

Barchart.com - Technical Indicators - Weekly Nearest Futures Reports

As of: 022803		DXH03	BPH03	CDH03	JYH03	SFH03	ECH03	ADH03
High		100.30	1.5872	0.6738	0.8588	0.7440	1.0830	0.6080
Low		99.35	1.5680	0.6643	0.8422	0.7283	1.0701	0.5948
Settle		99.81	1.5726	0.6729	0.8474	0.7397	1.0795	0.6077
Change		-0.44	-0.0046	+0.0098	+0.0047	+0.0070	+0.0039	+0.0124
4-Week High		101.10	1.6490	0.6738	0.8588	0.7465	1.0919	0.6080
4-Week Low		98.87	1.5680	0.6513	0.8220	0.7252	1.0650	0.5803
5-Year High		121.29	1.7300	0.7120	0.9990	0.7920	1.2304i	0.6789
5-Year Low		90.74	1.3652	0.6170	0.6807	0.5488	0.8245i	0.4774
Pivot	R2	100.77	1.5951	0.6798	0.8660	0.7530	1.0904	0.6167
Analysis	R1	100.29	1.5838	0.6763	0.8567	0.7463	1.0849	0.6122
	Pivot	99.82	1.5759	0.6703	0.8494	0.7373	1.0775	0.6035
	S1	99.34	1.5646	0.6668	0.8401	0.7306	1.0720	0.5990
	S2	98.87	1.5567	0.6608	0.8328	0.7216	1.0646	0.5903
Moving	4-Week	100.02	1.5965	0.6623	0.8387	0.7362	1.0782	0.5955
Averages	9-Week	100.55	1.6076	0.6550	0.8410	0.7324	1.0694	0.5878
	18-Week	102.78	1.5930	0.6462	0.8331	0.7117	1.0401	0.5740
	40-Week	105.65	1.5592	0.6434	0.8303	0.6871	1.0037	0.5608
*Price cross	4-W	100.10	1.5860	0.6642	0.8406	0.7352	1.0771	0.5978
with MA at	5-W	100.02	1.5965	0.6623	0.8387	0.7362	1.0782	0.5955
	9-W	100.26	1.6087	0.6572	0.8415	0.7345	1.0733	0.5908
	10-W	100.55	1.6076	0.6550	0.8410	0.7324	1.0694	0.5878
	18-W	102.57	1.5950	0.6465	0.8338	0.7134	1.0428	0.5750
	40-W	105.48	1.5618	0.6431	0.8310	0.6884	1.0056	0.5607
*MA cross at	4-9W	101.14	1.7311	0.6198	0.8462	0.7307	1.0528	0.5529
price of	4-18W	112.10	1.6296	0.5784	0.8077	0.6292	0.9104	0.4873
	4-40W	123.43	1.4814	0.5727	0.7988	0.5323	0.7673	0.4369
	9-18W	139.53	1.3760	0.4751	0.7114	0.3755	0.5546	0.3235
	9-40W	159.39	1.0786	0.4968	0.7223	0.2124	0.3068	0.2499
	18-40W	195.51	0.5379	0.5363	0.7422	-0.0841	-0.1437	0.1161
RSI	9-Week RSI	26.7	41.3	82.5	61.4	70.6	75.1	83.6
*Price for	80%	114.17	1.7768	0.6718	0.8982	0.7661	1.0954	0.6057
*RSI-9 of	20%	98.01	1.4602	0.5656	0.7342	0.5969	0.9010	0.4688
	14-Week RSI	29.1	48.7	74.1	58.6	69.0	73.0	77.2
*Price for	80%	124.86	1.8328	0.6887	0.9511	0.7929	1.1192	0.6173
*RSI-14 of	20%	95.34	1.3336	0.5266	0.6598	0.5027	0.7787	0.4107
	20-Week RSI	31.6	52.6	68.2	56.9	67.4	70.6	71.9
*Price for	80%	137.34	1.9009	0.7186	1.0215	0.8304	1.1609	0.6487
*RSI-20 of	20%	90.85	1.1820	0.4856	0.5695	0.3983	0.6426	0.3445
Stochastics								
9-Week	Raw	19.6	5.5	97.9	69.0	81.0	79.9	99.4
	%K	18.4	35.2	92.7	63.8	80.4	82.5	92.8
	%D	14.8	59.6	88.6	66.6	84.1	86.0	88.6
*%K %D cross		99.21	1.6594	0.6666	0.8485	0.7434	1.0877	0.5992
*%K %D at cross		14.8	59.6	88.6	66.6	84.1	86.0	88.6
14-Week	Raw	11.0	29.6	97.9	82.0	91.4	88.4	99.5
	%K	12.0	52.6	93.3	76.9	88.3	88.2	93.6
	%D	10.6	70.2	89.6	75.5	88.9	89.7	90.7
*%K %D cross		99.52	1.6584	0.6662	0.8415	0.7387	1.0839	0.6000
*%K %D at cross		10.6	70.2	89.6	75.5	88.9	89.7	90.7
20-Week	Raw	9.3	31.3	98.1	82.0	92.1	90.1	99.5
	%K	10.2	53.9	93.7	75.9	89.3	89.9	95.0
	%D	9.2	71.4	89.5	72.2	89.7	90.8	92.6
*%K %D cross		99.58	1.6598	0.6651	0.8366	0.7382	1.0828	0.6004
*%K %D at cross		9.2	71.4	89.5	72.2	89.7	90.8	92.6
Momentum	4-Week	-0.33	-0.0694	+0.0164	+0.0122	+0.0063	+0.0059	+0.0224
	9-Week	-2.97	-0.0224	+0.0382	+0.0105	+0.0194	+0.0389	+0.0505
	10-Week	-4.19	-0.0212	+0.0307	+0.0139	+0.0362	+0.0564	+0.0506
	18-Week	-8.36	+0.0264	+0.0361	+0.0402	+0.0727	+0.1048	+0.0543
	20-Week	-7.79	+0.0174	+0.0441	+0.0388	+0.0645	+0.0960	+0.0616
	40-Week	-13.08	+0.1170	+0.0216	+0.0442	+0.1079	+0.1593	+0.0531

i = indicates insufficient data

* prices indicated apply only for next trading session

<http://www.barchart.com>

AS OF: 02/28/03

U.S. DOLLAR INDEX - FINEX WEEKLY NEAREST FUTURES

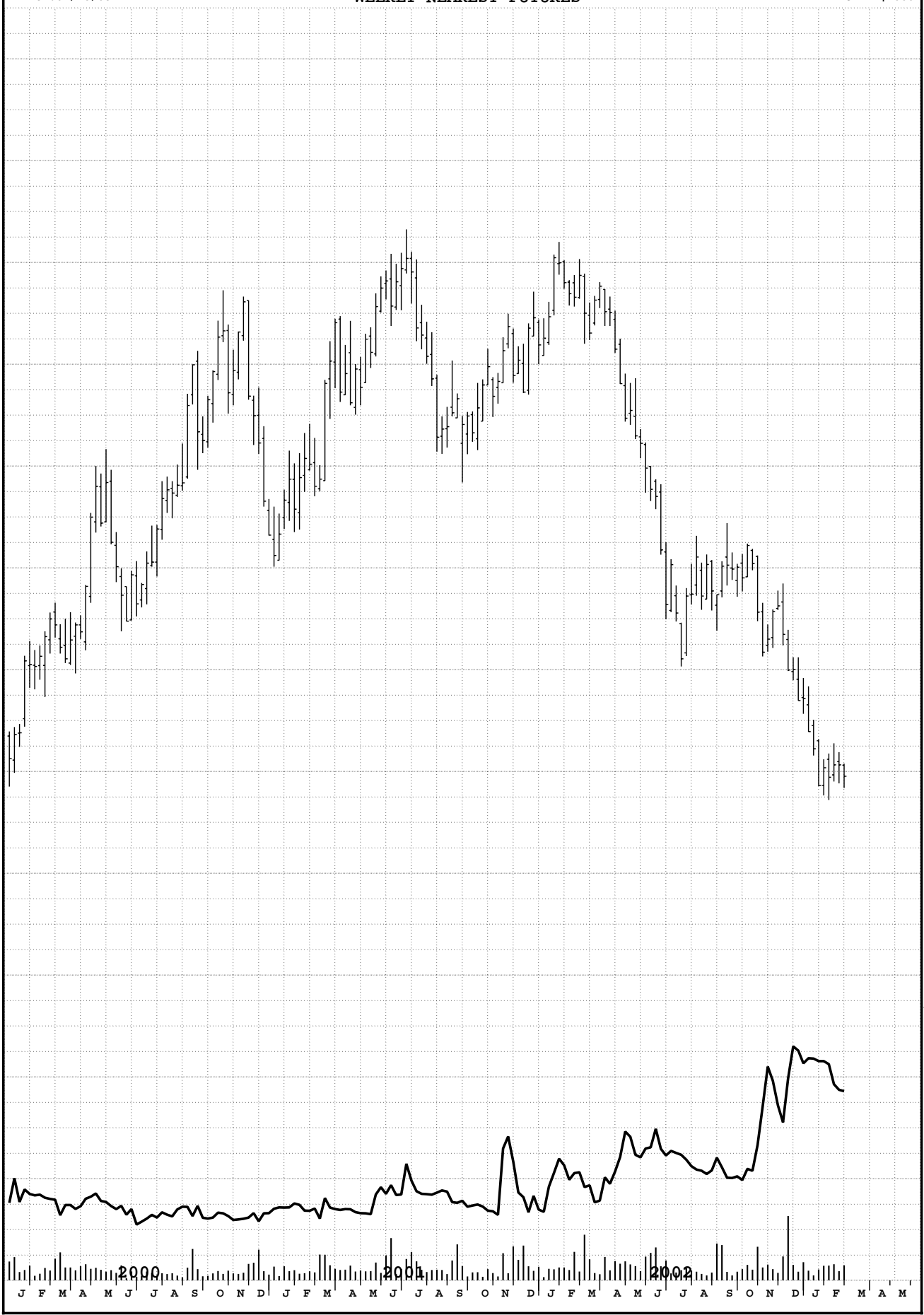
EACH GRID = 1.00
VALUE = \$1000

INDEX
VALUE

130
128
126
124
122
120
118
116
114
112
110
108
106
104
102
100
98
96
94
92

VOL & O.I.

25000
20000
15000
10000
5000



J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF: 02/28/03

BRITISH POUND - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$625.

U.S. \$

1.72

1.70

1.68

1.66

1.64

1.62

1.60

1.58

1.56

1.54

1.52

1.50

1.48

1.46

1.44

1.42

1.40

1.38

1.36

1.34

VOL & O.I.

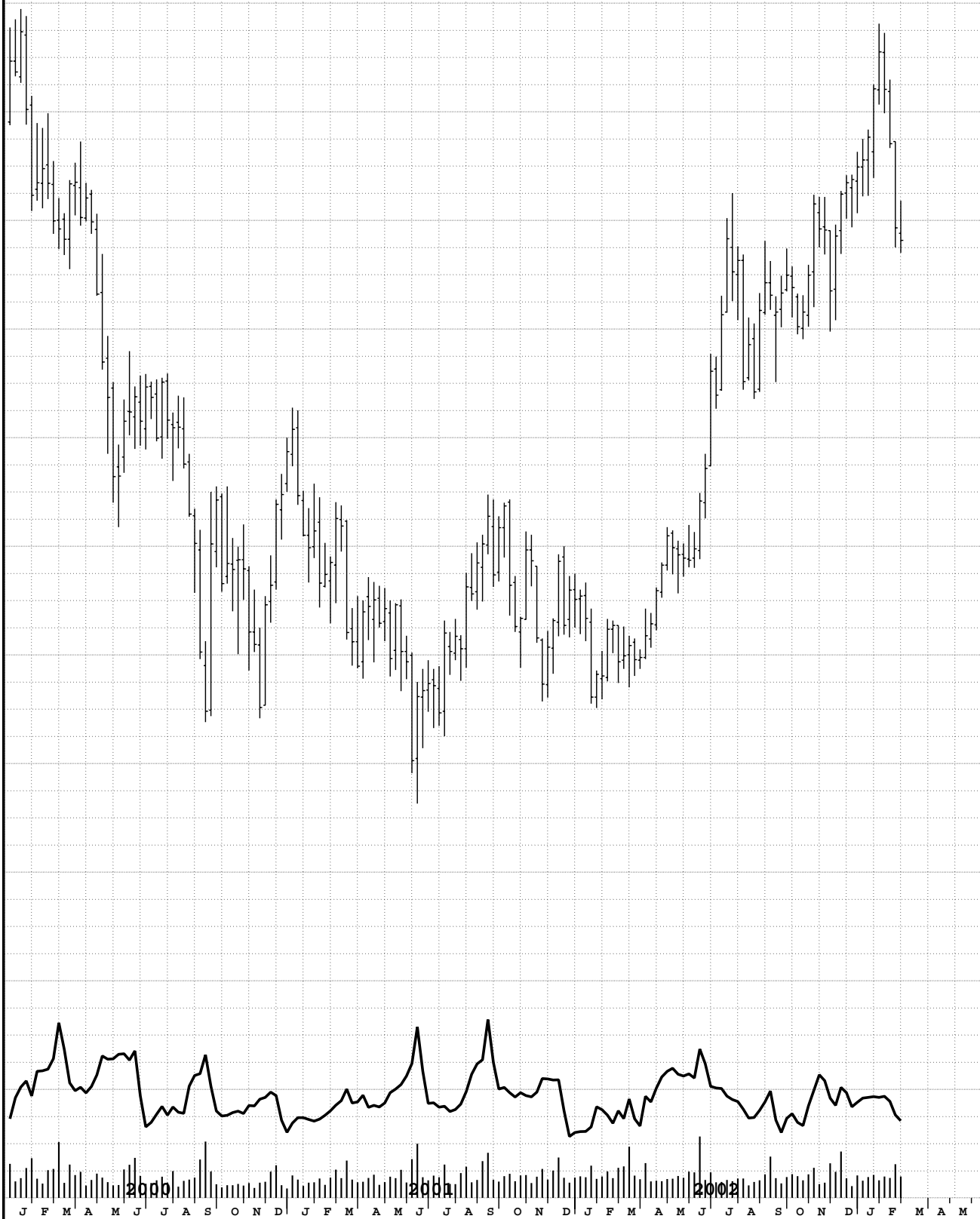
100000

80000

60000

40000

20000



J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

BRITISH POUND (E) - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0100
VALUE = \$625

U.S. \$

1.72

1.70

1.68

1.66

1.64

1.62

1.60

1.58

1.56

1.54

1.52

1.50

1.48

1.46

1.44

1.42

1.40

1.38

1.36

1.34

VOL & O.I.

10000

8000

6000

4000

2000

2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF: 02/28/03

CANADIAN DOLLAR - IMM WEEKLY NEAREST FUTURES

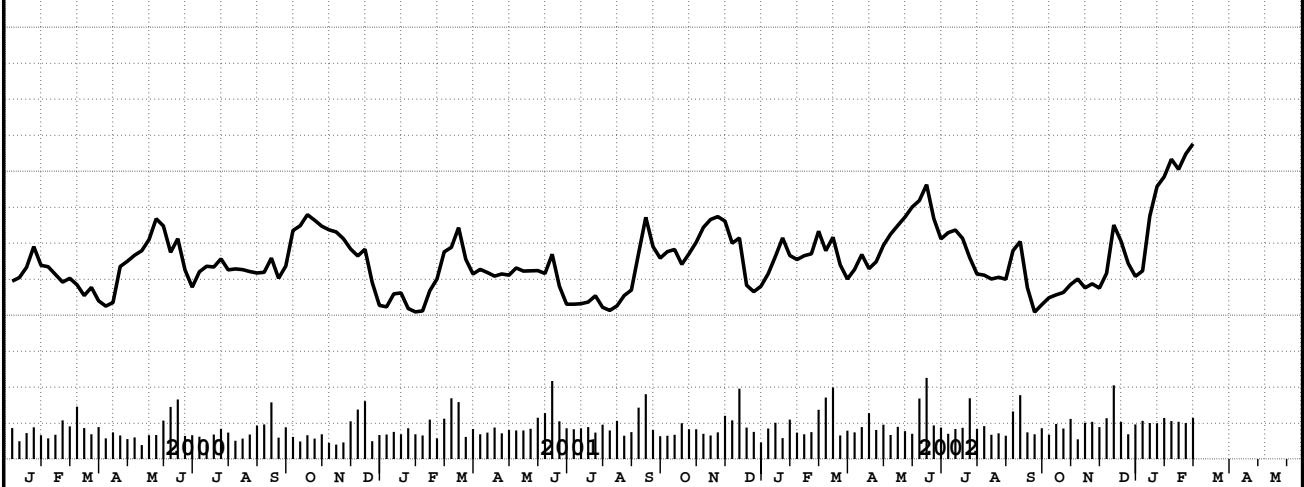
EACH GRID = 0.0025
VALUE = \$250.

U.S. \$

0.710
0.705
0.700
0.695
0.690
0.685
0.680
0.675
0.670
0.665
0.660
0.655
0.650
0.645
0.640
0.635
0.630
0.625
0.620
0.615

VOL & O.I.

125000
100000
75000
50000
25000



J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

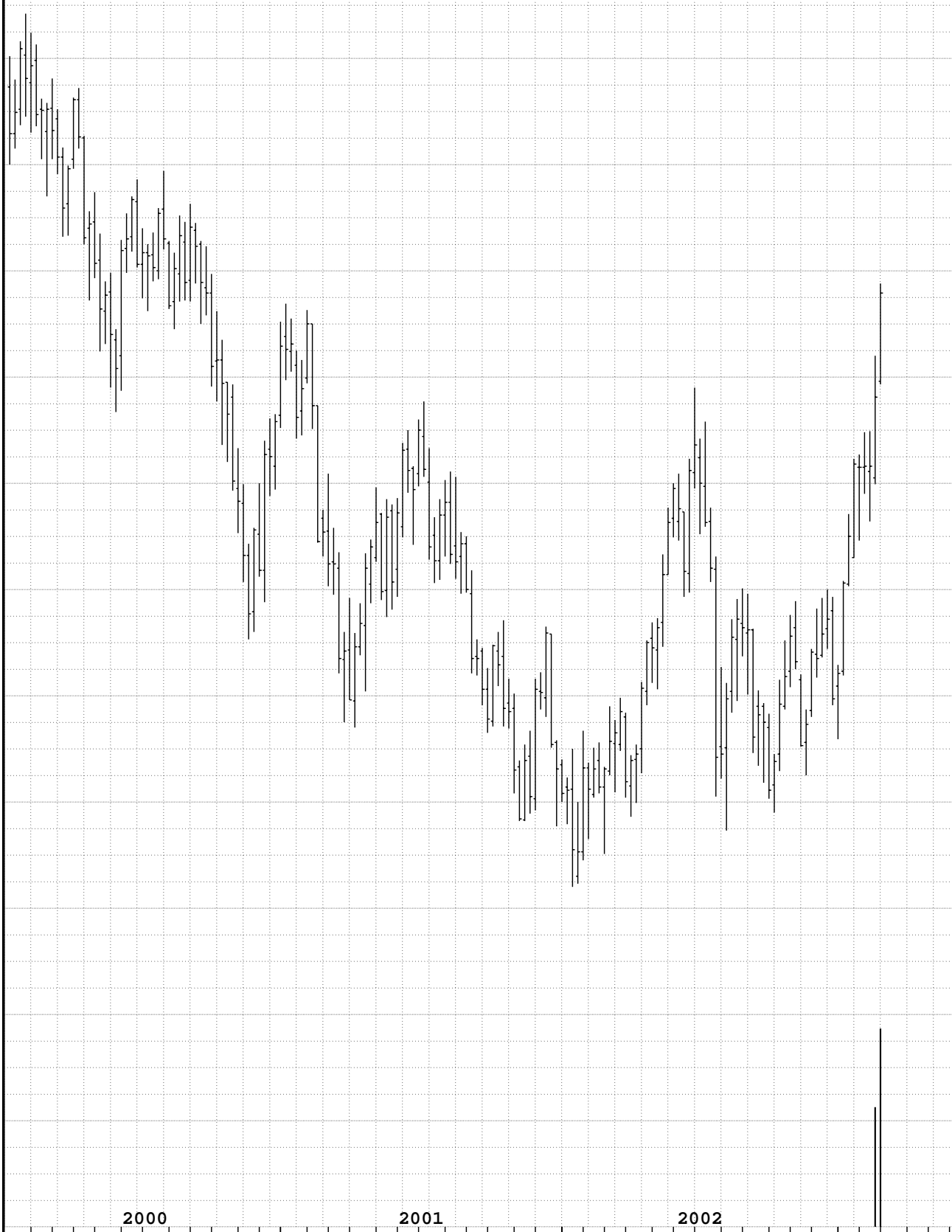
AS OF: 02/28/03

CANADIAN DOLLAR (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0025
VALUE = \$250

U.S. \$

0.710
0.705
0.700
0.695
0.690
0.685
0.680
0.675
0.670
0.665
0.660
0.655
0.650
0.645
0.640
0.635
0.630
0.625
0.620
0.615
VOL & O.I.
10000
8000
6000
4000
2000



AS OF: 02/28/03

JAPANESE YEN - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1250.

U.S. \$

1.06

1.04

1.02

1.00

0.98

0.96

0.94

0.92

0.90

0.88

0.86

0.84

0.82

0.80

0.78

0.76

0.74

0.72

0.70

0.68

VOL & O.I.

250000

200000

150000

100000

50000



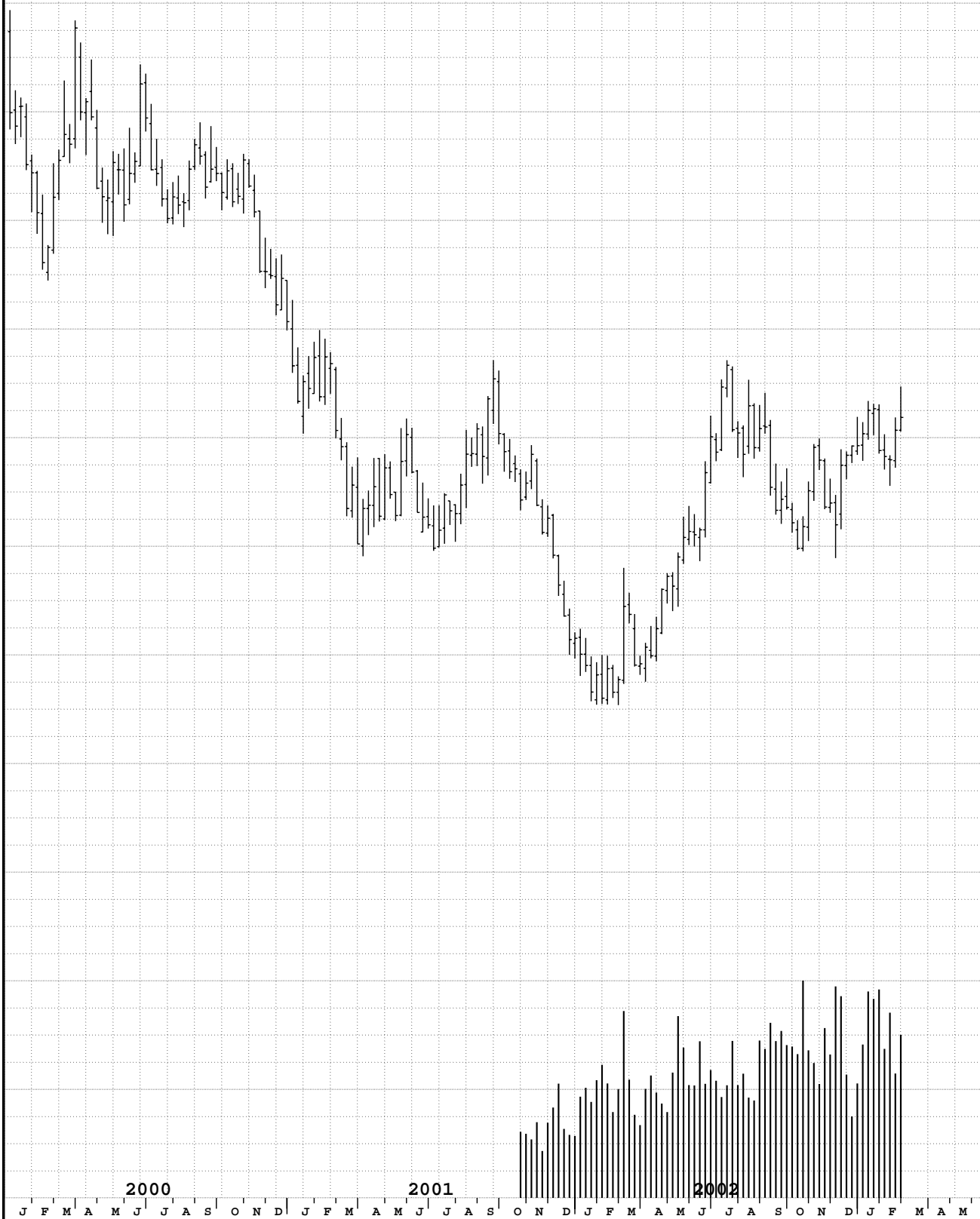
JAPANESE YEN (E) - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0100
VALUE = \$1250

U.S. \$

1.06
1.04
1.02
1.00
0.98
0.96
0.94
0.92
0.90
0.88
0.86
0.84
0.82
0.80
0.78
0.76
0.74
0.72
0.70
0.68
VOL & O.I.
12500
10000
7500
5000
2500



AS OF: 02/28/03

SWISS FRANC - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1250.

U.S. \$

0.86

0.84

0.82

0.80

0.78

0.76

0.74

0.72

0.70

0.68

0.66

0.64

0.62

0.60

0.58

0.56

0.54

0.52

0.50

0.48

VOL & O.I.

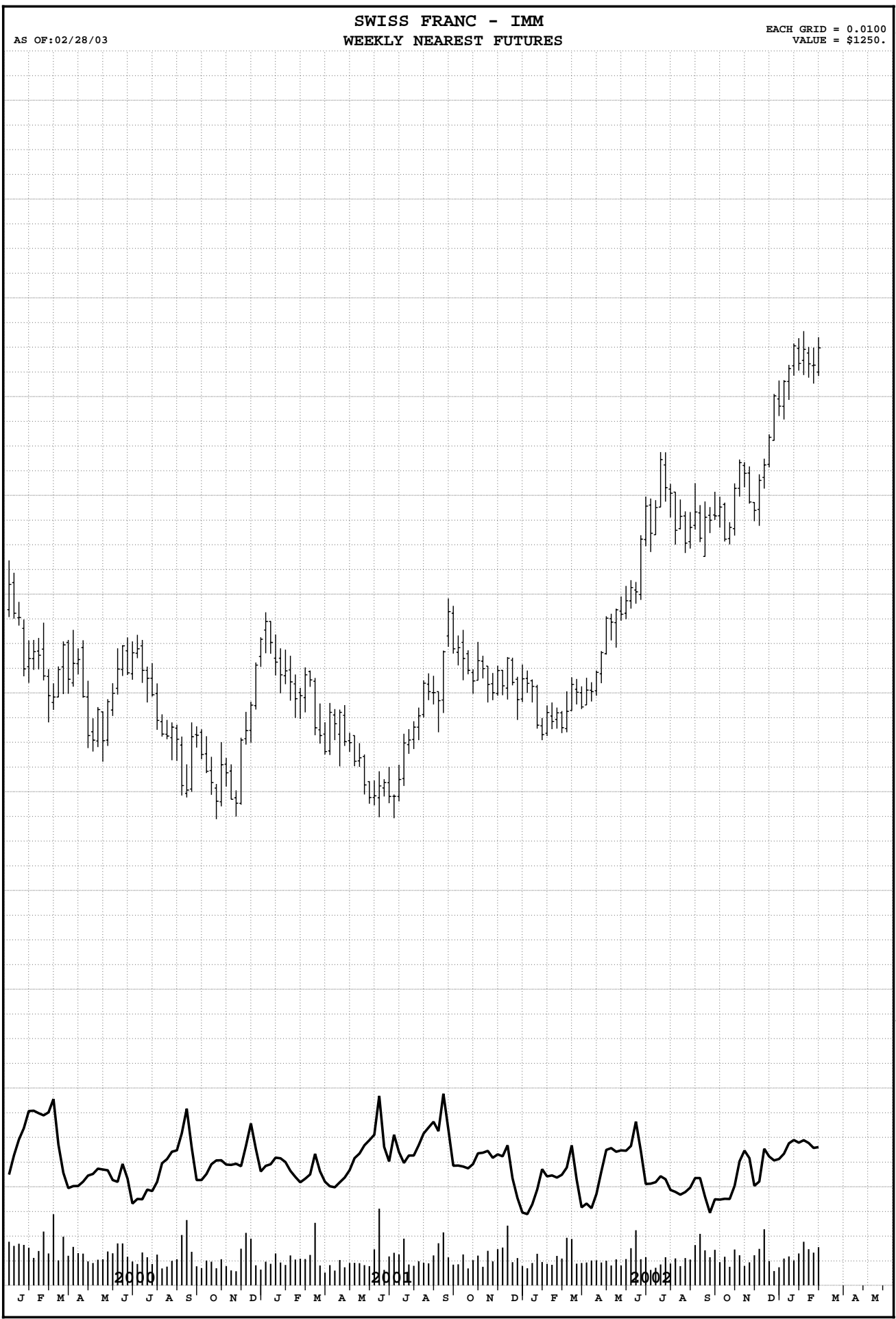
100000

80000

60000

40000

20000



AS OF:02/28/03

SWISS FRANC (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1250

U.S. \$

0.86

0.84

0.82

0.80

0.78

0.76

0.74

0.72

0.70

0.68

0.66

0.64

0.62

0.60

0.58

0.56

0.54

0.52

0.50

0.48

VOL & O.I.

10000

8000

6000

4000

2000

2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF: 02/28/03

EURO FX - IMM WEEKLY NEAREST FUTURES

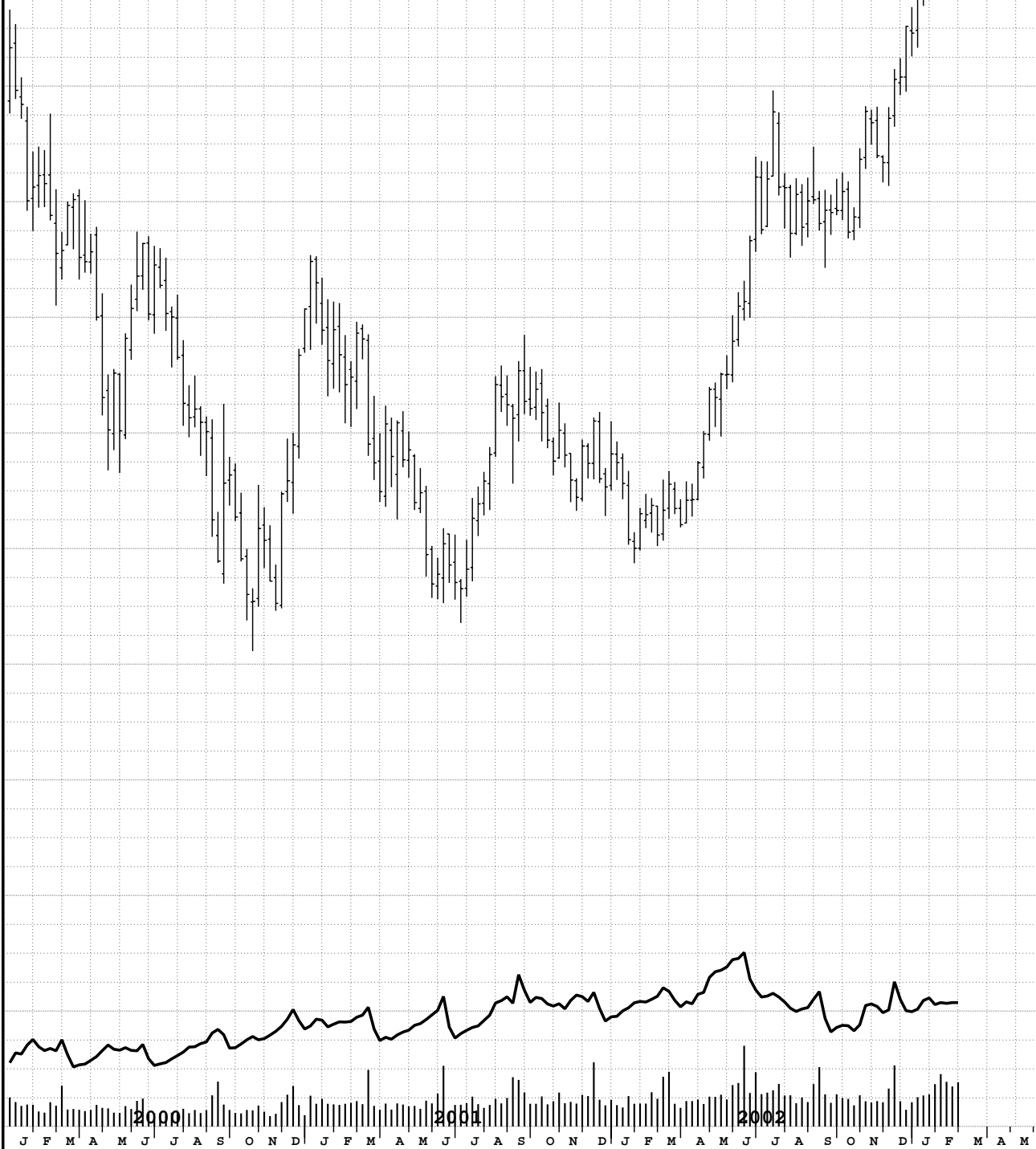
EACH GRID = 0.0100
VALUE = \$1250.

U.S. \$

1.16
1.14
1.12
1.10
1.08
1.06
1.04
1.02
1.00
0.98
0.96
0.94
0.92
0.90
0.88
0.86
0.84
0.82
0.80
0.78

VOL & O.I.

250000
200000
150000
100000
50000



AS OF: 02/28/03

EURO FX (E) - IMM WEEKLY NEAREST FUTURES

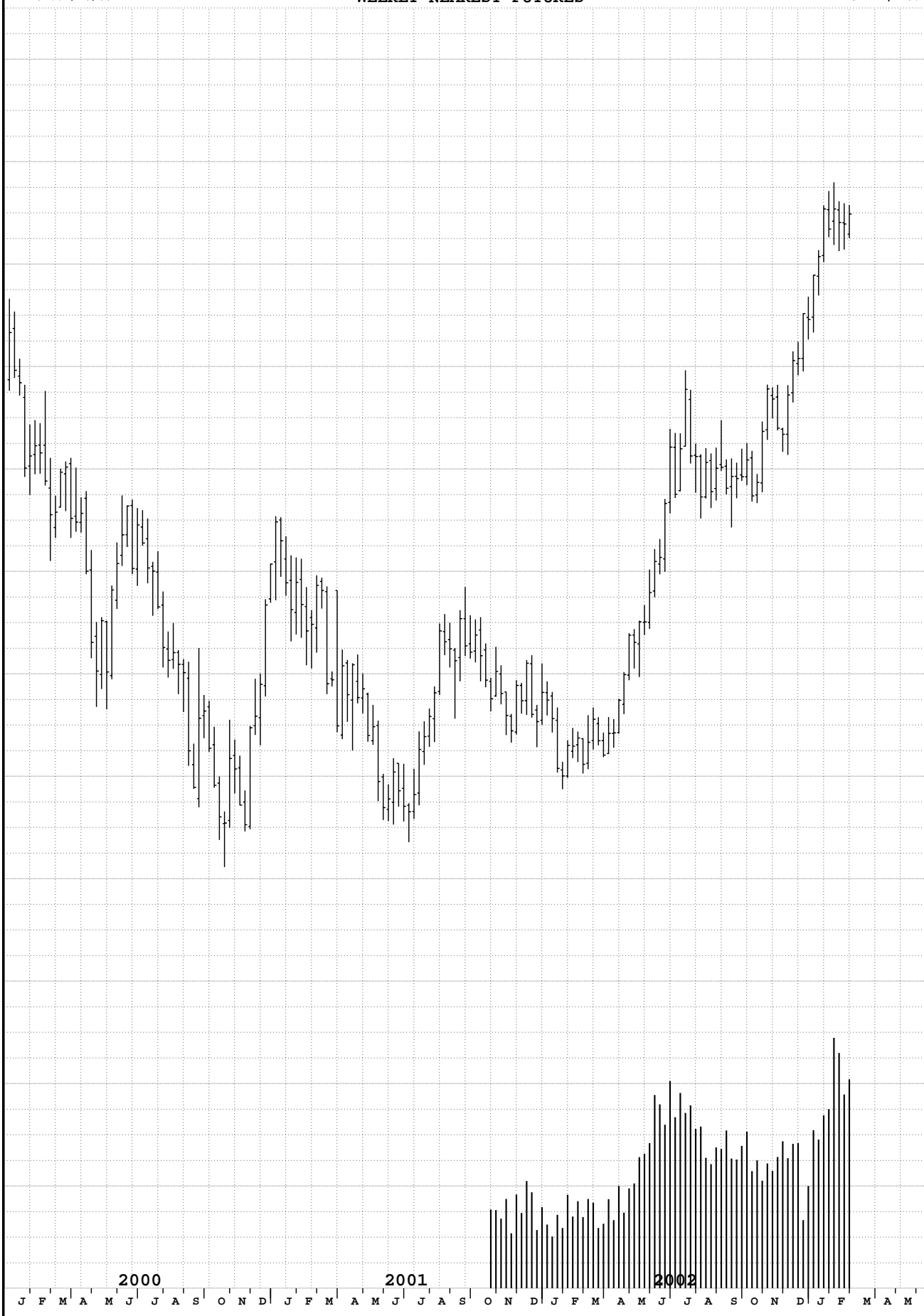
EACH GRID = 0.0100
VALUE = \$1250

U.S. \$

1.16
1.14
1.12
1.10
1.08
1.06
1.04
1.02
1.00
0.98
0.96
0.94
0.92
0.90
0.88
0.86
0.84
0.82
0.80
0.78

VOL & O.I.

25000
20000
15000
10000
5000



2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AUSTRALIAN DOLLAR - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0050
VALUE = \$500.

U.S. \$

0.67

0.66

0.65

0.64

0.63

0.62

0.61

0.60

0.59

0.58

0.57

0.56

0.55

0.54

0.53

0.52

0.51

0.50

0.49

0.48

VOL & O.I.

100000

80000

60000

40000

20000



AUSTRALIAN DOLLAR (E) - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0050
VALUE = \$500

U.S. \$

0.67

0.66

0.65

0.64

0.63

0.62

0.61

0.60

0.59

0.58

0.57

0.56

0.55

0.54

0.53

0.52

0.51

0.50

0.49

0.48

VOL & O.I.

2500

2000

1500

1000

500

2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF: 02/28/03

NEW ZEALAND DOLLAR - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0050
VALUE = \$500.

U.S. \$

0.58
0.57
0.56
0.55
0.54
0.53
0.52
0.51
0.50
0.49
0.48
0.47
0.46
0.45
0.44
0.43
0.42
0.41
0.40
0.39

VOL & O.I.

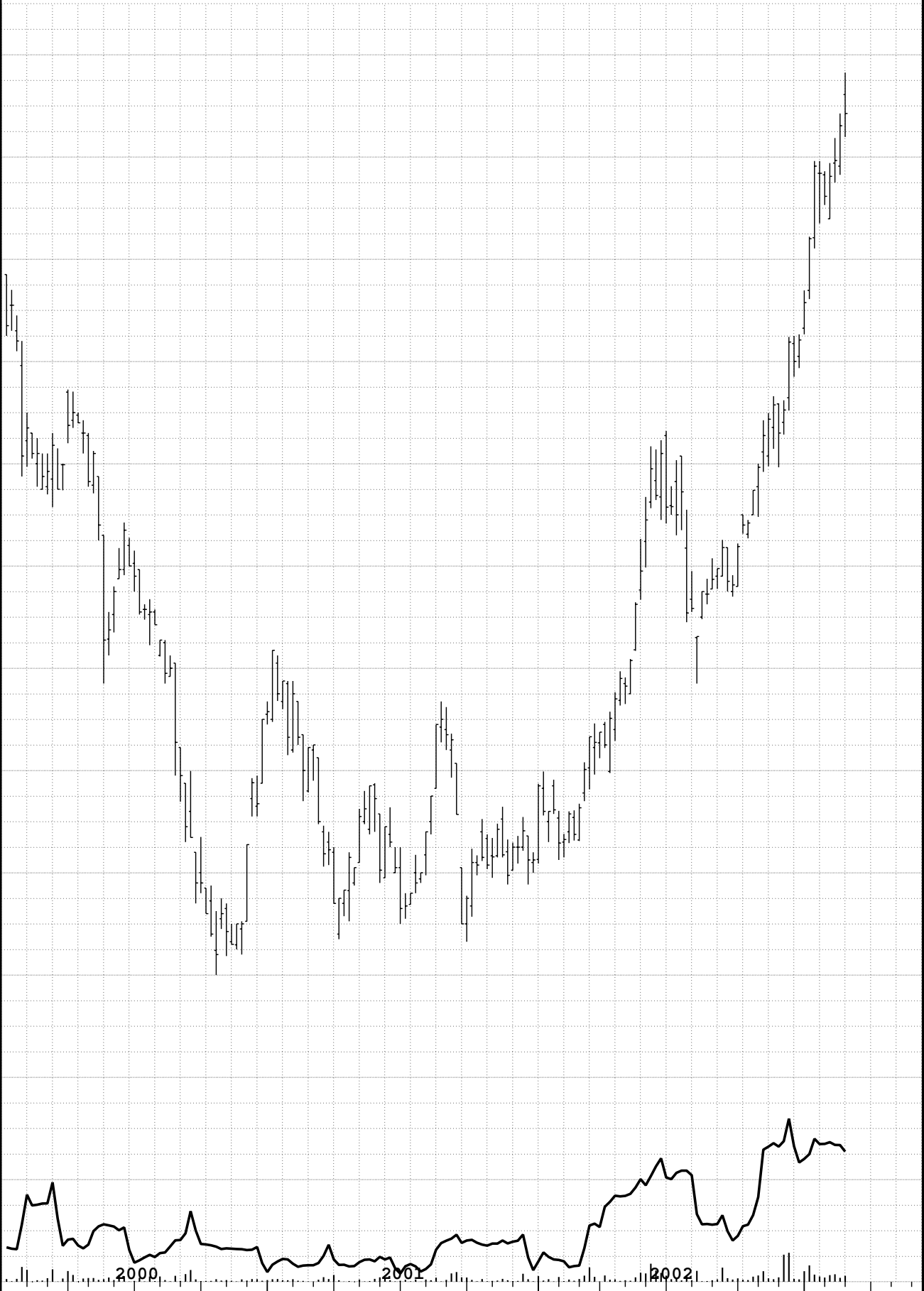
10000

8000

6000

4000

2000



AS OF:02/28/03

NEW ZEALAND (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0050
VALUE = \$500.

U.S. \$

0.58

0.57

0.56

0.55

0.54

0.53

0.52

0.51

0.50

0.49

0.48

0.47

0.46

0.45

0.44

0.43

0.42

0.41

0.40

0.39

VOL & O.I.

50

40

30

20

10

2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF: 02/28/03

MEXICAN PESO - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0010
VALUE = \$500.

U.S. \$

0.120

0.118

0.116

0.114

0.112

0.110

0.108

0.106

0.104

0.102

0.100

0.098

0.096

0.094

0.092

0.090

0.088

0.086

0.084

0.082

VOL & O.I.

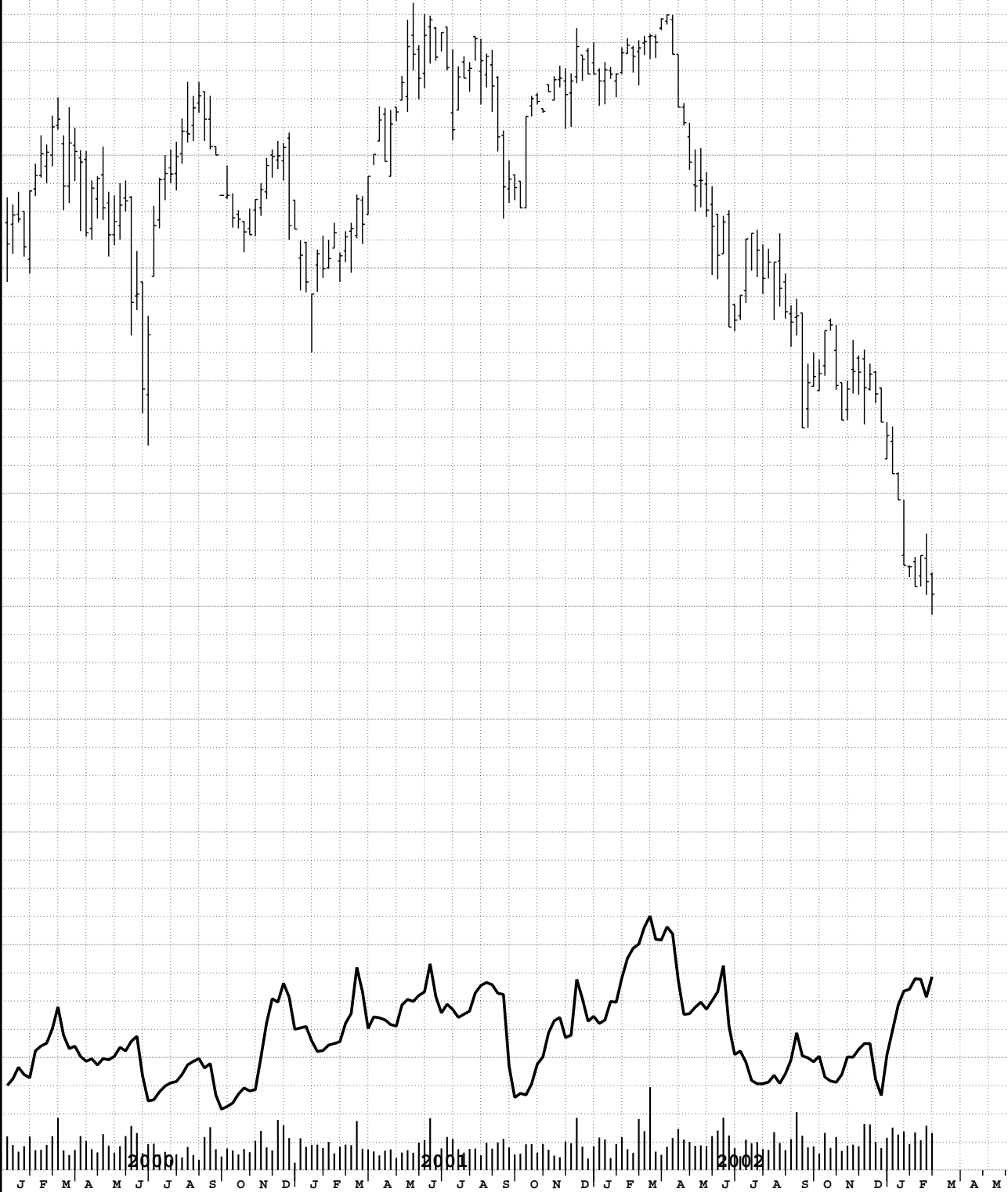
50000

40000

30000

20000

10000



J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

AS OF:02/28/03

MEXICAN PESO - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0010
VALUE = \$500.

U.S. \$

0.120
0.118
0.116
0.114
0.112
0.110
0.108
0.106
0.104
0.102
0.100
0.098
0.096
0.094
0.092
0.090
0.088
0.086
0.084
0.082
VOL & O.I.
1000
800
600
400
200



2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

BRITISH POUND/JAPANESE YEN - FINEX
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

JPY/GBP

197.5

195.0

192.5

190.0

187.5

185.0

182.5

180.0

177.5

175.0

172.5

170.0

167.5

165.0

162.5

160.0

157.5

155.0

152.5

150.0

VOL & O.I.

10000

8000

6000

4000

2000



J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

EURO/BRITISH POUND - FINEX
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

GBP/EURO

0.73

0.72

0.71

0.70

0.69

0.68

0.67

0.66

0.65

0.64

0.63

0.62

0.61

0.60

0.59

0.58

0.57

0.56

0.55

0.54

VOL & O.I.

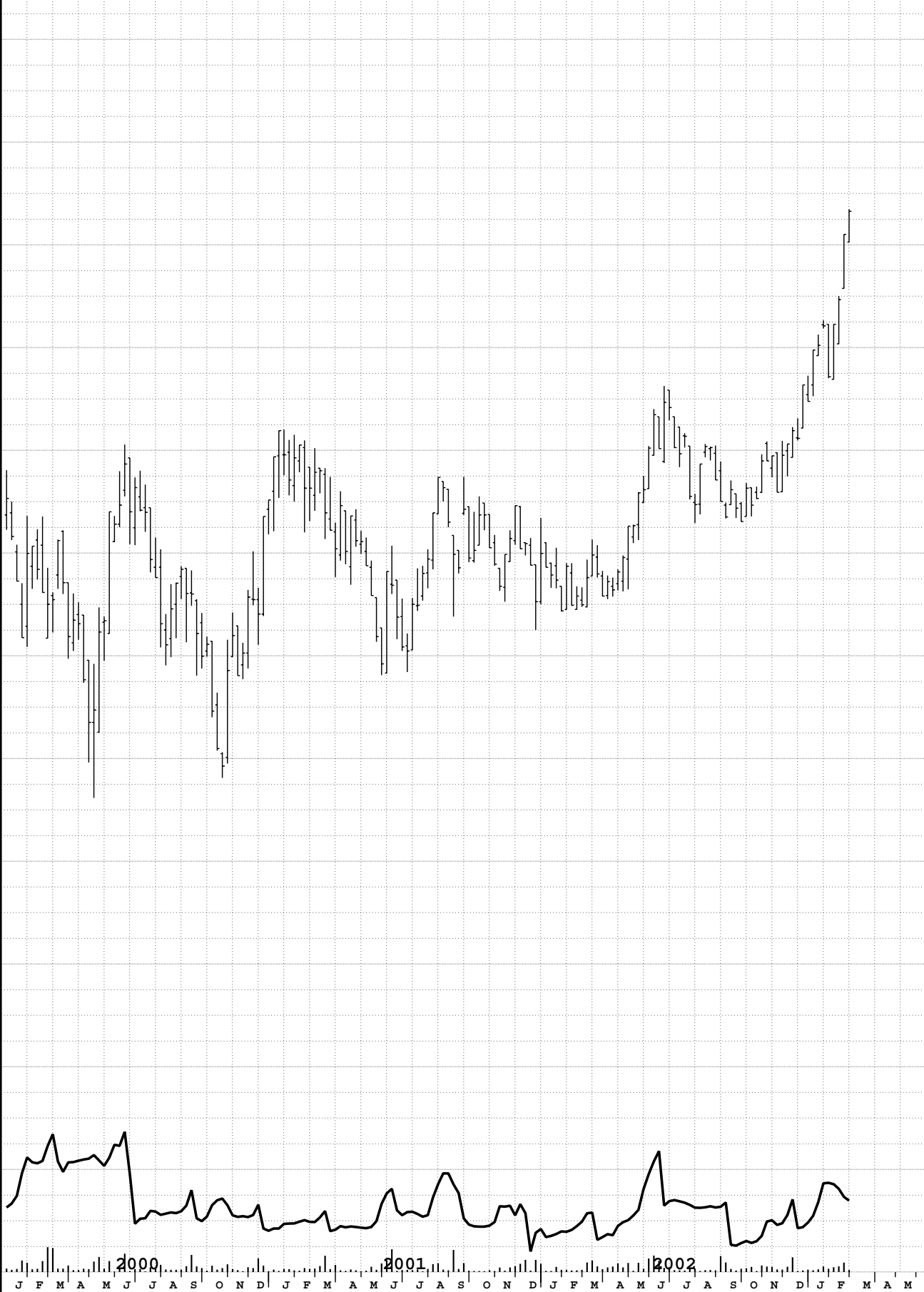
25000

20000

15000

10000

5000



EURO/JAPANESE YEN - FINEX
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

YEN/EURO

135.0

132.5

130.0

127.5

125.0

122.5

120.0

117.5

115.0

112.5

110.0

107.5

105.0

102.5

100.0

97.5

95.0

92.5

90.0

87.5

VOL & O.I.

25000

20000

15000

10000

5000



EURO/SWISS FRANC - FINEX
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

CRF/EURO

1.62

1.61

1.60

1.59

1.58

1.57

1.56

1.55

1.54

1.53

1.52

1.51

1.50

1.49

1.48

1.47

1.46

1.45

1.44

1.43

VOL & O.I.

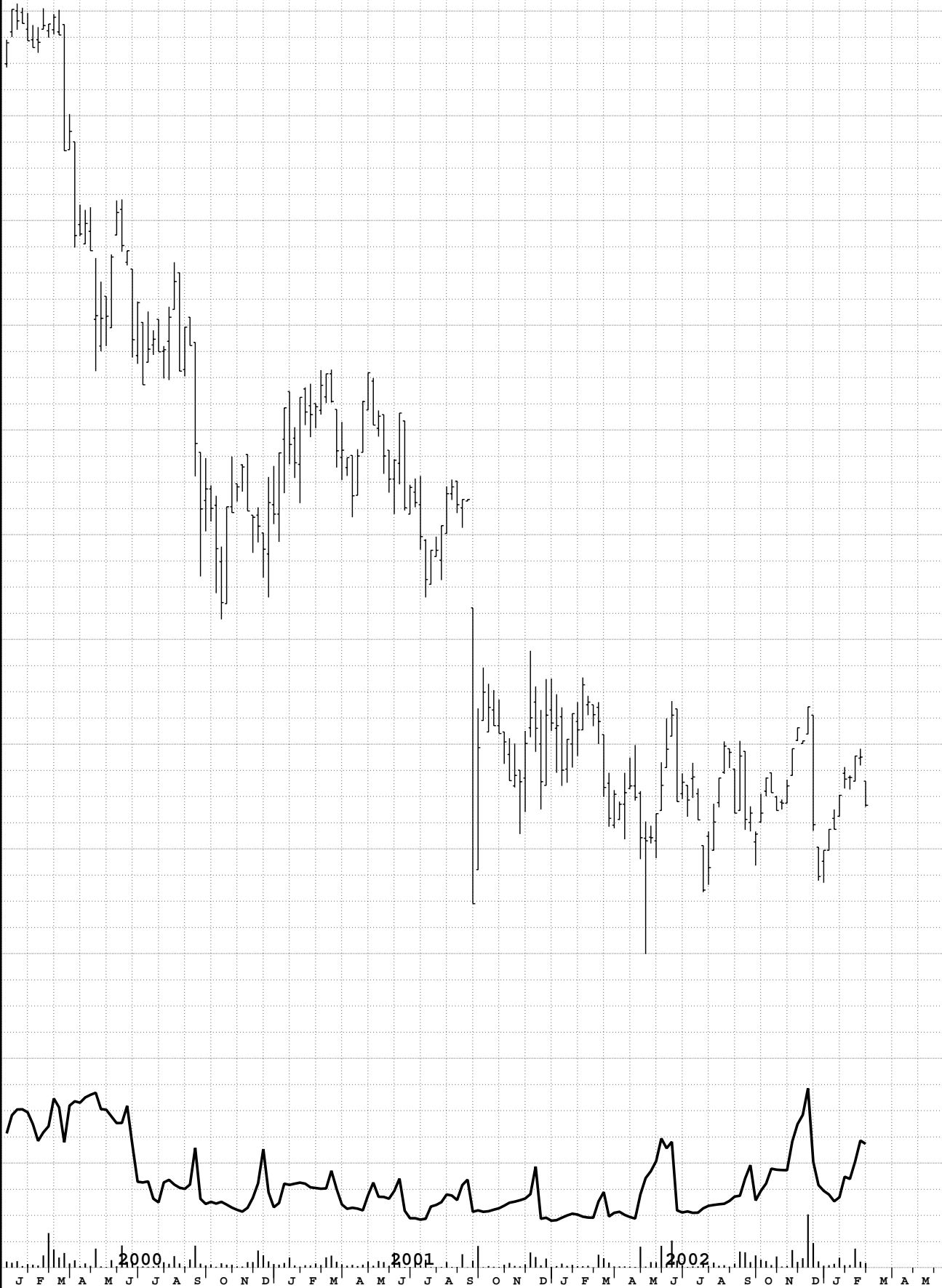
10000

8000

6000

4000

2000



2000

2001

2002

J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M