

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

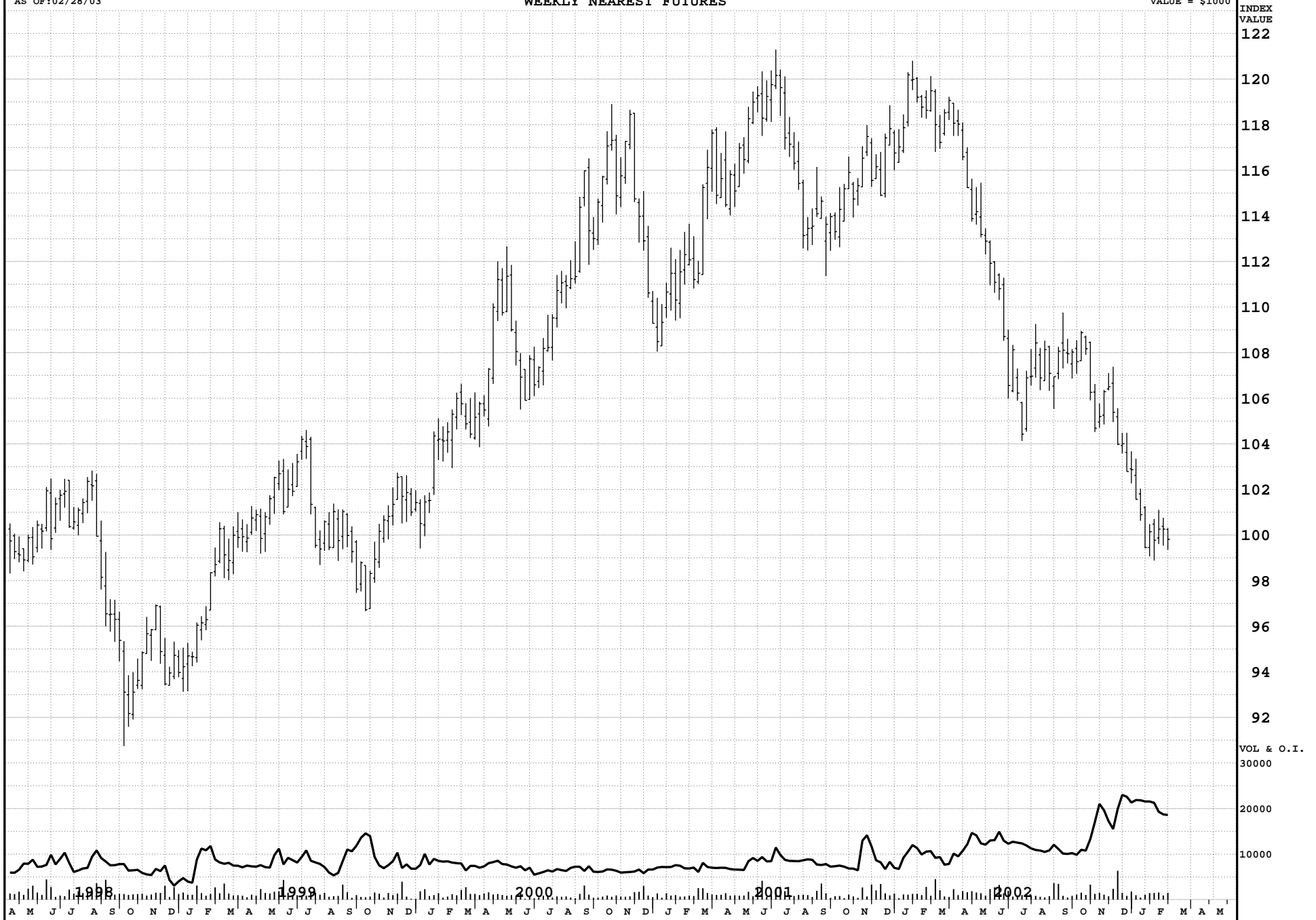
* prices indicated apply only for next trading session

<http://www.barchart.com>

AS OF:02/28/03

U.S. DOLLAR INDEX - FINEX WEEKLY NEAREST FUTURES

EACH GRID = 1.00
VALUE = \$1000



BRITISH POUND - IMM
WEEKLY NEAREST FUTURES

AS OF:02/28/03

EACH GRID = 0.0125
VALUE = \$781.25

U.S. \$

1.775

1.750

1.725

1.700

1.675

1.650

1.625

1.600

1.575

1.550

1.525

1.500

1.475

1.450

1.425

1.400

1.375

VOL & O.I.

150000

100000

50000



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

AS OF:02/28/03

BRITISH POUND (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0125
VALUE = \$781.249

U.S. \$
1.775
1.750
1.725
1.700
1.675
1.650
1.625
1.600
1.575
1.550
1.525
1.500
1.475
1.450
1.425
1.400
1.375
VOL & O.I.
6000
4000
2000



1998 1999 2000 2001 2002
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 J J A S O N D J F M A M

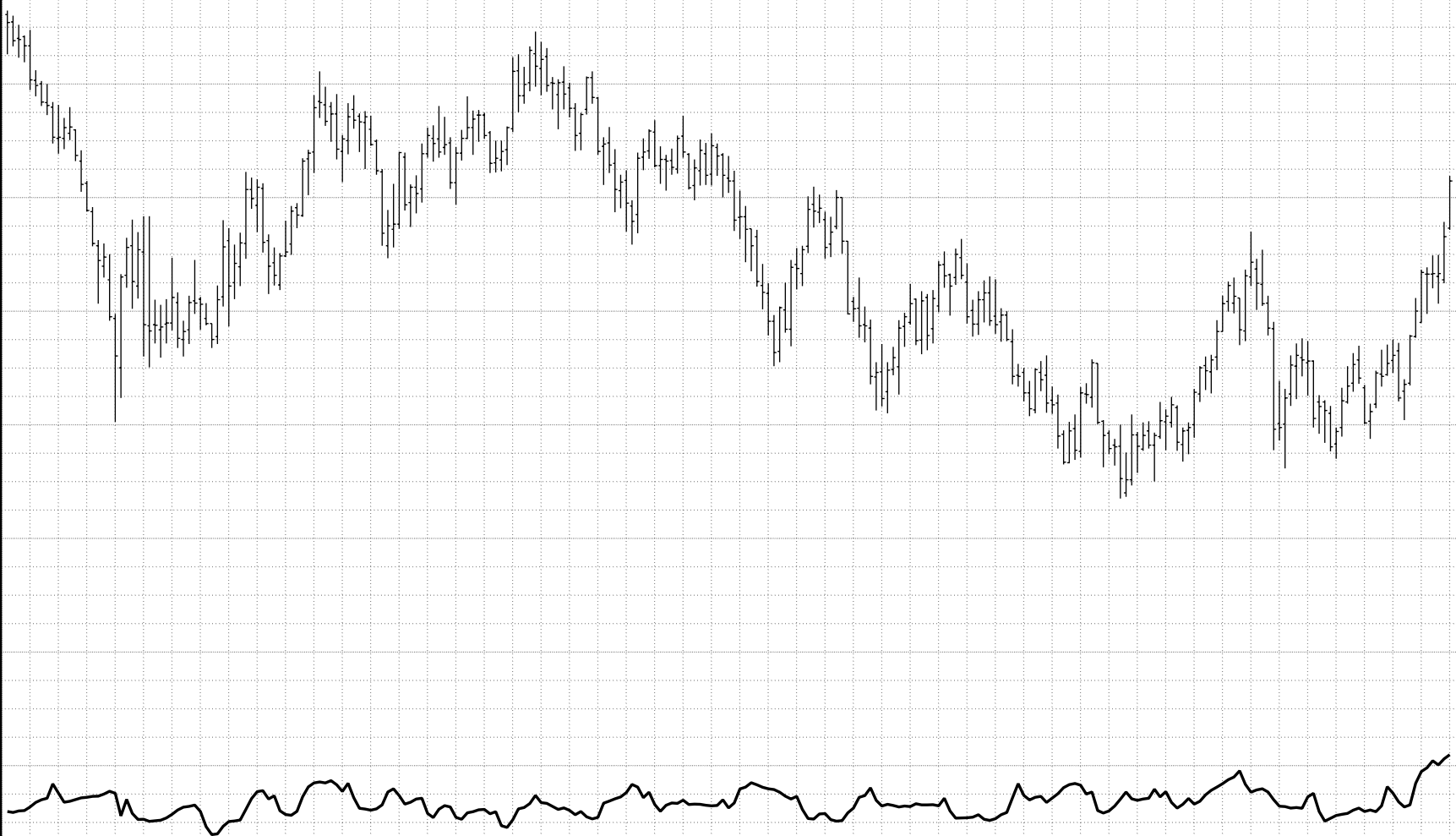
AS OF:02/28/03

CANADIAN DOLLAR - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0050
VALUE = \$500.

U.S. \$
0.75
0.74
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

VOL & O.I.
150000
100000
50000



1998 1999 2000 2001 2002
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 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 = 0.0050
VALUE = \$500

U.S. \$

0.75

0.74

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

0.63

0.62

0.61

0.60

0.59

VOL & O.I.

7500

5000

2500

1998 1999 2000 2001 2002
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 J J A S O N D J F M A M

JAPANESE YEN - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0100
VALUE = \$1250.

U.S. \$

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

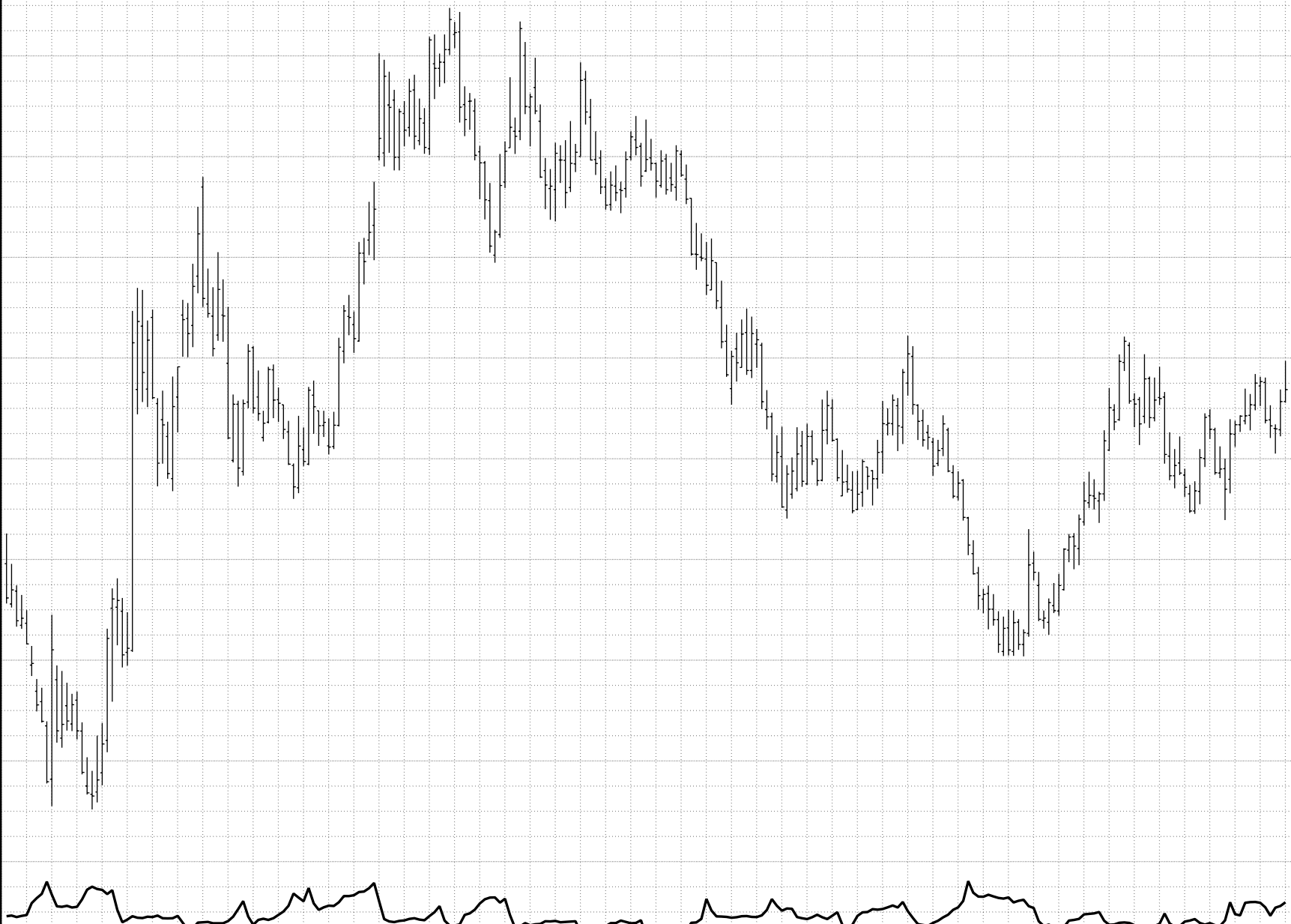
0.70

VOL & O.I.

300000

200000

100000



1998 1999 2000 2001 2002

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

AS OF:02/28/03

JAPANESE YEN (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1250

U.S. \$
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

VOL & O.I.
15000

10000

5000

1998 1999 2000 2001 2002

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

SWISS FRANC - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

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

VOL & O.I.
150000

100000

50000

1998 1999 2000 2001 2002
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 J J A S O N D J F M A M

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

VOL & O.I.

6000

4000

2000

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

1998

1999

2000

2001

2002

EURO FX - IMM
WEEKLY NEAREST FUTURES

AS OF: 02/28/03

EACH GRID = 0.0250
VALUE = \$3125

U.S. \$

1.50

1.45

1.40

1.35

1.30

1.25

1.20

1.15

1.10

1.05

1.00

0.95

0.90

0.85

0.80

0.75

0.70

VOL & O.I.

300000

200000

100000

1998 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 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 FX (E) - IMM
WEEKLY NEAREST FUTURES

AS OF:02/28/03

EACH GRID = 0.0250
VALUE = \$3125.

U.S. \$

1.50

1.45

1.40

1.35

1.30

1.25

1.20

1.15

1.10

1.05

1.00

0.95

0.90

0.85

0.80

0.75

0.70

VOL & O.I.

30000

20000

10000



1998 1999 2000 2001 2002
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 J J A S O N D J F M A M

AS OF:02/28/03

AUSTRALIAN DOLLAR - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1000.

U.S. \$
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
0.46
0.44

VOL & O.I.
60000

40000

20000



AS OF:02/28/03

AUSTRALIAN DOLLAR (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1000

U.S. \$
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

0.46

0.44

VOL & O.I.
1500

1000

500

1998 1999 2000 2001 2002

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 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 = 0.0100
VALUE = \$1000.

U.S. \$

0.66

0.64

0.62

0.60

0.58

0.56

0.54

0.52

0.50

0.48

0.46

0.44

0.42

0.40

0.38

0.36

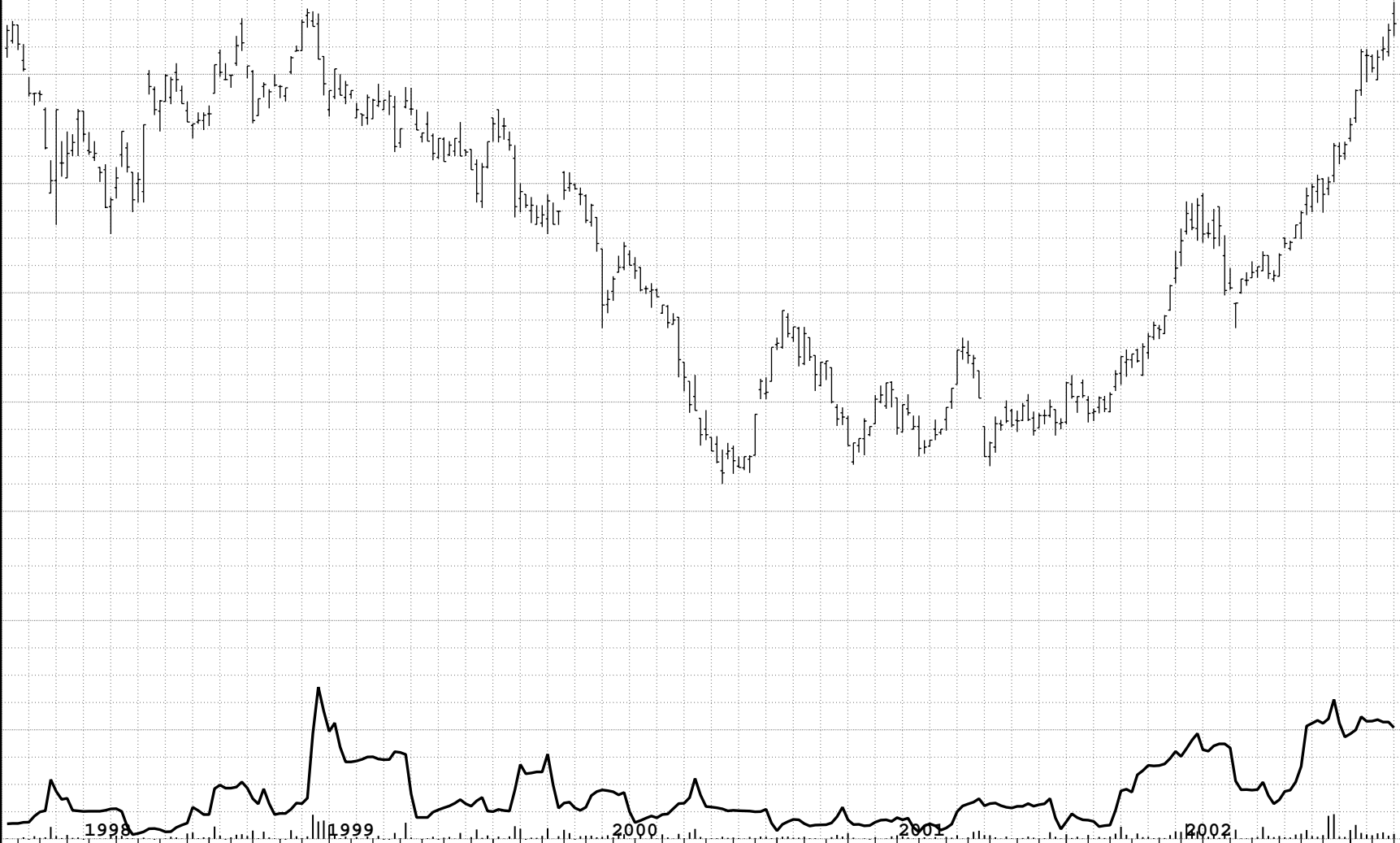
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VOL & O.I.

7500

5000

2500



1998 1999 2000 2001 2002
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 J J A S O N D J F M A M

AS OF:02/28/03

NEW ZEALAND (E) - IMM WEEKLY NEAREST FUTURES

EACH GRID = 0.0100
VALUE = \$1000.

U.S. \$

0.66

0.64

0.62

0.60

0.58

0.56

0.54

0.52

0.50

0.48

0.46

0.44

0.42

0.40

0.38

0.36

0.34

VOL & O.I.

60

40

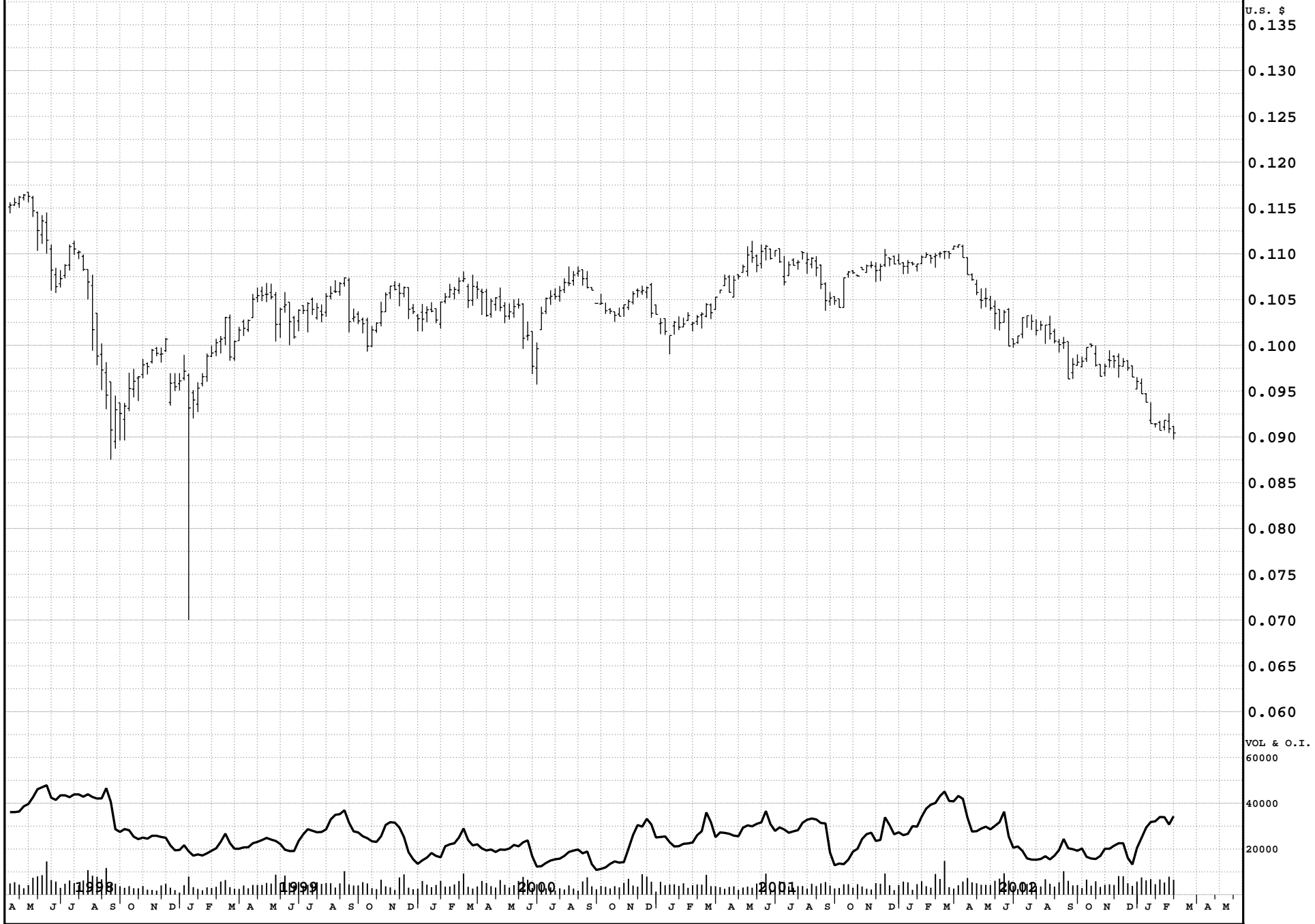
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1998 1999 2000 2001 2002
A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M J J A S O N D J F M A M

MEXICAN PESO - IMM
WEEKLY NEAREST FUTURES

AS OF:02/28/03

EACH GRID = 0.0025
VALUE = \$1250.



MEXICAN PESO - IMM
WEEKLY NEAREST FUTURES

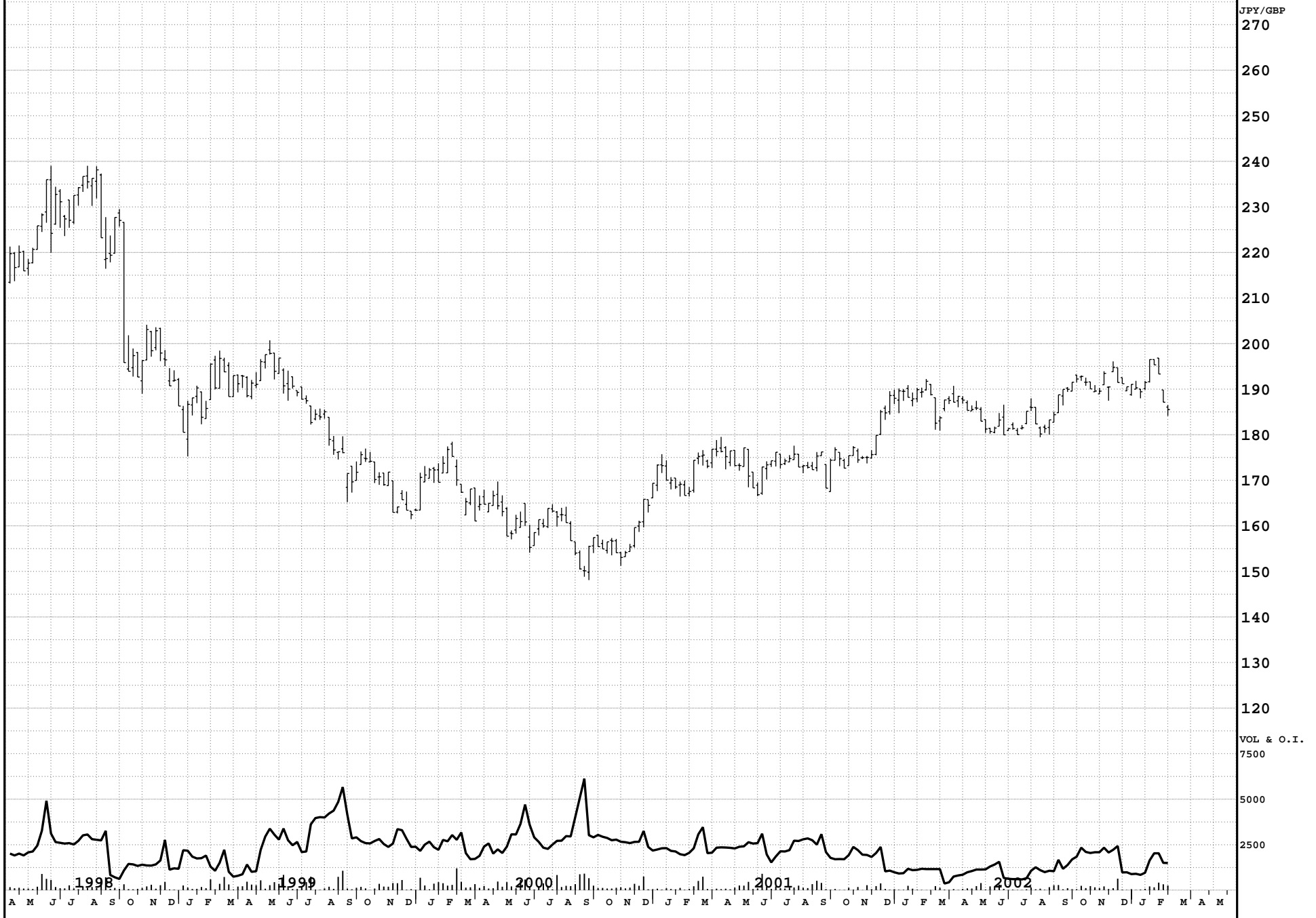
AS OF:02/28/03

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VALUE = \$1250.



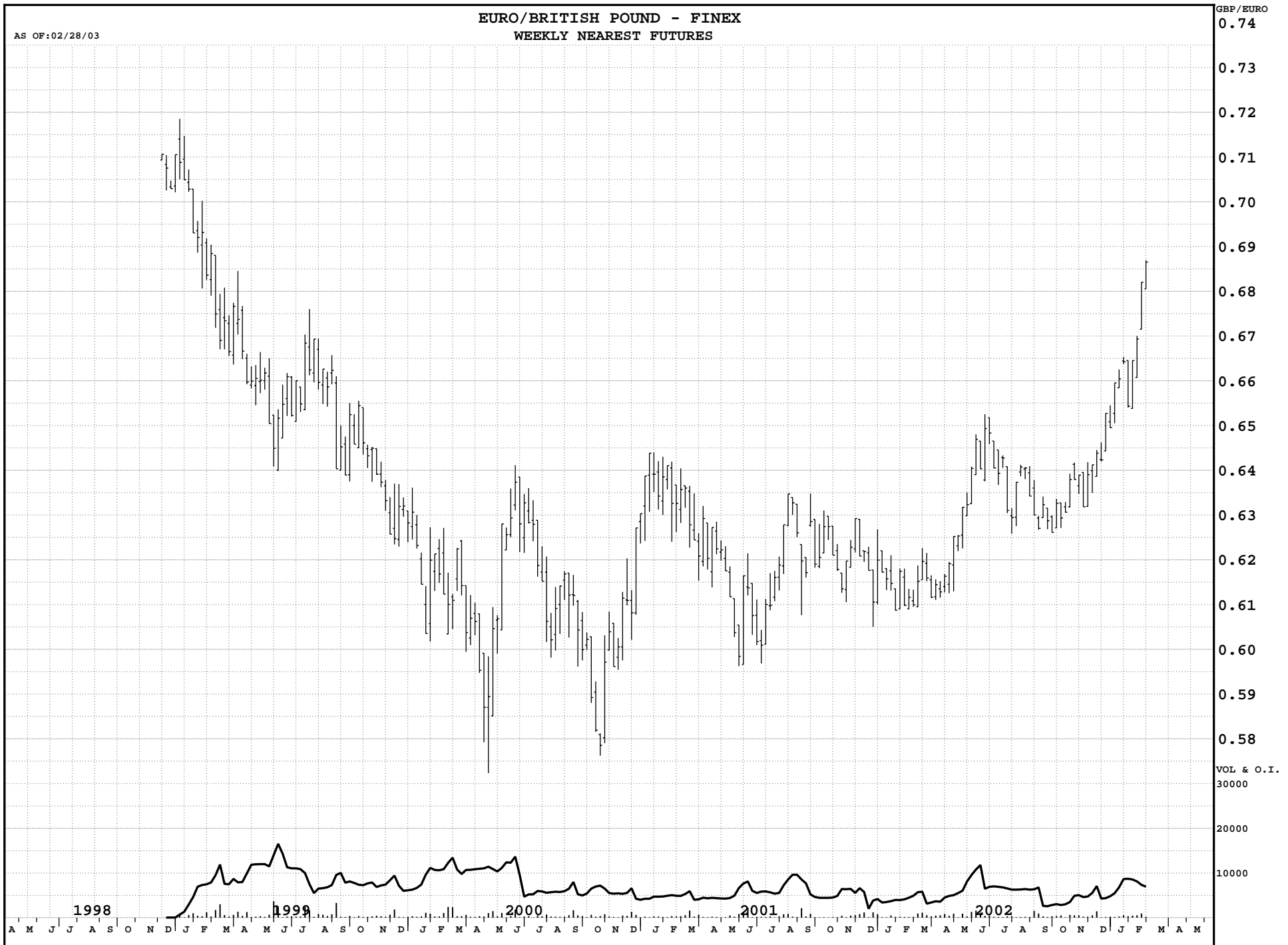
AS OF:02/28/03

BRITISH POUND/JAPANESE YEN - FINEX WEEKLY NEAREST FUTURES



AS OF:02/28/03

EURO/BRITISH POUND - FINEX WEEKLY NEAREST FUTURES



GBP/EURO
0.74

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

VOL & O.I.

30000

20000

10000

1998

1999

2000

2001

2002

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

AS OF:02/28/03

EURO/JAPANESE YEN - FINEX WEEKLY NEAREST FUTURES



AS OF:02/28/03

EURO/SWISS FRANC - FINEX WEEKLY NEAREST FUTURES

CRF/EURO

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

VOL & O.I.

15000

10000

5000

1998 A M J J A S O N D 1999 J F M A M J J A S O N D 2000 J F M A M J J A S O N D 2001 J F M A M J J A S O N D 2002 J F M A M