

*Trading Systems Analysis Group*  
**U.S. and World Economic Summary for 10/23/2007**

**Indexes**

**Dow Jones**

	Close	Change	1 Month	3 Month	6 Month	1 Year	YTD
DJ Industrial Avg.	13,676.20	109.20 ( 0.80%)	-0.60%	-0.79%	4.48%	13.95%	9.73%
DJ Composite	4,505.42	44.55 ( 1.00%)	0.47%	-1.94%	-0.94%	10.75%	9.33%
DJ Transportation	4,942.48	97.21 ( 2.01%)	3.66%	-5.53%	-5.74%	5.02%	8.38%
DJ Utility Avg.	501.98	0.12 ( 0.02%)	-1.41%	0.82%	-5.48%	12.18%	9.90%

**Standard & Poors**

S&P 500	1,519.59	13.26 ( 0.88%)	0.12%	0.10%	1.62%	11.03%	7.14%
S&P 100 (OEX)	708.86	6.23 ( 0.89%)	-0.18%	0.41%	3.58%	11.45%	7.34%
S&P Composite 1500	343.53	2.96 ( 0.87%)	0.26%	0.08%	1.43%	11.24%	7.40%

**Russell**

Russell 1000	828.31	7.26 ( 0.88%)	0.43%	0.36%	1.58%	11.63%	7.56%
Russell 2000	818.53	8.45 ( 1.04%)	1.58%	0.74%	-1.63%	7.40%	3.92%
Russell 3000	881.71	7.83 ( 0.90%)	0.53%	0.39%	1.30%	11.26%	7.25%

**Additional**

NASDAQ 100	2,205.18	47.73 ( 2.21%)	7.19%	9.65%	17.21%	28.99%	25.52%
CRB Index	335.34	-1.01 (-0.30%)	0.48%	5.08%	6.56%	9.68%	9.14%

**Exchange Composites**

	Close	Change	1 Month	3 Month	6 Month	1 Year	YTD
NYSE Composite	10,041.00	110.22 ( 1.11%)	0.95%	1.11%	3.02%	15.39%	9.87%
AMEX Composite	2,453.40	21.84 ( 0.90%)	3.48%	4.36%	10.66%	26.68%	19.30%
NASDAQ Composite	2,799.26	45.33 ( 1.65%)	4.92%	5.71%	9.87%	19.51%	15.90%

## Exchange-Based Market Indicators

	<u>NYSE</u>	<u>AMEX</u>	<u>NASDAQ</u>
Advancing Issues (Previous)	2,204 1,785	841 524	1,777 1,781
Advancing Volume (Previous)	8,835,041 8,382,519	282,751 242,665	15,712,491 15,417,426
Declining Issues (Previous)	1,061 1,461	379 729	1,138 1,191
Declining Volume (Previous)	4,053,157 5,447,673	81,146 239,302	7,638,497 4,801,357
Adv-Dec Issues (Previous)	1,143 324	462 -205	639 590
Adv-Dec Volume (Previous)	4,781,884 2,934,847	201,605 3,363	8,073,995 10,616,070
Adv/Dec Issues Ratio (Previous)	2.08 1.22	2.22 0.72	1.56 1.50
Adv/Dec Volume Ratio (Previous)	2.18 1.54	3.48 1.01	2.06 3.21
Arms Index (TRIN)	0.953	0.637	0.759
New Highs	71	32	117
New Lows	65	22	181
New Highs-New Lows	6	10	-64
New Highs/New Lows Ratio	1.09	1.45	0.65

## Economics

### Monetary Indexes

	<u>Close</u>	<u>Change</u>	<u>1 Month</u>	<u>3 Month</u>	<u>6 Month</u>	<u>1 Year</u>	<u>YTD</u>
US Dollar Index	77.58	-0.48 (-0.62%)	-1.21%	-3.81%	-4.73%	-10.07%	-7.34%
Value Line Index	473.63	3.58 ( 0.76%)	0.52%	-3.21%	-3.95%	7.40%	3.46%

### Federal Reserve

	<u>Close</u>	<u>Change</u>	<u>1 Month</u>	<u>3 Month</u>	<u>6 Month</u>	<u>1 Year</u>	<u>YTD</u>
Federal Funds Rate	4.71	-0.06 (-1.26%)	-1.05%	-10.29%	-9.42%	-9.77%	-10.29%

Prime Rate

7.75% set on 9/19/2007. Previously set to 8.25% on 6/29/2006.

### Treasury Yield Indexes

	<u>Close</u>	<u>Change</u>	<u>1 Month Ago</u>	<u>3 Months Ago</u>	<u>6 Months Ago</u>	<u>1 Year Ago</u>	<u>Beginning of Year</u>
13 Week	3.860	0.000 ( 0.00%)	3.670	4.835	4.820	4.950	4.915
26 Week	3.980	0.000 ( 0.00%)	3.960	4.845	4.825	4.945	4.880
5 Year	4.057	-0.002 (-0.05%)	4.298	4.779	4.540	4.756	4.657
10 Year	4.405	0.012 ( 0.27%)	4.624	4.904	4.646	4.784	4.664
30 Year	4.692	0.020 ( 0.43%)	4.877	5.026	4.830	4.904	4.767

## Metals

	Close	Change	1 Month	3 Month	6 Month	1 Year	YTD
Gold	758.25	7.00 ( 0.93%)	3.87%	12.37%	10.86%	27.10%	19.98%
Silver	13.56	0.12 ( 0.89%)	0.56%	3.43%	-1.81%	13.51%	5.73%
CBOE Gold Index	176.03	4.81 ( 2.81%)	3.21%	11.94%	18.06%	33.03%	18.67%
Gold & Silver Index	175.00	5.31 ( 3.13%)	2.59%	14.14%	22.73%	35.88%	23.02%
Gold BUGS Index	405.13	10.58 ( 2.68%)	2.46%	12.98%	15.32%	34.24%	19.78%

## Currencies

### US Dollars

#### Currency per US Dollar

- EUR - 0.7017 Euros per US Dollar.
- GBP - 0.4877 British Pounds per US Dollar.
- CAD - 0.9651 Canadian Dollars per US Dollar.
- AUD - 1.1140 Australian Dollars per US Dollar.
- JPY - 114.77 Japanese Yen per US Dollar.
- CHF - 1.1741 Swiss Francs per US Dollar.

#### US Dollar per Currency

- EUR - 1.4251 US Dollars per Euro.
- GBP - 2.0504 US Dollars per British Pound.
- CAD - 1.0362 US Dollars per Canadian Dollar.
- AUD - 0.8977 US Dollars per Australian Dollar.
- JPY - 0.0087 US Dollars per Japanese Yen.
- CHF - 0.8517 US Dollars per Swiss Franc.

## Currencies

## Euros

### Currency per Euro

GBP - 0.6950 British Pounds per Euro.  
USD - 1.4251 US Dollars per Euro.  
AUD - 1.5875 Australian Dollars per Euro.  
CAD - 1.3753 Canadian Dollars per Euro.  
JPY - 163.56 Japanese Yen per Euro.  
CHF - 1.6732 Swiss Francs per Euro.

### Euro per Currency

GBP - 1.4388 Euros per British Pound.  
USD - 0.7017 Euros per US Dollar.  
AUD - 0.6299 Euros per Australian Dollar.  
CAD - 0.7271 Euros per Canadian Dollar.  
JPY - 0.0061 Euros per Japanese Yen.  
CHF - 0.5976 Euros per Swiss Franc.

## Currencies

### British Pounds

#### Currency per British Pound

EUR - 1.4388 British Pounds per British Pound.  
USD - 2.0504 US Dollars per British Pound.  
AUD - 2.2841 Australian Dollars per British Pound.  
CAD - 1.9788 Canadian Dollars per British Pound.  
JPY - 235.33 Japanese Yen per British Pound.  
CHF - 2.4074 Swiss Francs per British Pound.

#### British Pound per Currency

EUR - 0.6950 British Pounds per British Pound.  
USD - 0.4877 British Pounds per US Dollar.  
AUD - 0.4378 British Pounds per Australian Dollar.  
CAD - 0.5054 British Pounds per Canadian Dollar.  
JPY - 0.0042 British Pounds per Japanese Yen.  
CHF - 0.4154 British Pounds per Swiss Franc.

## International Indexes

	Close	Change	1 Month	3 Month	6 Month	1 Year	YTD
FTSE 100	6,514.00	54.70 ( 0.85%)	0.74%	0.92%	0.81%	5.83%	4.71%
Nikkei (225)	16,450.60	12.10 ( 0.07%)	0.85%	-7.88%	-4.56%	-1.21%	-4.50%
DAX	7,842.79	47.85 ( 0.61%)	0.70%	1.95%	6.81%	26.44%	18.89%
Hang Seng Index	29,376.90	1,003.30 ( 3.54%)	10.64%	25.75%	43.05%	62.18%	47.14%
Shanghai Composite	5,773.39	106.06 ( 1.87%)	5.26%	33.52%	54.21%	222.47%	115.79%
Seoul Comp. (KOPSI)	1,947.98	44.17 ( 2.32%)	1.50%	-2.81%	26.04%	42.79%	35.80%
Taiwan Weighted	9,502.39	141.76 ( 1.51%)	4.36%	-2.44%	19.01%	34.99%	21.46%
Straits Times Index	3,695.30	52.66 ( 1.45%)	1.55%	1.70%	9.89%	37.55%	23.76%
BSE SENSEX (30)	18,492.80	878.80 ( 4.99%)	9.78%	17.79%	30.07%	45.50%	34.13%
CAC 40	5,705.05	43.78 ( 0.77%)	0.22%	-2.26%	-4.07%	6.13%	2.95%
ATX	4,774.67	66.65 ( 1.42%)	3.90%	-0.24%	0.51%	17.77%	6.97%
Swiss Market Index	8,903.23	57.84 ( 0.65%)	-0.03%	-0.22%	-5.58%	3.01%	1.34%
TA100	1,157.67	15.08 ( 1.32%)	6.52%	1.03%	8.90%	29.77%	25.07%

Gold and Silver price quotes are according to Handy & Harman.  
The "Gold and Silver Index" is for the Philadelphia Gold and Silver Index.

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