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6-May-09

126th day of the year

239

days remain

		CURRENT - FUTURES				SWAPS		Implied Spot		CURRENT - SPOT			FUTURES - Implied	
5:59 AM	CQG	BID	ASK	NET	TIME	Bid	Ask	Bid	Ask	SPOT	LAST	TIME	Bid	Ask
\$-INDEX	DXEM9	84165	84190	-140	05:59	n/a	n/a							
EURO	EU6M9	13322	13323	-10	05:59	-2.0	-0.9	1.3323	1.3325	EUR	1.3324	05:59	13322.0	13323.1
YEN	JY6M9	10177	10178	+65	05:59	-5.3	-4.1	98.29	98.31	JPY	98.27	05:59	10180.3	10181.5
SWISS	SF6M9	8841	8842	+2	05:59	-7.2	-5.8	1.1315	1.1318	CHF	1.1310	05:59	8846.2	8847.3
BRIT	BP6M9	15085	15086	-2	05:59	-1.3	0.3	1.5085	1.5087	GBP	1.5089	05:59	15087.8	15089.3
CANADA	CA6M9	8489	8491	-20	05:59	-3.6	-0.8	1.1778	1.1784	CAD	1.1788	05:59	8483.8	8485.8
AUSSIE	DA6M9	7392	7393	-15	05:59	-21.7	-20.1	0.7412	0.7415	AUD	0.7420	05:59	7398.3	7399.9
KIWI	NE6M9	5799	5808	+6	05:57	n/a	n/a			NZD	0.5816	05:59		
MEX	MX6M9	7480.0	7485.0	+50	05:19	n/a	n/a			MXN	13.2765	05:59		
S. AFRICA	NRM9			n/a	n/a	n/a	n/a			ZAR	8.5343	05:59		
EUR/JPY	EJM9	130900	130970	n/a	12:05	-3.8	3.6	130.86	131.01	EJ	131.04	05:59	13100	13108
EUR/GBP	GBM9	88310	88410	n/a	n/a	1.6	10.3	0.8821	0.8839	GB	0.8837	05:59	8839	8847
EUR/CHF	RZM9	150670	150750	n/a	11:50	-10.6	-3.3	1.5070	1.5086	RZ	1.5082	05:59	15071	15079
EUR/SEK	EKM9			n/a	n/a	26.8	38.9			RK	10.6167	05:59	106194	106206
EUR/NOK	OLM9			n/a	n/a	n/a	n/a			OL	8.7544	05:59		
EUR/AUD	RAM9			n/a	n/a	67.2	75.6			RA	1.7973	05:59	18040	18049
EUR/CAD	EUPM9			n/a	n/a	8.4	17.3			EP	1.5706	05:59	15714	15723
GBP/JPY	MGM9	148230	148250	n/a	n/a	-11.5	-3.6	148.27	148.36	SY	148.29	05:59	14818	14825
GBP/CHF	MCM9	170510	170690	n/a	04:00	-21.6	-13.9	1.7065	1.7091	SS	1.7068	05:59	17046	17054
GBP/CAD	PCM9			n/a	n/a	4.3	23.0			PC	1.7777	05:59	17781	17800
GBP/AUD	QAEM9			n/a	n/a	-71.2	-54.6			QA	2.0340	05:59	20269	20285
AUD/NZD	AURM9			n/a	n/a	n/a	n/a			AR	1.2757	05:59		
AUD/JPY	YAM9			n/a	n/a	-29.9	-22.2			YA	72.94	05:59	7264	7272
NZD/JPY	ZJEM9			n/a	n/a	n/a	n/a			ZJ	57.18	05:59		
AUD/CAD	ASM9			n/a	n/a	n/a	n/a			AS	0.8744	05:59		
CAD/JPY	HYM9			n/a	n/a	-0.7	6.5			HY	83.42	05:59	8341	8349
CHF/JPY	FJM9			n/a	n/a	-4.1	4.0			ZY	86.91	05:59	8687	8695
EUR/CZK	EZM9			n/a	n/a	n/a	n/a			EZ	26.7180	05:59		
USD/CNY	IUSDCNY	6.8216	6.8219	<- spot		n/a	n/a		1 yr.	Implied IMM date -->				
GOLD	GCEM9	904.50	904.80	+30	05:59	0.20	0.70	903.80	904.60	GLD	904.10	5:59:01	904.30	904.80
SILVER	SIEN9	13.425	13.440	+0.020	05:59	-0.0250	-0.0050	13.4300	13.4650	SLR	13.445	5:59:01	13.420	13.440

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	0.239%	0.401%	0.986%	1.859%	2.047%	3.163%	84190	84300	84570	84135	DXC	87220	83620
EUR	0.468%	0.903%	1.341%	1.710%	2.400%	3.225%	13323	13312	13339	13244	ECM	13436	12878
JPY	0.166%	0.288%	0.544%	0.899%	0.804%	1.405%	10177	10110	10217	10107	JYM	10464	9876
CHF	0.115%	0.210%	0.405%	0.845%	1.306%	2.183%	8842	8820	8851	8786	SFM	8899	8523
GBP	0.555%	0.821%	1.436%	1.901%	2.443%	3.543%	15086	15068	15121	14990	BPM	15163	14397
CAD	0.253%	0.407%	0.813%	1.750%	2.016%	3.051%	8489	8506	8521	8469	CDM	8565	7960
AUD	3.063%	3.368%	3.580%	3.973%	4.265%	4.782%	7393	7389	7419	7314	ADM	7459	6928
GOLD	n/a	0.548%	0.765%	0.870%	n/a	n/a	904.50	897.30	904.90	895.40	GCM	919.70	865.60
SILVER	n/a	0.042%	0.045%	0.150%	n/a	n/a	13.425	13.305	13.480	13.270	SIN	13.615	11.770
CRUDE - Roll Yield	-2.97%	-7.80%	-20.26%	n/a	n/a	n/a	54.17	54.12	54.44	53.57	CL	54.83	46.72

Indicators	EUM09	JYM09	BPM09	SFM09	SPM09	EURUSD	USDJPY	GBPUSD	GCM09	Stock Markets
True Range	156	62	202	92	28.40	157	61	169	23.50	Nikkei +1.69%
Breakout	13558	10217	15360	8975	939.92	13560	9958	15316	935.35	HangSeng +2.46%
77% up	13463	10179	15236	8919	922.53	13464	9920	15213	920.97	China A +0.98%
Pivot	13343	10131	15080	8848	900.67	13344	9873	15083	902.88	ASX200 -0.60%
77% down	13223	10083	14925	8777	878.80	13223	9826	14952	884.78	FTSE +0.82%
Breakdown	13127	10046	14801	8721	861.42	13127	9789	14849	870.40	DAX +0.43%
5 Day Moving Avg.	13299	10135	14908	8820	884.28	13312	9873	14982	898.10	IBEX +0.35%
21 Day Moving Avg.	13186	10132	14765	8728	854.92	13190	9865	14791	893.22	Euro 50 +0.68%
100 Day Moving Avg.	13189	10624	14521	8787	825.95	13203	9466	14514	899.92	Sensex -1.32%
200 Day Moving Avg.	13505	10260	15831	8861	479.62	13492	9835	15784	863.29	Global 300 +0.20%
9 Day RSI	56.07	44.51	68.21	56.51	70.65	56.18	48.88	68.18	53.53	Futures Markets
10 Day Momentum	+387	-31	+404	+261	+55.70	+317	+26	+596	+12.1	Crude +.33
Parabolic .02 Step	12937	10417	14409	8894	862.18	13059	9586	14476	865.00	SP500 -4.50
Stochastic 10 Day %K	77.05	25.68	82.86	80.41	90.03	77.57	69.33	84.97	58.04	Nasdaq -6.00
Stochastic 10 Day %D	68.72	42.53	70.68	73.81	80.82	71.20	60.13	73.32	57.71	SP Fair Value
10 Day Hist. Volatility	14.02	11.47	11.18	13.41	23.17	13.68	10.78	9.56	16.92	Disc. -2.06

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