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4-May-09

124th day of the year

241 days remain

		CURRENT - FUTURES				SWAPS		Implied Spot		CURRENT - SPOT			FUTURES - Implied	
		BID	ASK	NET	TIME	Bid	Ask	Bid	Ask	SPOT	LAST	TIME	Bid	Ask
6:39 AM	CQG													
\$-INDEX	DXEM9	84715	84740	+35	06:39	n/a	n/a			DXC	8459	06:39		
EURO	EU6M9	13268	13270	+	06:39	-2.8	-1.6	1.3270	1.3273	EUR	1.3272	06:39	13269.2	13270.4
YEN	JY6M9	10070	10071	-20	06:39	-6.3	-4.8	99.34	99.37	JPY	99.36	06:39	10069.3	10070.8
SWISS	SF6M9	8796	8797	-12	06:39	-7.7	-6.3	1.1374	1.1376	CHF	1.1375	06:39	8796.0	8797.1
BRIT	BP6M9	14890	14892	-30	06:39	-1.0	0.8	1.4889	1.4893	GBP	1.4894	06:39	14893.0	14894.8
CANADA	CA6M9	8413	8415	-28	06:39	-3.5	-1.5	1.1885	1.1890	CAD	1.1889	06:39	8412.2	8413.6
AUSSIE	DA6M9	7313	7315	+31	06:39	-21.6	-20.0	0.7333	0.7337	AUD	0.7337	06:39	7315.4	7317.0
KIWI	NE6M9	5706	5713	+25	06:38	n/a	n/a			NZD	0.5726	06:39		
MEX	MX6M9	7205.0	7215.0	-2	06:30	n/a	n/a			MXN	13.7399	06:39		
S. AFRICA	NRM9			n/a	n/a	n/a	n/a			ZAR	8.3731	06:39		
EUR/JPY	EJM9	131670	131820	n/a	10:13	-14.0	-6.0	131.73	131.96	EJ	131.87	06:39	13173	13181
EUR/GBP	GBM9	89040	89140	n/a	14:59	-4.5	2.5	0.8902	0.8919	GB	0.8913	06:39	8908	8915
EUR/CHF	RZM9	150810	150890	n/a	08:34	-15.8	-8.5	1.5089	1.5105	RZ	1.5095	06:39	15079	15087
EUR/SEK	EKM9			n/a	06:49	20.6	32.3			RK	10.6595	06:39	106616	106627
EUR/NOK	OLM9			n/a	n/a	n/a	n/a			OL	8.7004	06:39		
EUR/AUD	RAM9			n/a	n/a	-53.6	-38.3			RA	1.8093	06:39	18039	18055
EUR/CAD	EUPM9			n/a	n/a	-9.7	-0.4			EP	1.5781	06:39	15771	15781
GBP/JPY	MGM9	147830	147930	n/a	n/a	-12.6	-4.1	147.87	148.06	SY	147.98	06:39	14785	14794
GBP/CHF	MCM9	169210	169390	n/a	04:00	6.1	15.6	1.6905	1.6933	SS	1.6940	06:39	16946	16956
GBP/CAD	PCM9			n/a	n/a	-2.9	13.7			PC	1.7705	06:39	17702	17719
GBP/AUD	QAEM9			n/a	n/a	-65.8	-44.9			QA	2.0303	06:39	20237	20258
AUD/NZD	AURM9			n/a	n/a	n/a	n/a			AR	1.2813	06:39		
AUD/JPY	YAM9			n/a	n/a	-28.3	-20.1			YA	72.87	06:39	7259	7267
NZD/JPY	ZJEM9			n/a	n/a	n/a	n/a			ZJ	56.87	06:39		
AUD/CAD	ASM9			n/a	n/a	n/a	n/a			AS	0.8722	06:39		
CAD/JPY	HYM9			n/a	n/a	0.9	8.2			HY	83.56	06:39	8357	8364
CHF/JPY	FJM9			n/a	n/a	-5.2	3.6			ZY	87.36	06:39	8731	8740
EUR/CZK	EZM9			n/a	n/a	n/a	n/a			EZ	26.6580	06:39		
USD/CNY	IUSDCNY	6.8230	6.8230	<- spot		n/a	n/a			1 yr.	Implied IMM date -->			
GOLD	GCEM9	892.80	893.10	+4.80	06:39	0.15	0.55	892.25	892.95	GLD	892.60	6:39:30	892.75	893.15
SILVER	SIEN9	12.600	12.610	+1.00	06:39	-0.0300	-0.0100	12.6100	12.6400	SLR	12.620	6:35:14	12.590	12.610

F/X & Futures Trade times are Central Time. Differences in prices & implied prices may be the result of bad ticks or delays from contributors in updating their rates.

	Libor [5 & 10 yr Gov't Notes - Metal Forward Rates]						Globex - Futures				20 Day		
	o/n	1 mo	3 mo	1yr	5 yr	10 yr	Last	Open	High	Low	High	Low	
USD	0.236%	0.414%	1.007%	1.864%	2.007%	3.151%	84715	84740	84795	84330	DXC	87220	84035
EUR	0.498%	0.938%	1.362%	1.729%	2.345%	3.178%	13269	13275	13345	13251	ECM	13582	12878
JPY	0.170%	0.288%	0.549%	0.901%	0.804%	1.418%	10070	10076	10095	10048	JYM	10464	9867
CHF	0.110%	0.207%	0.403%	0.848%	1.315%	2.166%	8798	8817	8838	8786	SFM	8908	8523
GBP	0.555%	0.841%	1.446%	1.909%	2.399%	3.543%	14891	14916	14982	14863	BPM	15067	14397
CAD	0.292%	0.450%	0.850%	1.750%	2.023%	3.095%	8414	8428	8477	8410	CDM	8477	7960
AUD	3.055%	3.340%	3.545%	3.883%	4.151%	4.695%	7316	7304	7371	7294	ADM	7371	6928
GOLD	n/a	0.548%	0.765%	0.870%	n/a	n/a	893.10	887.50	895.50	885.60	GCM	919.70	865.00
SILVER	n/a	0.042%	0.045%	0.150%	n/a	n/a	12.600	12.500	12.670	12.440	SIN	13.250	11.770
CRUDE - Roll Yield	-2.52%	-6.73%	-20.09%	n/a	n/a	n/a	52.92	52.62	53.59	52.62	CL	55.70	46.72

Indicators	EUM09	JYM09	BPM09	SFM09	SPM09	EURUSD	USDJPY	GBPUSE	GCM09	Stock Markets
True Range	113	110	179	61	20.90	111	107	181	10.70	Nikkei +1.69%
Breakout	13427	10243	15123	8885	901.13	13426	10062	15126	901.54	HangSeng +5.54%
77% up	13357	10176	15014	8847	888.34	13358	9996	15015	894.99	China A +3.33%
Pivot	13270	10091	14876	8800	872.25	13272	9914	14876	886.75	ASX200 +3.01%
77% down	13183	10006	14738	8753	856.16	13187	9832	14736	878.51	FTSE +0.00%
Breakdown	13114	9939	14629	8716	843.37	13119	9766	14626	871.96	DAX +1.66%
5 Day Moving Avg.	13196	10180	14810	8795	864.76	13238	9824	14802	893.30	IBEX -0.48%
21 Day Moving Avg.	13197	10124	14752	8727	848.73	13185	9888	14753	890.94	Euro 50 +0.73%
100 Day Moving Avg.	13181	10632	14518	8782	825.81	13213	9449	14520	897.63	Sensex +6.41%
200 Day Moving Avg.	13528	10257	15853	8866	481.43	13515	9844	15832	864.08	Global 300 +0.53%
9 Day RSI	55.01	41.38	62.61	57.42	63.16	55.33	58.65	60.26	47.42	Futures Markets
10 Day Momentum	+245	-163	+379	+252	+9.30	+351	+144	+355	+5.5	Crude -28
Parabolic .02 Step	12890	10424	14397	8896	848.98	12982	9571	14408	913.40	SP500 +5.75
Stochastic 10 Day %K	71.08	27.25	81.39	80.10	76.68	70.49	70.09	71.71	48.18	Nasdaq +10.25
Stochastic 10 Day %D	58.07	49.60	65.20	69.87	71.62	60.48	49.58	58.48	56.02	SP Fair Value
10 Day Hist. Volatility	14.33	11.96	11.41	12.89	30.06	12.34	11.58	13.01	16.44	Disc. -2.41

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