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5-May-09

125<sup>th</sup> day of the year

240 days remain

		CURRENT - FUTURES				SWAPS		Implied Spot		CURRENT - SPOT			FUTURES - Implied	
		BID	ASK	NET	TIME	Bid	Ask	Bid	Ask	SPOT	LAST	TIME	Bid	Ask
6:16 AM	CQG													
\$-INDEX	DXEM9	83965	83990	-95	06:06	n/a	n/a			<b>DXC</b>	<b>8384</b>	<b>06:16</b>		
<b>EURO</b>	<b>EU6M9</b>	<b>13382</b>	<b>13384</b>	<b>-19</b>	<b>06:16</b>	<b>-2.2</b>	<b>-1.0</b>	<b>1.3383</b>	<b>1.3386</b>	<b>EUR</b>	<b>1.3387</b>	<b>06:16</b>	<b>13384.8</b>	<b>13386.0</b>
YEN	JY6M9	10091	10092	-36	06:16	-6.1	-4.5	99.13	99.16	<b>JPY</b>	<b>99.15</b>	<b>06:16</b>	10090.3	10091.9
SWISS	SF6M9	8855	8856	-27	06:16	-7.4	-6.0	1.1298	1.1300	<b>CHF</b>	<b>1.1298</b>	<b>06:16</b>	8855.8	8856.9
BRIT	BP6M9	15076	15078	+54	06:16	-1.1	0.3	1.5076	1.5079	<b>GBP</b>	<b>1.5079</b>	<b>06:16</b>	15077.9	15079.3
CANADA	CA6M9	8530	8532	+1	06:16	-3.6	-1.1	1.1722	1.1727	<b>CAD</b>	<b>1.1725</b>	<b>06:16</b>	8529.6	8531.4
AUSSIE	DA6M9	7426	7428	+44	06:16	-22.1	-20.5	0.7447	0.7450	<b>AUD</b>	<b>0.7447</b>	<b>06:16</b>	7424.9	7426.5
KIWI	NE6M9	5802	5808	+61	06:16	n/a	n/a			<b>NZD</b>	<b>0.5819</b>	<b>06:16</b>		
MEX	MX6M9	7505.0	7510.0	-5	06:09	n/a	n/a			<b>MXN</b>	<b>13.2270</b>	<b>06:15</b>		
S. AFRICA	NRM9			n/a	n/a	n/a	n/a			<b>ZAR</b>	<b>8.2927</b>	<b>06:16</b>		
EUR/JPY	EJM9	132550	132700	n/a	12:05	-13.2	-5.7	132.61	132.83	<b>EJ</b>	<b>132.72</b>	<b>06:16</b>	13259	13266
EUR/GBP	GBM9	88710	88810	n/a	n/a	-2.2	5.0	0.8866	0.8883	<b>GB</b>	<b>0.8877</b>	<b>06:16</b>	8875	8882
EUR/CHF	RZM9	151080	151160	n/a	11:50	-15.4	-7.2	1.5115	1.5131	<b>RZ</b>	<b>1.5124</b>	<b>06:16</b>	15109	15117
EUR/SEK	EKM9			n/a	06:49	18.3	31.0			<b>RK</b>	<b>10.6008</b>	<b>06:16</b>	106026	106039
EUR/NOK	OLM9			n/a	n/a	n/a	n/a			<b>OL</b>	<b>8.7050</b>	<b>06:16</b>		
EUR/AUD	RAM9			n/a	n/a	-53.9	-42.1			<b>RA</b>	<b>1.7974</b>	<b>06:16</b>	17920	17932
EUR/CAD	EUPM9			n/a	n/a	1.8	12.1			<b>EP</b>	<b>1.5697</b>	<b>06:16</b>	15699	15709
GBP/JPY	MGM9	149330	149430	n/a	n/a	-12.5	-4.3	149.37	149.56	<b>SY</b>	<b>149.50</b>	<b>06:16</b>	14937	14946
GBP/CHF	MCM9	170170	170350	n/a	04:00	7.6	16.1	1.7001	1.7027	<b>SS</b>	<b>1.7036</b>	<b>06:16</b>	17044	17052
GBP/CAD	PCM9			n/a	n/a	-9.9	2.5			<b>PC</b>	<b>1.7681</b>	<b>06:16</b>	17671	17684
GBP/AUD	QAEM9			n/a	n/a	-63.5	-48.6			<b>QA</b>	<b>2.0246</b>	<b>06:16</b>	20182	20197
AUD/NZD	AURM9			n/a	n/a	n/a	n/a			<b>AR</b>	<b>1.2798</b>	<b>06:16</b>		
AUD/JPY	YAM9			n/a	n/a	-28.1	-20.6			<b>YA</b>	<b>73.84</b>	<b>06:16</b>	7356	7363
NZD/JPY	ZJEM9			n/a	n/a	n/a	n/a			<b>ZJ</b>	<b>57.69</b>	<b>06:16</b>		
AUD/CAD	ASM9			n/a	n/a	n/a	n/a			<b>AS</b>	<b>0.8734</b>	<b>06:16</b>		
CAD/JPY	HYM9			n/a	n/a	0.1	7.1			<b>HY</b>	<b>84.54</b>	<b>06:16</b>	8454	8461
CHF/JPY	FJM9			n/a	n/a	-4.4	3.7			<b>ZY</b>	<b>87.75</b>	<b>06:16</b>	8771	8779
EUR/CZK	EZM9			n/a	n/a	n/a	n/a			<b>EZ</b>	<b>26.5530</b>	<b>06:16</b>		
USD/CNY	IUSDCNY	6.8190	6.8190	<- spot		n/a	n/a		1 yr.	Implied IMM date -->				
<b>GOLD</b>	<b>GCEM9</b>	<b>902.30</b>	<b>902.40</b>	<b>+20</b>	<b>06:16</b>	<b>0.35</b>	<b>0.75</b>	<b>901.55</b>	<b>902.05</b>	<b>GLD</b>	<b>901.80</b>	<b>6:16:50</b>	<b>902.15</b>	<b>902.55</b>
<b>SILVER</b>	<b>SIEN9</b>	<b>13.040</b>	<b>13.045</b>	<b>-0.68</b>	<b>06:16</b>	<b>-0.0100</b>	<b>0.0100</b>	<b>13.0300</b>	<b>13.0550</b>	<b>SLR</b>	<b>13.038</b>	<b>6:16:16</b>	<b>13.028</b>	<b>13.048</b>

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%	2.031%	3.167%	83965	83810	84260	83810	DXC	87220	83810
EUR	0.481%	0.920%	1.349%	1.715%	2.421%	3.236%	13383	13414	13436	13322	ECM	13436	12878
JPY	0.170%	0.288%	0.549%	0.901%	0.804%	1.418%	10091	10112	10145	10085	JYM	10464	9876
CHF	0.110%	0.207%	0.403%	0.848%	1.338%	2.197%	8856	8887	8895	8810	SFM	8895	8523
GBP	0.555%	0.841%	1.446%	1.909%	2.437%	3.569%	15077	15031	15112	14982	BPM	15112	14397
CAD	0.292%	0.450%	0.850%	1.750%	2.034%	3.094%	8531	8530	8550	8497	CDM	8550	7960
AUD	3.055%	3.340%	3.545%	3.883%	4.275%	4.815%	7427	7385	7444	7357	ADM	7444	6928
GOLD	n/a	0.548%	0.765%	0.870%	n/a	n/a	902.40	903.40	906.40	901.10	GCM	919.70	865.60
SILVER	n/a	0.042%	0.045%	0.150%	n/a	n/a	13.045	13.050	13.140	12.995	SIN	13.250	11.770
CRUDE - Roll Yield	-3.14%	-7.99%	-20.36%	n/a	n/a	n/a	54.44	54.46	54.60	53.70	CL	54.83	46.72

Indicators	EUM09	JYM09	BPM09	SFM09	SPM09	EURUSD	USDJPY	GBPUUSD	GCM09	Stock Markets
True Range	218	87	192	134	15.50	213	84	188	22.70	Nikkei +1.69%
Breakout	13658	10221	15255	9034	915.92	13652	10022	15249	931.25	HangSeng +0.30%
77% up	13524	10167	15137	8952	906.44	13522	9971	15134	917.35	China A +0.29%
Pivot	13356	10100	14989	8848	894.50	13358	9906	14989	899.88	ASX200 +0.19%
77% down	13188	10033	14842	8745	882.57	13193	9842	14844	882.40	FTSE +2.93%
Breakdown	13055	9980	14724	8663	873.08	13063	9790	14729	868.50	DAX +0.42%
5 Day Moving Avg.	13266	10189	14818	8805	873.96	13313	9867	14916	896.90	IBEX +0.94%
21 Day Moving Avg.	13194	10126	14754	8729	851.93	13190	9876	14773	891.62	Euro 50 +0.60%
100 Day Moving Avg.	13185	10633	14518	8783	825.80	13211	9457	14519	898.97	Sensex -0.03%
200 Day Moving Avg.	13517	10257	15854	8866	480.54	13504	9840	15808	863.71	Global 300 +0.50%
9 Day RSI	59.91	45.06	64.15	60.80	70.51	60.13	56.76	67.90	52.38	Futures Markets
10 Day Momentum	+454	-118	+418	+302	+69.90	+441	+42	+405	+19.7	Crude -0.03
Parabolic .02 Step	12906	10424	14397	8896	854.12	13017	9579	14432	911.46	SP500 +.25
Stochastic 10 Day %K	77.50	31.35	79.57	81.99	85.40	82.15	73.27	83.64	55.00	Nasdaq +1.50
Stochastic 10 Day %D	64.55	50.96	64.59	70.50	76.21	69.26	56.43	67.99	57.08	SP Fair Value
10 Day Hist. Volatility	13.49	12.33	11.32	12.85	23.55	13.02	11.18	12.51	17.61	Disc. -2.28

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