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7-May-09

127th day of the year

238

days remain

		CURRENT - FUTURES				SWAPS		Implied Spot		CURRENT - SPOT			FUTURES - Implied	
TIME		BID	ASK	NET	TIME	Bid	Ask	Bid	Ask	SPOT	LAST	TIME	Bid	Ask
6:17 AM	CQG													
\$-INDEX	DXEM9	84105	84135	+145	06:14	n/a	n/a			DXC	8398	06:17		
EURO	EU6M9	13322	13323	-3	06:17	-2.9	-1.7	1.3324	1.3326	EUR	1.3324	06:17	13321.1	13322.3
YEN	JY6M9	10075	10076	-98	06:17	-4.9	-3.7	99.28	99.30	JPY	99.29	06:17	10075.3	10076.5
SWISS	SF6M9	8801	8802	-41	06:17	-7.0	-5.6	1.1367	1.1369	CHF	1.1369	06:17	8800.2	8801.3
BRIT	BP6M9	15167	15169	+30	06:17	-1.2	0.3	1.5167	1.5170	GBP	1.5167	06:17	15165.8	15167.3
CANADA	CA6M9	8563	8565	-19	06:16	-3.6	-1.0	1.1676	1.1682	CAD	1.1679	06:16	8563.1	8565.0
AUSSIE	DA6M9	7550	7551	+90	06:16	-20.9	-19.4	0.7569	0.7572	AUD	0.7569	06:17	7548.1	7549.6
KIWI	NE6M9	5919	5928	+105	06:03	n/a	n/a			NZD	0.5935	06:17		
MEX	MX6M9	7610.0	7620.0	+42	06:07	n/a	n/a			MXN	13.0557	06:17		
S. AFRICA	NRM9			n/a	n/a	n/a	n/a			ZAR	8.3586	06:17		
EUR/JPY	EJM9	132110	132260	n/a	12:14	3.9	10.9	132.00	132.22	EJ	132.30	06:17	13234	13241
EUR/GBP	GBM9	87780	87880	n/a	14:59	-5.3	2.2	0.8776	0.8793	GB	0.8786	06:17	8781	8788
EUR/CHF	RZM9	151320	151400	n/a	14:59	-16.1	-6.6	1.5139	1.5156	RZ	1.5148	06:17	15132	15141
EUR/SEK	EKM9			n/a	n/a	21.6	29.8			RK	10.4550	06:17	104572	104580
EUR/NOK	OLM9			n/a	n/a	n/a	n/a			OL	8.6633	06:17		
EUR/AUD	RAM9			n/a	n/a	-50.0	-39.1			RA	1.7603	06:17	17553	17564
EUR/CAD	EUPM9			n/a	n/a	1.5	8.9			EP	1.5562	06:17	15563	15571
GBP/JPY	MGM9		150570	n/a	n/a	-10.9	-3.1		150.68	SY	150.59	06:17	15048	15056
GBP/CHF	MCM9	172250	172430	n/a	04:00	7.6	14.7	1.7210	1.7235	SS	1.7243	06:17	17251	17258
GBP/CAD	PCM9			n/a	n/a	-8.2	0.5			PC	1.7713	06:17	17705	17714
GBP/AUD	QAEM9			n/a	n/a	-59.8	-43.7			QA	2.0036	06:17	19976	19992
AUD/NZD	AURM9			n/a	n/a	n/a	n/a			AR	1.2750	06:17		
AUD/JPY	YAM9			n/a	n/a	-27.7	-19.7			YA	75.16	06:17	7488	7496
NZD/JPY	ZJEM9			n/a	n/a	n/a	n/a			ZJ	58.94	06:17		
AUD/CAD	ASM9			n/a	n/a	n/a	n/a			AS	0.8841	06:17		
CAD/JPY	HYM9			n/a	n/a	-7.1	1.6			HY	85.01	06:17	8494	8503
CHF/JPY	FJM9			n/a	n/a	-2.7	6.2			ZY	87.34	06:17	8731	8740
EUR/CZK	EZM9			n/a	n/a	n/a	n/a			EZ	26.4550	06:17		

USD/CNY IUSDCNY 6.8218 6.8218 <- spot n/a n/a 1 yr. Implied IMM date -->

GOLD	GCEM9	916.00	916.30	+5.30	06:17	0.35	0.75	915.25	915.95	GLD	915.60	6:17:15	915.95	916.35
SILVER	SIEN9	13.990	14.010	+3.00	06:17	-0.0100	0.0100	13.9800	14.0200	SLR	14.015	6:17:10	14.005	14.025

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	0.243%	0.395%	0.974%	1.820%	2.114%	3.237%	84135	84155	84410	84025	DXC	87220	83620
EUR	0.455%	0.884%	1.329%	1.701%	2.490%	3.340%	13323	13309	13342	13250	ECM	13436	12878
JPY	0.160%	0.286%	0.543%	0.896%	0.826%	1.422%	10075	10164	10173	10059	JYM	10464	9932
CHF	0.113%	0.212%	0.405%	0.845%	1.348%	2.256%	8801	8832	8836	8766	SFM	8899	8523
GBP	0.555%	0.814%	1.431%	1.898%	2.616%	3.747%	15167	15121	15197	15073	BPM	15197	14397
CAD	0.257%	0.400%	0.800%	1.750%	2.029%	3.070%	8564	8572	8600	8536	CDM	8600	7960
AUD	3.075%	3.375%	3.605%	3.965%	4.438%	4.903%	7550	7450	7560	7440	ADM	7560	6928
GOLD	n/a	0.557%	0.763%	0.895%	n/a	n/a	916.00	912.50	917.30	910.50	GCM	919.70	865.60
SILVER	n/a	0.065%	0.047%	0.272%	n/a	n/a	13.990	13.740	14.030	13.670	SIN	14.030	11.770
CRUDE - Roll Yield	-2.22%	-6.18%	-17.36%	n/a	n/a	n/a	57.95	56.30	58.04	56.17	CL	58.04	46.72

Indicators	EUM09	JYM09	BPM09	SFM09	SPM09	EURUSD	USDJPY	GBPUSE	GCM09	Stock Markets
True Range	130	122	160	80	10.80	129	113	161	18.10	Nikkei +4.55%
Breakout	13496	10309	15332	8934	923.68	13498	10023	15335	933.11	HangSeng +2.28%
77% up	13417	10234	15234	8885	917.07	13419	9954	15236	922.04	China A +0.19%
Pivot	13316	10140	15111	8824	908.75	13319	9867	15112	908.10	ASX200 +1.85%
77% down	13216	10046	14988	8762	900.43	13220	9779	14988	894.16	FTSE +2.30%
Breakdown	13137	9972	14890	8713	893.82	13141	9710	14889	883.09	DAX +1.58%
5 Day Moving Avg.	13311	10120	14981	8827	893.90	13332	9887	15066	904.40	IBEX +1.88%
21 Day Moving Avg.	13183	10144	14785	8730	859.06	13192	9863	14815	895.10	Euro 50 +1.64%
100 Day Moving Avg.	13193	10618	14525	8791	826.18	13193	9478	14511	900.84	Sensex +1.37%
200 Day Moving Avg.	13494	10263	15809	8857	478.74	13481	9830	15761	863.03	Global 300 +1.17%
9 Day RSI	57.87	50.41	70.34	58.48	73.95	56.08	57.54	70.93	59.52	Futures Markets
10 Day Momentum	+334	-21	+628	+253	+80.30	+181	+133	+446	+9.7	Crude +1.61%
Parabolic .02 Step	12977	10409	14439	8523	869.82	13097	9594	14517	865.97	SP500 +4.50%
Stochastic 10 Day %K	78.10	28.25	87.05	81.10	93.54	77.33	77.38	90.01	71.81	Nasdaq +1.50%
Stochastic 10 Day %D	71.85	37.77	76.13	76.24	85.06	73.36	65.97	79.40	63.49	SP Fair Value
10 Day Hist. Volatility	13.85	11.63	8.14	13.40	20.83	12.97	11.69	6.86	15.60	Disc. -2.04

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