

Barchart.com - Technical Indicators - Weekly Nearest Futures Reports

As of: 022803		IMH03	GGH03	HRH03	HFH03	F H03	L H03	IRH03	CEH03	DSH03
High		97.580	117.00	113.56	106.46	99.480	96.400	95.30	97.030	98.6850
Low		97.475	115.93	112.92	106.22	99.420	96.350	95.26	96.890	98.6750
Settle		97.575	116.67	113.46	106.44	99.470	96.400	95.29	96.910	98.6800
Change		+0.160	+0.51	+0.47	+0.26	+0.040	+0.060	-0.01	-0.065	-0.0025
4-Week High		97.580	117.00	113.56	106.46	99.500	96.400	95.40	97.100	98.6900
4-Week Low		97.220	114.55	111.65	105.81	99.410	96.070	95.26	96.890	98.6550
5-Year High		97.580	117.94	113.56	106.46	99.560	96.400	96.08	98.210	98.7075
5-Year Low		94.805	101.85	101.84	101.07	96.180	92.050	93.27	93.590	93.0100
Pivot	R2	97.648	117.60	113.95	106.61	99.516	96.433	95.32	97.083	98.6900
Analysis	R1	97.611	117.13	113.70	106.52	99.493	96.416	95.30	96.996	98.6850
	Pivot	97.543	116.53	113.31	106.37	99.456	96.383	95.28	96.943	98.6800
	S1	97.506	116.06	113.06	106.28	99.433	96.366	95.26	96.856	98.6750
	S2	97.438	115.46	112.67	106.13	99.396	96.333	95.24	96.803	98.6700
Moving Averages	4-Week	97.391	116.05	112.94	106.21	99.455	96.325	95.32	97.013	98.6744
	9-Week	97.289	114.93	112.11	105.97	99.432	96.169	95.30	97.047	98.6608
	18-Week	97.159	113.44	110.93	105.60	99.381	96.102	95.24	97.108	98.6228
	40-Week	96.886	111.33	109.13	104.78	99.201	96.024	95.11	97.102	98.3863
*Price cross with MA at	4-W	97.431	116.21	113.11	106.26	99.453	96.340	95.31	96.995	98.6758
	5-W	97.391	116.05	112.94	106.21	99.455	96.325	95.32	97.013	98.6744
	9-W	97.305	115.22	112.31	106.03	99.430	96.189	95.31	97.034	98.6659
	10-W	97.289	114.93	112.11	105.97	99.432	96.169	95.30	97.047	98.6608
	18-W	97.176	113.59	111.04	105.63	99.385	96.099	95.25	97.103	98.6320
	40-W	96.896	111.47	109.24	104.83	99.212	96.032	95.11	97.098	98.3943
*MA cross at price of	4-9W	96.621	109.89	107.97	104.78	99.304	95.372	95.29	97.247	98.6125
	4-18W	96.189	103.49	103.06	103.22	99.123	95.171	95.02	97.519	98.4632
	4-40W	95.112	95.69	96.37	100.06	98.410	95.006	94.46	97.443	97.4561
	9-18W	95.110	87.50	90.78	99.33	98.670	94.670	94.36	98.200	98.0900
	9-40W	92.678	72.77	77.65	92.44	96.968	94.417	93.12	97.760	95.5909
	18-40W	88.258	45.99	53.79	79.93	93.873	93.958	90.86	96.960	91.0472
RSI	9-Week RSI	89.2	78.2	83.2	85.0	63.8	85.7	55.1	28.9	74.7
*Price for	80%	97.519	117.11	113.33	106.37	99.737	96.374	95.75	97.888	98.7261
*RSI-9 of	20%	95.886	102.81	103.27	102.91	98.750	95.228	94.63	96.738	98.2075
	14-Week RSI	84.0	73.8	77.8	78.8	64.8	78.5	55.0	34.4	73.7
*Price for	80%	97.538	119.09	114.05	106.55	99.934	96.440	96.14	98.307	98.7933
*RSI-14 of	20%	95.232	95.58	97.91	100.85	98.102	94.817	94.09	96.467	97.7148
	20-Week RSI	79.6	70.2	73.4	73.9	65.7	73.5	53.8	39.5	73.0
*Price for	80%	97.595	122.32	116.10	107.34	100.187	96.654	96.76	98.854	98.8989
*RSI-20 of	20%	94.513	87.74	92.15	98.48	97.174	94.298	93.40	95.977	97.0151
Stochastics										
9-Week	Raw	98.8	93.2	96.9	98.1	65.2	100.0	28.6	6.2	72.5
	%K	94.5	90.3	94.1	93.7	60.0	93.7	42.6	16.2	73.3
	%D	93.5	88.6	92.7	92.7	59.5	84.7	47.6	23.4	76.3
*%K %D cross		97.544	116.29	113.23	106.36	99.425	96.262	95.32	96.992	98.6904
*%K %D at cross		93.5	88.6	92.7	92.7	59.5	84.7	47.6	23.4	76.3
14-Week	Raw	99.1	94.7	97.9	98.7	73.5	100.0	41.2	6.2	80.0
	%K	97.0	92.4	95.6	95.4	67.8	88.0	50.6	16.9	82.2
	%D	96.2	90.6	94.2	94.5	64.9	73.1	56.7	26.3	86.0
*%K %D cross		97.552	116.20	113.15	106.35	99.433	96.145	95.38	97.034	98.6985
*%K %D at cross		96.2	90.6	94.2	94.5	64.9	73.1	56.7	26.3	86.0
20-Week	Raw	99.4	95.5	98.3	99.0	76.3	100.0	59.2	5.9	94.6
	%K	97.6	93.4	96.5	96.6	71.2	88.1	64.9	18.0	94.3
	%D	96.9	91.9	95.3	96.0	69.0	73.6	67.7	30.5	94.3
*%K %D cross		97.543	116.19	113.18	106.36	99.440	96.151	95.36	97.078	98.6785
*%K %D at cross		96.9	91.9	95.3	96.0	69.0	73.6	67.7	30.5	94.3
Momentum	4-Week	+0.345	+1.77	+1.55	+0.56	+0.020	+0.320	+0.00	-0.110	+0.0050
	9-Week	+0.400	+3.12	+2.36	+0.79	-0.020	+0.340	+0.13	-0.290	+0.0425
	10-Week	+0.420	+3.87	+2.90	+1.00	+0.140	+0.390	+0.13	-0.240	+0.0550
	18-Week	+0.730	+6.19	+4.93	+1.65	+0.210	+0.300	+0.22	-0.240	+0.4400
	20-Week	+0.830	+5.47	+4.51	+1.66	+0.240	+0.350	+0.11	-0.180	+0.4525
	40-Week	+1.110	+10.83	+8.59	+3.52	+0.770	+0.670	+0.29	-0.330	+0.6500

i = indicates insufficient data  
 \* prices indicated apply only for next trading session  
<http://www.barchart.com>

3-MONTH EURIBOR - LIFFE  
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

% POINTS

98.2

98.0

97.8

97.6

97.4

97.2

97.0

96.8

96.6

96.4

96.2

96.0

95.8

95.6

95.4

95.2

95.0

94.8

94.6

94.4

VOL & O.I.

500000

400000

300000

200000

100000



3-MONTH EURO LIBOR - LIFFE  
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

% POINTS

98.2

98.0

97.8

97.6

97.4

97.2

97.0

96.8

96.6

96.4

96.2

96.0

95.8

95.6

95.4

95.2

95.0

94.8

94.6

94.4

VOL & O.I.

250000

200000

150000

100000

50000

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 BUND - EUREX WEEKLY NEAREST FUTURES

% POINTS

119

118

117

116

115

114

113

112

111

110

109

108

107

106

105

104

103

102

101

100

VOL & O.I.

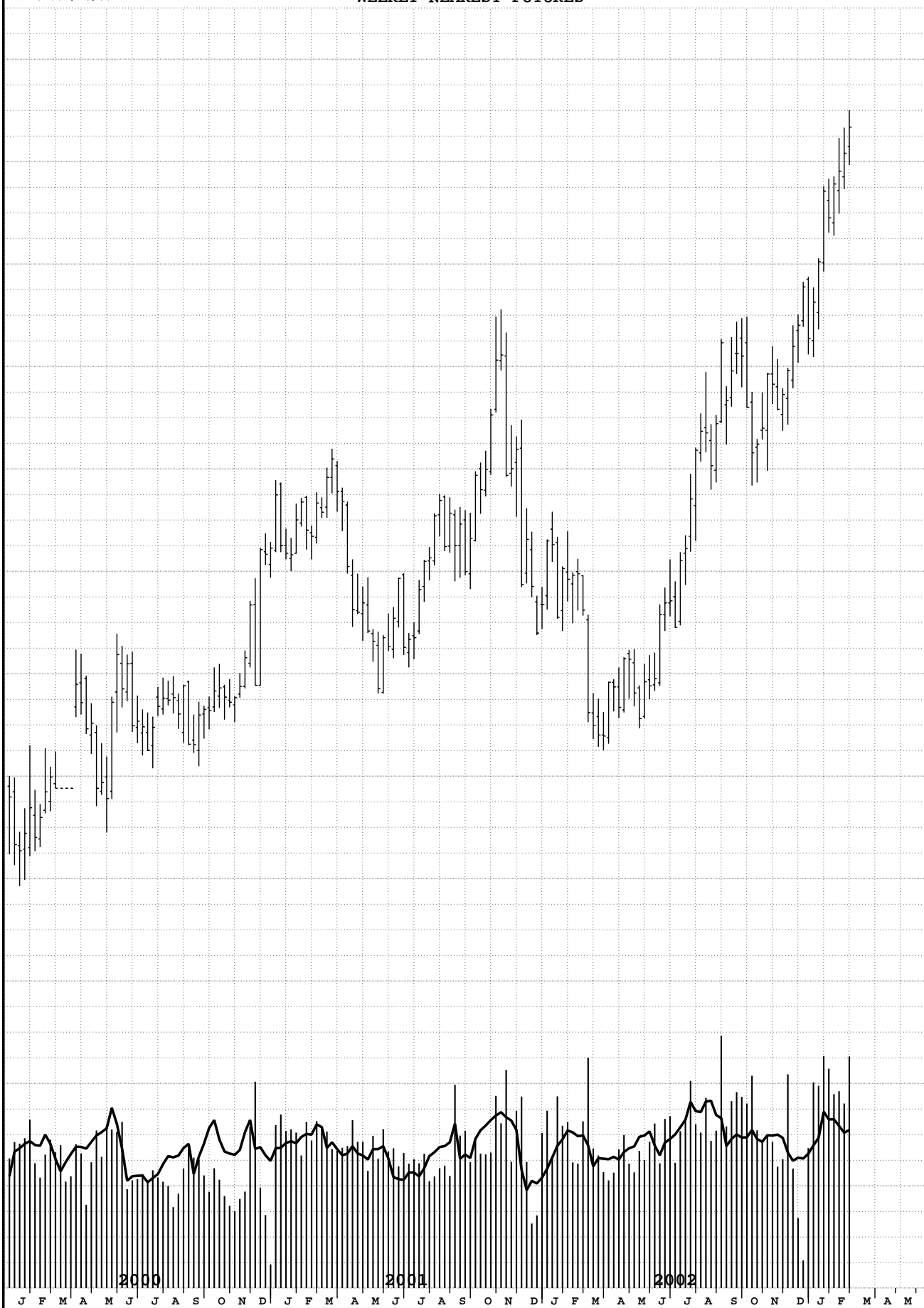
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100000

750000

500000

250000



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 BOBL - EUREX WEEKLY NEAREST FUTURES

% POINTS

118

117

116

115

114

113

112

111

110

109

108

107

106

105

104

103

102

101

100

99

VOL & O.I.

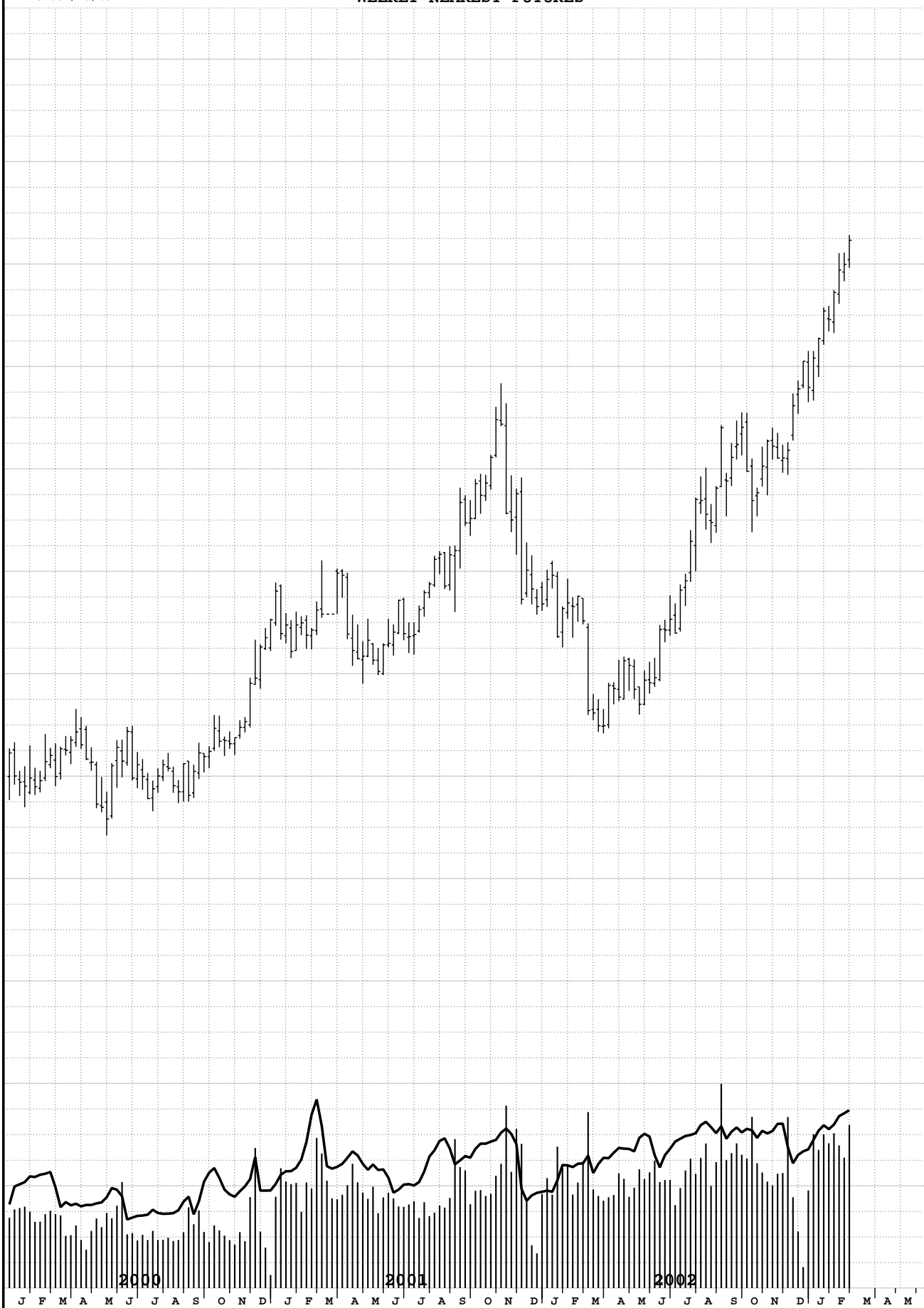
100000

800000

600000

400000

200000



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 SCHATZ - EUREX WEEKLY NEAREST FUTURES

% POINTS

109.0

108.5

108.0

107.5

107.0

106.5

106.0

105.5

105.0

104.5

104.0

103.5

103.0

102.5

102.0

101.5

101.0

100.5

100.0

99.5

VOL & O.I.

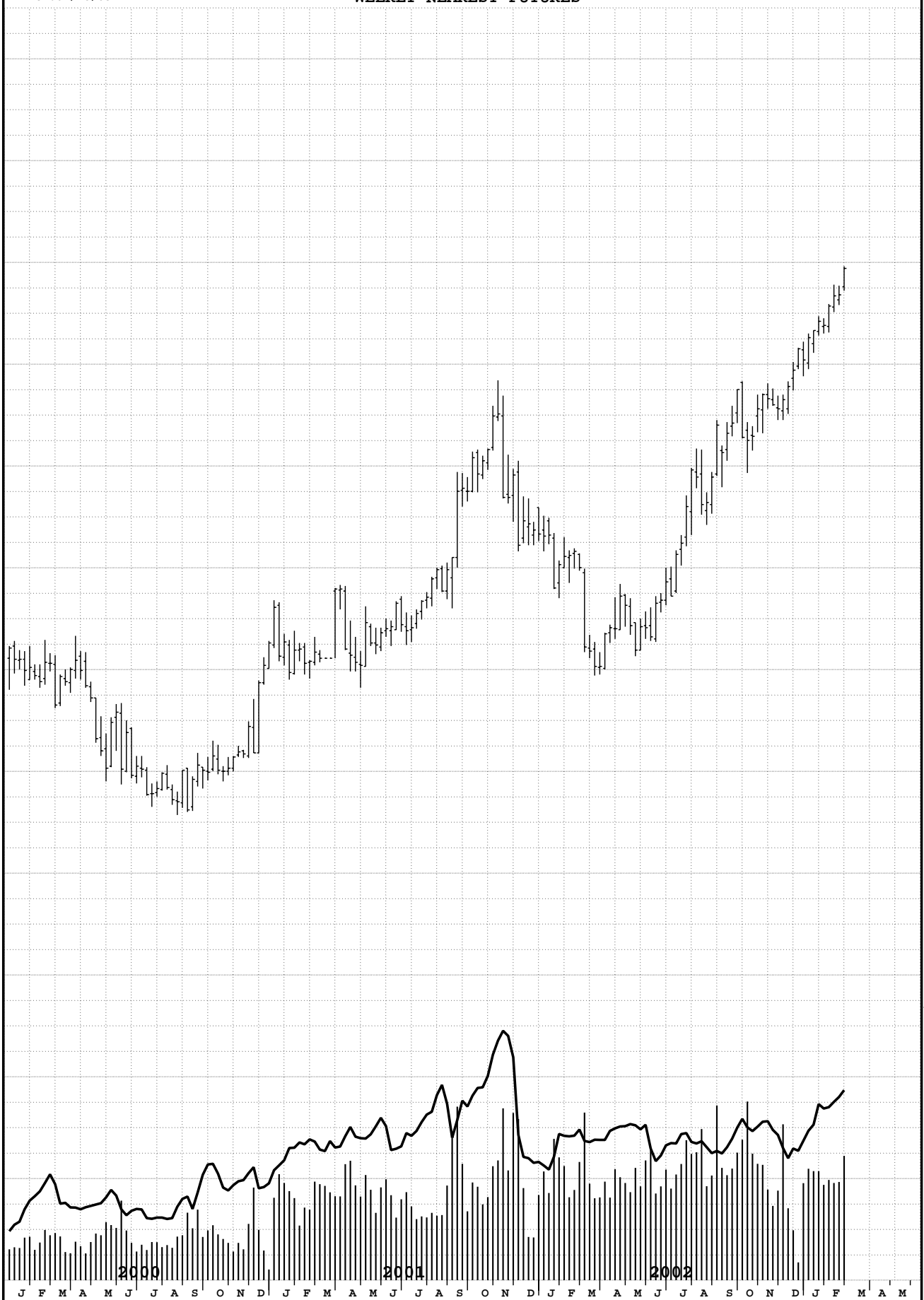
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80000

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

AS OF:02/28/03

### CONF 10-YEAR - EUREX WEEKLY NEAREST FUTURES

% POINTS

135

134

133

132

131

130

129

128

127

126

125

124

123

122

121

120

119

118

117

116

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

AS OF: 02/28/03

### 3-MONTH EUROSWISS - LIFFE WEEKLY NEAREST FUTURES

% POINTS

99.8

99.6

99.4

99.2

99.0

98.8

98.6

98.4

98.2

98.0

97.8

97.6

97.4

97.2

97.0

96.8

96.6

96.4

96.2

96.0

VOL & O.I.

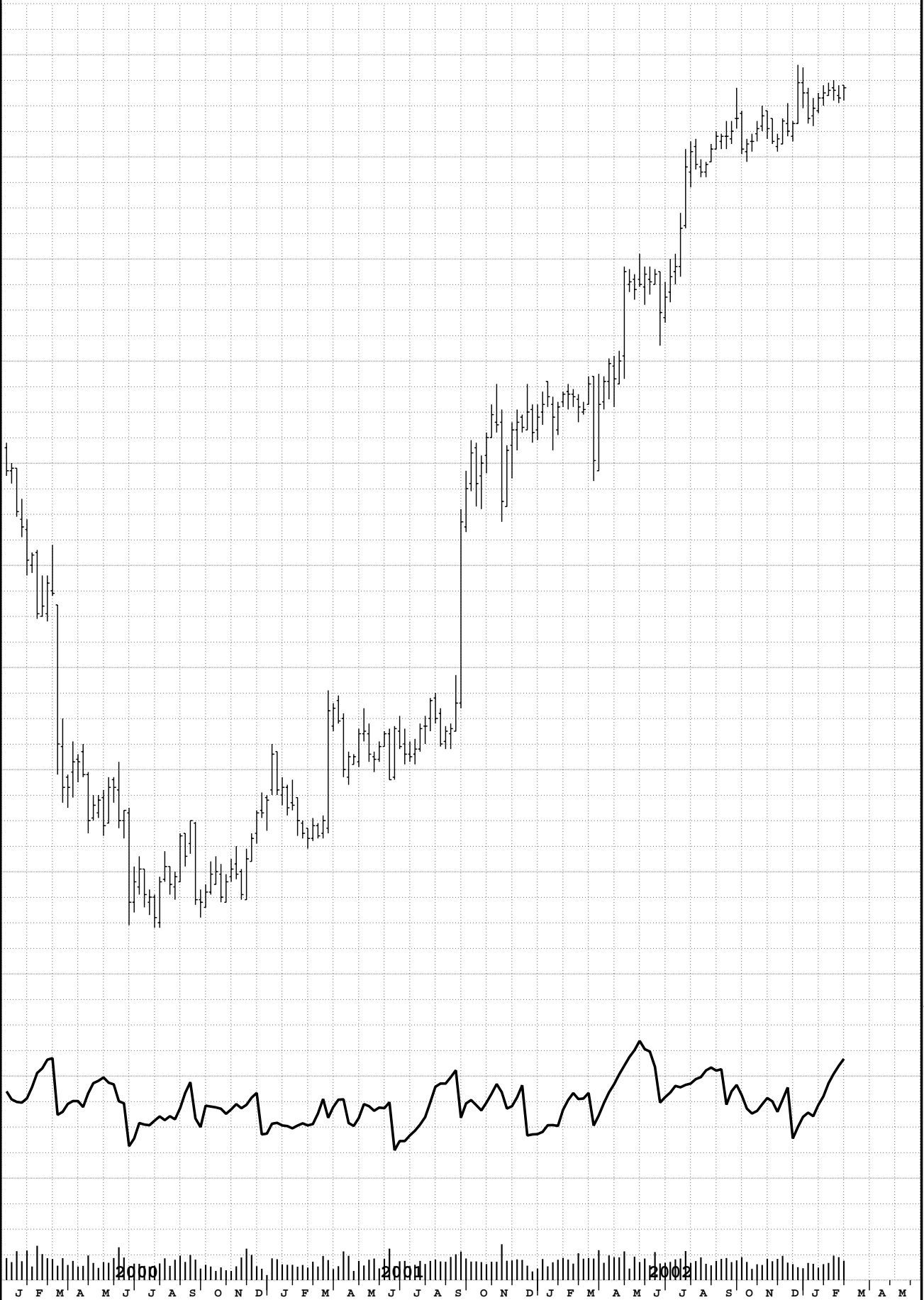
250000

200000

150000

100000

50000



AS OF: 02/28/03

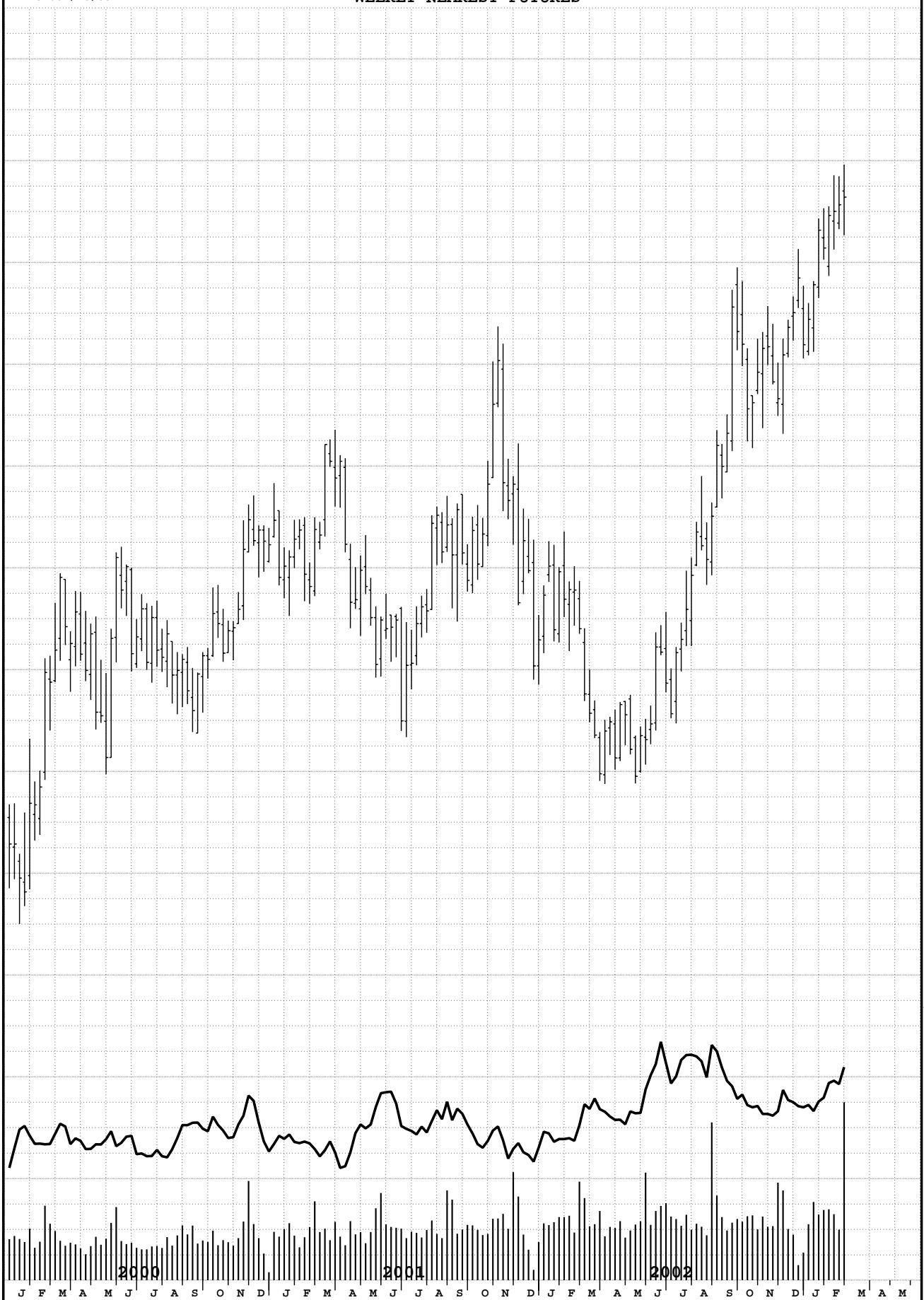
# 10-YEAR GILT - LIFFE WEEKLY NEAREST FUTURES

% POINTS

126  
125  
124  
123  
122  
121  
120  
119  
118  
117  
116  
115  
114  
113  
112  
111  
110  
109  
108  
107

VOL & O.I.

125000  
100000  
75000  
50000  
25000



AS OF: 02/28/03

### 3-MONTH STERLING - LIFFE WEEKLY NEAREST FUTURES

% POINTS

97.0

96.8

96.6

96.4

96.2

96.0

95.8

95.6

95.4

95.2

95.0

94.8

94.6

94.4

94.2

94.0

93.8

93.6

93.4

93.2

VOL & O.I.

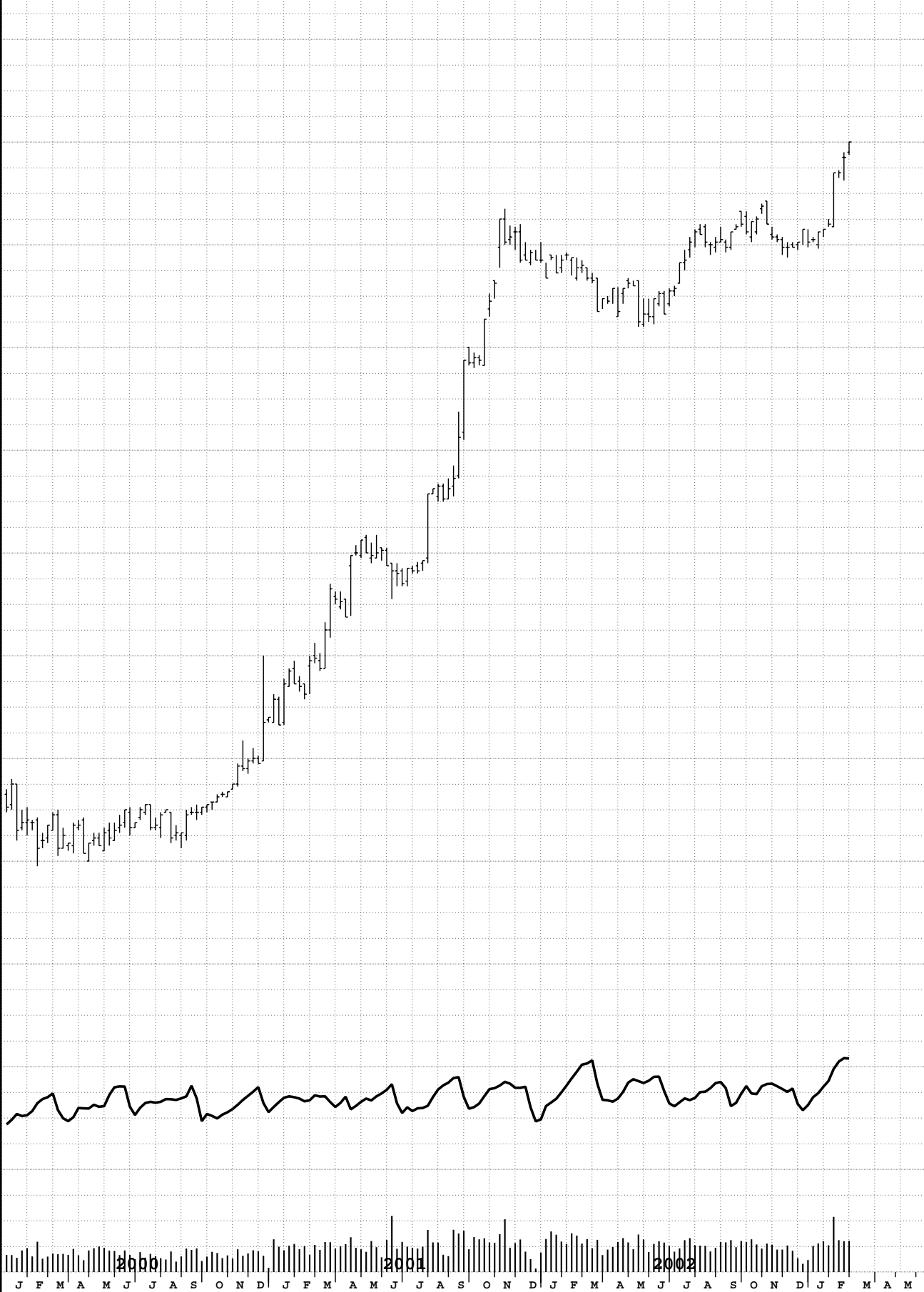
125000

100000

750000

500000

250000



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 NOTIONAL BOND - MATIF  
WEEKLY NEAREST FUTURES

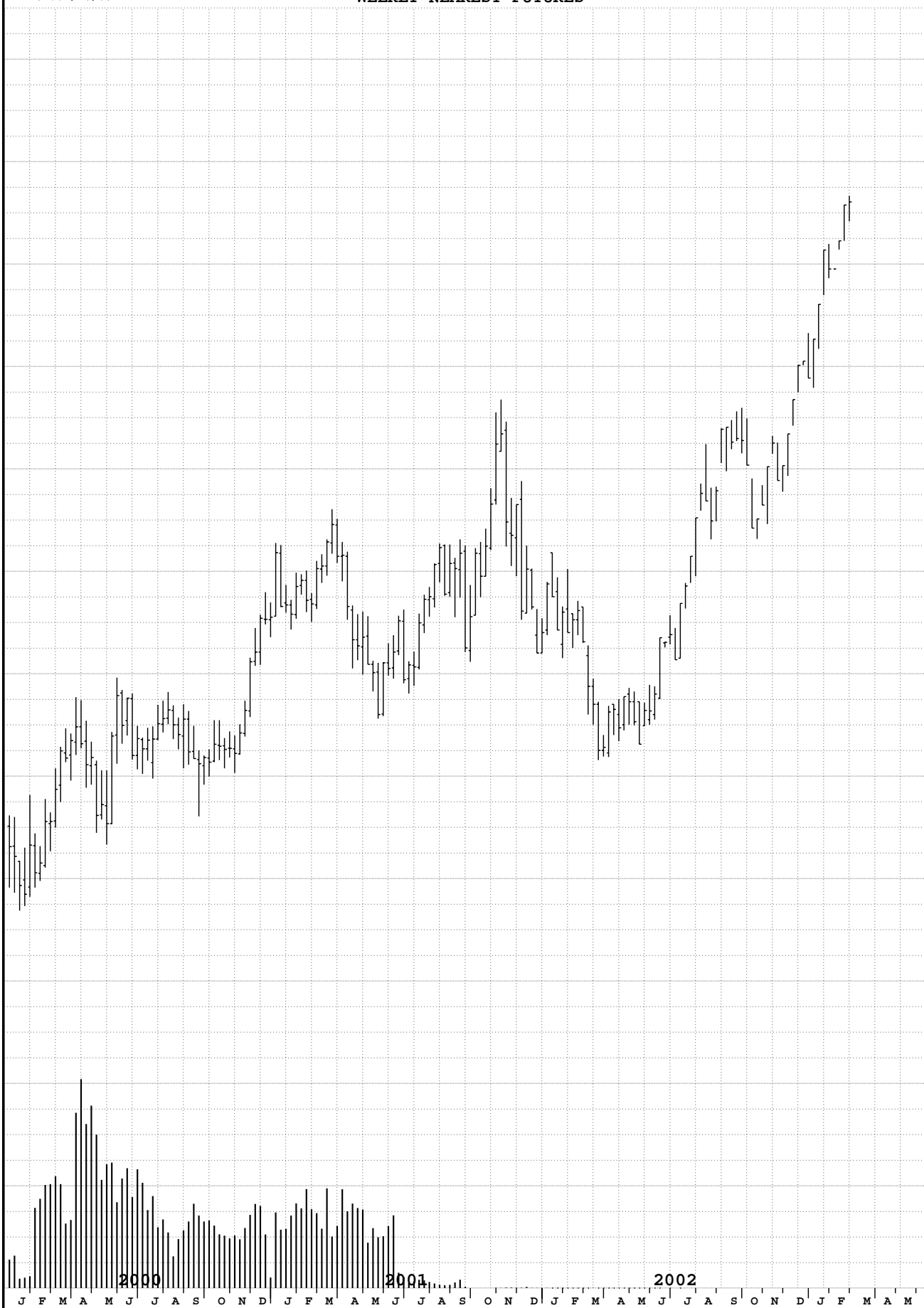
AS OF: 02/28/03

% POINTS

101  
100  
99  
98  
97  
96  
95  
94  
93  
92  
91  
90  
89  
88  
87  
86  
85  
84  
83  
82

VOL & O.I.

500000  
400000  
300000  
200000  
100000



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

### 3-YEAR COMMONWEALTH T-BOND - SFE WEEKLY NEAREST FUTURES

% POINTS

97.50

97.25

97.00

96.75

96.50

96.25

96.00

95.75

95.50

95.25

95.00

94.75

94.50

94.25

94.00

93.75

93.50

93.25

93.00

92.75

VOL & O.I.

100000

800000

600000

400000

200000

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

AS OF: 02/28/03

# 90-DAY BANK ACCEPTED BILLS - SFE WEEKLY NEAREST FUTURES

% POINTS

97.25

97.00

96.75

96.50

96.25

96.00

95.75

95.50

95.25

95.00

94.75

94.50

94.25

94.00

93.75

93.50

93.25

93.00

92.75

92.50

VOL & O.I.

100000

800000

600000

400000

200000



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

AS OF: 02/28/03

# 10-YEAR T-BOND - SFE WEEKLY NEAREST FUTURES

% POINTS

96.0

95.8

95.6

95.4

95.2

95.0

94.8

94.6

94.4

94.2

94.0

93.8

93.6

93.4

93.2

93.0

92.8

92.6

92.4

92.2

VOL & O.I.

500000

400000

300000

200000

100000



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 BA - MNTRL WEEKLY NEAREST FUTURES

% POINTS

98.75

98.50

98.25

98.00

97.75

97.50

97.25

97.00

96.75

96.50

96.25

96.00

95.75

95.50

95.25

95.00

94.75

94.50

94.25

94.00

VOL & O.I.

500000

400000

300000

200000

100000



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 10-YEAR - MNTRL WEEKLY NEAREST FUTURES

% POINTS

128

126

124

122

120

118

116

114

112

110

108

106

104

102

100

98

96

94

92

90

VOL & O.I.

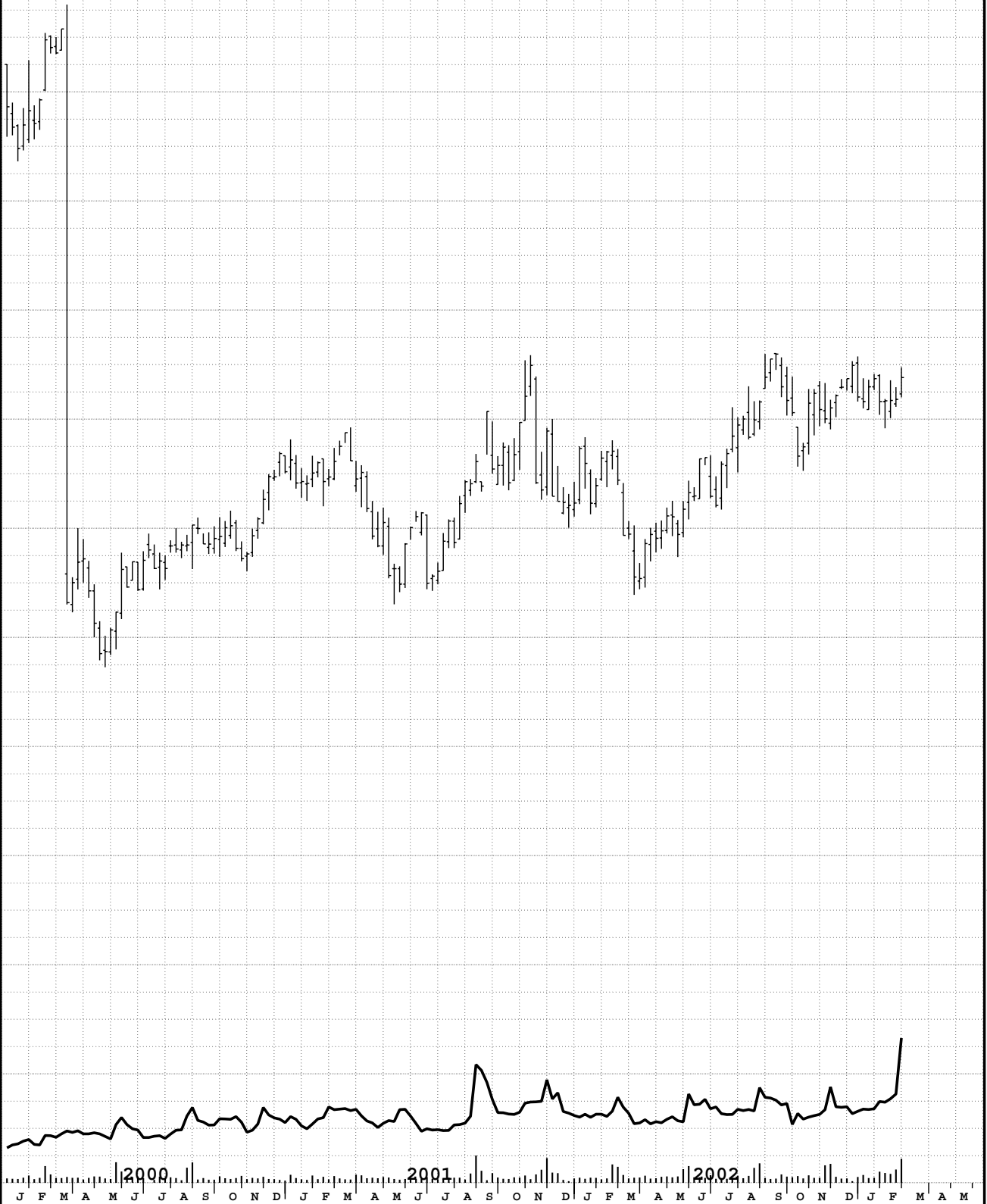
250000

200000

150000

100000

50000



AS OF: 02/28/03

### EUROYEN TIBOR - SIMEX WEEKLY NEAREST FUTURES

% POINTS

100.15

100.10

100.05

100.00

99.95

99.90

99.85

99.80

99.75

99.70

99.65

99.60

99.55

99.50

99.45

99.40

99.35

99.30

99.25

99.20

VOL & O.I.

500000

400000

300000

200000

100000

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

### EUROYEN LIBOR - SIMEX WEEKLY NEAREST FUTURES

% POINTS

100.15

100.10

100.05

100.00

99.95

99.90

99.85

99.80

99.75

99.70

99.65

99.60

99.55

99.50

99.45

99.40

99.35

99.30

99.25

99.20

VOL & O.I.

125000

100000

75000

50000

25000

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

