



SSlovak@PensonGHCO.com

8-May-09

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

237

days remain

		CURRENT - FUTURES				SWAPS		Implied Spot		CURRENT - SPOT			FUTURES - Implied	
		BID	ASK	NET	TIME	Bid	Ask	Bid	Ask	SPOT	LAST	TIME	Bid	Ask
6:03 AM	CQG													
\$-INDEX	DXEM9	83945	83975	-135	06:02	n/a	n/a			<b>DXC</b>	<b>8381</b>	<b>06:03</b>		
<b>EURO</b>	<b>EU6M9</b>	<b>13394</b>	<b>13395</b>	<b>+9</b>	<b>06:03</b>	<b>-3.1</b>	<b>-2.0</b>	<b>1.3396</b>	<b>1.3398</b>	<b>EUR</b>	<b>1.3396</b>	<b>06:03</b>	<b>13392.9</b>	<b>13394.0</b>
YEN	JY6M9	10061	10063	-33	06:03	-4.7	-3.6	99.41	99.44	<b>JPY</b>	<b>99.43</b>	<b>06:03</b>	10061.0	10062.1
SWISS	SF6M9	8853	8855	+7	06:03	-6.6	-5.2	1.1298	1.1302	<b>CHF</b>	<b>1.1300</b>	<b>06:03</b>	8853.6	8854.7
BRIT	BP6M9	15028	15030	+21	06:03	-1.5	-0.2	1.5028	1.5032	<b>GBP</b>	<b>1.5028</b>	<b>06:03</b>	15026.5	15027.8
CANADA	CA6M9	8567	8568	+22	06:03	-3.9	-1.4	1.1673	1.1677	<b>CAD</b>	<b>1.1675</b>	<b>06:03</b>	8566.3	8568.2
AUSSIE	DA6M9	7532	7534	+12	06:03	-20.5	-18.9	0.7551	0.7555	<b>AUD</b>	<b>0.7552</b>	<b>06:03</b>	7531.5	7533.1
KIWI	NE6M9	5924	5931	+59	05:58	n/a	n/a			<b>NZD</b>	<b>0.5940</b>	<b>06:03</b>		
MEX	MX6M9	7570.0	7580.0	+15	05:48	n/a	n/a			<b>MXN</b>	<b>13.1249</b>	<b>06:03</b>		
S. AFRICA	NRM9			n/a	n/a	n/a	n/a			<b>ZAR</b>	<b>8.4351</b>	<b>06:03</b>		
EUR/JPY	EJM9	133020	133170	n/a	12:14	5.7	13.2	132.89	133.11	<b>EJ</b>	<b>133.20</b>	<b>06:03</b>	13326	13333
EUR/GBP	GBM9	89080	89180	n/a	14:59	-4.8	3.1	0.8905	0.8923	<b>GB</b>	<b>0.8914</b>	<b>06:03</b>	8909	8917
EUR/CHF	RZM9	151240	151320	n/a	14:59	-14.2	-6.8	1.5131	1.5146	<b>RZ</b>	<b>1.5138</b>	<b>06:03</b>	15124	15131
EUR/SEK	EKM9			n/a	n/a	20.0	29.2			<b>RK</b>	<b>10.5176</b>	<b>06:03</b>	105196	105205
EUR/NOK	OLM9			n/a	n/a	n/a	n/a			<b>OL</b>	<b>8.6669</b>	<b>06:03</b>		
EUR/AUD	RAM9			n/a	n/a	-51.2	-38.6			<b>RA</b>	<b>1.7736</b>	<b>06:03</b>	17685	17697
EUR/CAD	EUPM9			n/a	n/a	1.7	10.6			<b>EP</b>	<b>1.5640</b>	<b>06:03</b>	15642	15651
GBP/JPY	MGM9	149290	149390	n/a	n/a	-10.8	-3.4	149.32	149.50	<b>SY</b>	<b>149.43</b>	<b>06:03</b>	14932	14940
GBP/CHF	MCM9	169700	169880	n/a	04:00	6.9	15.1	1.6955	1.6981	<b>SS</b>	<b>1.6982</b>	<b>06:03</b>	16989	16997
GBP/CAD	PCM9			n/a	n/a	-0.9	9.3			<b>PC</b>	<b>1.7546</b>	<b>06:03</b>	17545	17555
GBP/AUD	QAEM9			n/a	n/a	-55.9	-42.9			<b>QA</b>	<b>1.9898</b>	<b>06:03</b>	19842	19855
AUD/NZD	AURM9			n/a	n/a	n/a	n/a			<b>AR</b>	<b>1.2717</b>	<b>06:03</b>		
AUD/JPY	YAM9			n/a	n/a	-27.9	-20.6			<b>YA</b>	<b>75.10</b>	<b>06:03</b>	7482	7489
NZD/JPY	ZJEM9			n/a	n/a	n/a	n/a			<b>ZJ</b>	<b>59.04</b>	<b>06:03</b>		
AUD/CAD	ASM9			n/a	n/a	n/a	n/a			<b>AS</b>	<b>0.8818</b>	<b>06:03</b>		
CAD/JPY	HYM9			n/a	n/a	-6.7	2.0			<b>HY</b>	<b>85.16</b>	<b>06:03</b>	8509	8518
CHF/JPY	FJM9			n/a	n/a	-4.4	3.0			<b>ZY</b>	<b>87.98</b>	<b>06:03</b>	8794	8801
EUR/CZK	EZM9			n/a	n/a	n/a	n/a			<b>EZ</b>	<b>26.6670</b>	<b>06:03</b>		

USD/CNY IUSDCNY 6.8216 6.8216 <- spot n/a n/a 1 yr. Implied IMM date -->

<b>GOLD</b>	<b>GCEM9</b>	<b>916.70</b>	<b>916.90</b>	<b>+1.30</b>	<b>06:02</b>	<b>0.35</b>	<b>0.75</b>	<b>915.95</b>	<b>916.55</b>	<b>GLD</b>	<b>916.30</b>	<b>6:03:23</b>	<b>916.65</b>	<b>917.05</b>
<b>SILVER</b>	<b>SIEN9</b>	<b>13.945</b>	<b>13.960</b>	<b>-0.85</b>	<b>06:01</b>	<b>-0.0200</b>	<b>0.0100</b>	<b>13.9350</b>	<b>13.9800</b>	<b>SLR</b>	<b>13.955</b>	<b>6:03:26</b>	<b>13.935</b>	<b>13.965</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	
<b>USD</b>	0.235%	0.382%	0.956%	1.808%	2.205%	3.345%	83945	83990	84235	83785	<b>DXC</b>	<b>87220</b>	<b>83555</b>
<b>EUR</b>	0.440%	0.873%	1.321%	1.695%	2.545%	3.437%	13394	13385	13431	13339	<b>ECM</b>	<b>13469</b>	<b>12878</b>
<b>JPY</b>	0.160%	0.283%	0.541%	0.890%	0.852%	1.455%	10062	10073	10112	10052	<b>JYM</b>	<b>10464</b>	<b>9932</b>
<b>CHF</b>	0.118%	0.212%	0.403%	0.845%	1.365%	2.346%	8855	8855	8888	8824	<b>SFM</b>	<b>8899</b>	<b>8523</b>
<b>GBP</b>	0.550%	0.803%	1.428%	1.897%	2.544%	3.731%	15029	15034	15067	14968	<b>BPM</b>	<b>15197</b>	<b>14397</b>
<b>CAD</b>	0.250%	0.400%	0.800%	1.650%	2.099%	3.142%	8567	8553	8580	8524	<b>CDM</b>	<b>8600</b>	<b>7960</b>
<b>AUD</b>	3.100%	3.388%	3.650%	4.118%	4.457%	4.967%	7533	7541	7557	7488	<b>ADM</b>	<b>7597</b>	<b>6928</b>
<b>GOLD</b>	n/a	0.557%	0.763%	0.895%	n/a	n/a	916.70	911.70	915.80	910.60	<b>GCM</b>	<b>926.50</b>	<b>865.60</b>
<b>SILVER</b>	n/a	0.065%	0.047%	0.272%	n/a	n/a	13.960	13.840	14.020	13.780	<b>SIN</b>	<b>14.150</b>	<b>11.770</b>
<b>CRUDE - Roll Yield</b>	<b>-2.31%</b>	<b>-5.77%</b>	<b>-16.61%</b>	n/a	n/a	n/a	57.72	56.50	57.94	56.15	<b>CL</b>	<b>58.57</b>	<b>46.72</b>

Indicators	EUM09	JYM09	BPM09	SFM09	SPM09	EURUSD	USDJPY	GBPUSD	GCM09	Stock Markets
<b>True Range</b>	<b>219</b>	<b>151</b>	<b>257</b>	<b>136</b>	<b>16.70</b>	<b>217</b>	<b>144</b>	<b>254</b>	<b>17.60</b>	Nikkei +0.50%
<b>Breakout</b>	<b>13677</b>	<b>10297</b>	<b>15398</b>	<b>9026</b>	<b>934.58</b>	<b>13676</b>	<b>10112</b>	<b>15398</b>	<b>939.97</b>	HangSeng +1.00%
<b>77% up</b>	<b>13543</b>	<b>10205</b>	<b>15241</b>	<b>8943</b>	<b>924.36</b>	<b>13544</b>	<b>10024</b>	<b>15242</b>	<b>929.20</b>	China A +1.09%
<b>Pivot</b>	<b>13374</b>	<b>10089</b>	<b>15043</b>	<b>8838</b>	<b>911.50</b>	<b>13377</b>	<b>9913</b>	<b>15047</b>	<b>915.65</b>	ASX200 +0.08%
<b>77% down</b>	<b>13206</b>	<b>9972</b>	<b>14845</b>	<b>8733</b>	<b>898.64</b>	<b>13209</b>	<b>9802</b>	<b>14851</b>	<b>902.10</b>	FTSE +1.26%
<b>Breakdown</b>	<b>13072</b>	<b>9880</b>	<b>14688</b>	<b>8650</b>	<b>888.42</b>	<b>13077</b>	<b>9714</b>	<b>14696</b>	<b>891.33</b>	DAX +2.36%
<b>5 Day Moving Avg.</b>	<b>13333</b>	<b>10114</b>	<b>15015</b>	<b>8839</b>	<b>901.30</b>	<b>13370</b>	<b>9890</b>	<b>15058</b>	<b>909.96</b>	IBEX +1.68%
<b>21 Day Moving Avg.</b>	<b>13189</b>	<b>10151</b>	<b>14797</b>	<b>8734</b>	<b>863.49</b>	<b>13206</b>	<b>9857</b>	<b>14824</b>	<b>896.53</b>	Euro 50 +2.25%
<b>100 Day Moving Avg.</b>	<b>13194</b>	<b>10609</b>	<b>14525</b>	<b>8795</b>	<b>826.51</b>	<b>13185</b>	<b>9488</b>	<b>14509</b>	<b>901.77</b>	Sensex -1.97%
<b>200 Day Moving Avg.</b>	<b>13483</b>	<b>10266</b>	<b>15787</b>	<b>8852</b>	<b>477.80</b>	<b>13470</b>	<b>9826</b>	<b>15737</b>	<b>862.87</b>	Global 300 +0.51%
<b>9 Day RSI</b>	<b>59.06</b>	<b>44.95</b>	<b>60.31</b>	<b>58.25</b>	<b>67.70</b>	<b>59.97</b>	<b>58.75</b>	<b>61.57</b>	<b>59.82</b>	<b>Futures Markets</b>
<b>10 Day Momentum</b>	<b>+261</b>	<b>-122</b>	<b>+299</b>	<b>+166</b>	<b>+58.30</b>	<b>+155</b>	<b>+227</b>	<b>+352</b>	<b>+2.7</b>	Crude +1.01%
<b>Parabolic .02 Step</b>	<b>13014</b>	<b>10402</b>	<b>14468</b>	<b>8530</b>	<b>879.45</b>	<b>13142</b>	<b>9609</b>	<b>14572</b>	<b>868.39</b>	SP500 +9.25%
<b>Stochastic 10 Day %K</b>	<b>78.59</b>	<b>25.28</b>	<b>82.09</b>	<b>81.03</b>	<b>87.39</b>	<b>81.89</b>	<b>81.21</b>	<b>80.14</b>	<b>71.51</b>	Nasdaq +7.75%
<b>Stochastic 10 Day %D</b>	<b>74.09</b>	<b>33.61</b>	<b>78.12</b>	<b>77.83</b>	<b>85.83</b>	<b>76.82</b>	<b>70.55</b>	<b>78.01</b>	<b>65.22</b>	<b>SP Fair Value</b>
<b>10 Day Hist. Volatility</b>	<b>13.59</b>	<b>11.97</b>	<b>8.95</b>	<b>12.89</b>	<b>22.92</b>	<b>12.62</b>	<b>10.11</b>	<b>8.36</b>	<b>15.02</b>	Disc. -2.09%

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