

date 09/04/2013
 Previous days notes

North Korea hasn't blown us up yet, Cyprus still exists, Italy doesn't have a government and now Portugal are getting picked on! Looks like the Japanese have finished with the current round of yield grabbing so we saw minor curve steepen. Short term I see this continuing especially 2s10s and 5s10s... Probably all involving 30s too, but I don't get involved in that so much. 2s5s however, wasn't so heavily pushed so that is likely to stay steady while the rest revert. Lots of data today but I don't expect it to be too heavily impacting on the market. 10 year Gilt auction and 3 year note U.S. today.

spread	ratio	day 60 MA	day 20 MA	30 min mmmtm	30min spprt #3	30min spprt #2	30min spprt #1	prev lo	prev close	prev hi	30min resist #1	30 min resist #2	30 min resist #3
2s5s	2.5-1	150.38	150.12	side ways/up	0.00	150.01	150.10	150.03	150.12	150.12	150.17	150.22	150.31
2s10s	5-1	408.83	408.06	up...ish	0.00	407.26	407.48	407.40	407.67	407.67	407.81	408.05	408.40
5s10s	2-1	108.21	108.13	side ways		107.13	107.21	107.13	107.43	107.43	107.50	107.69	107.76



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