&P 500 IDX MAR8	1497.2	1498	1481.2	1485.9	-3.9
NASDAQ 100	2118.63	2121.28	2092.03	2107.05	0.96
NASD 100 MAR8	2137.5	2142	2112	2122	-9.5
DJ STOXX 50		365.43	362.94	364.39	0
EURO STXX50 MAR8		4460	4421	4435	
FTSE INDEX MAR8	6475.5	6517.5	6451.5	6490	-39
DAX INDEX MAR8	8095	8150	8073	8144.5	21
CAC 40JAN8	5633.5	5650	5604	5620.5	-21.5
HANG SENG DEC7	27502	27589	27350	27491	-304
NIKKEI 225 MAR08	0	0	0	0	0
NIK STK AV MAR8		15480	15350	15350	-75

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