

Barchart.com - Technical Indicators

As of: 022803		CTH03	OJH03	KCH03	SBH03	CCH03	LBH03	SEK03
High		48.99	84.10	58.50	9.05	2100.	234.10	22.29
Low		48.00	82.20	56.80	8.52	2066.	228.30	22.20
Settle		48.99s	82.35s	56.85s	8.90s	2080.s	232.60s	22.27s
Change		+1.14	-2.00	-1.50	+0.14	+9.	-5.70	-0.01
4-Day High		49.00	85.40	60.90	9.05	2133.	258.50	22.29
4-Day Low		46.30	82.20	56.80	8.50	1980.	228.30	22.00
52-Week High		53.68	110.30	76.00	9.13	2420.	314.00i	22.45
52-Week Low		38.80	82.20	52.80	5.20	1285.	221.00i	20.00
Pivot	R2	49.65	84.78	59.08	9.35	2116.	237.46	22.34
Analysis	R1	49.32	83.56	57.96	9.12	2098.	235.03	22.30
	Pivot	48.66	82.88	57.38	8.82	2082.	231.66	22.25
	S1	48.33	81.66	56.26	8.59	2064.	229.23	22.21
	S2	47.67	80.98	55.68	8.29	2048.	225.86	22.16
Moving Averages	4-Day	48.53	84.15	57.96	8.74	2056.	242.82	22.25
	9-Day	49.75	85.96	59.94	8.84	2144.	251.99	22.10
	18-Day	50.75	87.08	62.54	8.79	2243.	263.41	21.91
	40-Day	50.91	90.13	63.71	8.29	2209.	253.34	21.86
*Price cross with MA at	4-D	48.51	83.81	57.71	8.79	2078.	239.73	22.27
	5-D	48.53	84.15	57.96	8.74	2056.	242.82	22.25
	9-D	49.46	85.80	59.60	8.84	2116.	251.24	22.13
	10-D	49.75	85.96	59.94	8.84	2144.	251.99	22.10
	18-D	50.67	86.99	62.33	8.80	2235.	262.54	21.91
	40-D	50.90	90.05	63.79	8.30	2214.	254.13	21.85
*MA cross at price of	4-9D	54.61	96.55	69.81	9.11	2324.	313.36	21.34
	4-18D	59.00	99.22	80.13	8.87	2842.	350.51	20.52
	4-40D	58.88	110.85	84.06	6.69	2668.	302.14	20.42
	9-18D	69.99	105.90	105.95	8.27	4136.	443.40	18.48
	9-40D	65.78	133.91	107.06	2.80	3223.	284.05	18.92
	18-40D	58.13	184.85	109.08	-7.14	1565.	-5.66	19.74
RSI	9-Day RSI	41.8	17.9	24.3	58.6	38.2	23.0	75.3
*Price for	80%	61.93	104.18	81.17	10.01	2975.	351.18	22.38
*RSI-9 of	20%	41.62	82.53	54.95	6.90	1689.	226.31	20.89
	14-Day RSI	42.9	23.1	29.9	59.6	41.5	31.9	67.5
*Price for	80%	67.62	114.44	91.32	10.64	3348.	385.90	22.81
*RSI-14 of	20%	37.52	80.58	50.02	5.51	1371.	194.50	20.19
	20-Day RSI	44.4	26.6	34.3	60.1	44.5	37.5	62.4
*Price for	80%	73.21	126.23	102.15	11.39	3684.	418.63	23.43
*RSI-20 of	20%	32.35	76.91	42.61	3.88	969.	156.21	19.46
Stochastics								
9-Day	Raw	41.1	2.1	0.8	63.5	25.6	11.4	94.9
	%K	32.3	15.3	7.6	49.4	21.5	7.3	96.0
	%D	32.1	25.0	12.7	51.5	21.1	10.4	92.2
*%K %D cross		48.37	85.30	58.10	8.85	2051.	234.56	22.23
*%K %D at cross		32.1	25.0	12.7	51.5	21.1	10.4	92.2
14-Day	Raw	36.4	2.1	0.5	63.5	24.4	7.3	97.3
	%K	30.0	13.3	6.5	55.8	20.9	6.4	95.9
	%D	31.5	20.1	11.2	60.6	22.3	12.2	89.9
*%K %D cross		48.85	84.55	58.93	8.94	2078.	241.30	22.12
*%K %D at cross		31.5	20.1	11.2	60.6	22.3	12.2	89.9
20-Day	Raw	36.4	1.9	0.5	72.3	22.7	7.3	97.3
	%K	31.2	7.2	6.0	65.8	21.0	12.7	95.9
	%D	34.5	9.8	9.9	70.2	25.4	25.1	90.6
*%K %D cross		49.34	83.34	58.67	8.95	2130.	257.95	22.14
*%K %D at cross		34.5	9.8	9.9	70.2	25.4	25.1	90.6
Momentum	4-Day	+1.29	-2.60	-3.15	+0.15	-65.	-25.60	+0.22
	9-Day	-2.72	-4.95	-4.85	+0.25	-213.	-31.30	+0.32
	10-Day	-3.35	-4.40	-7.95	+0.10	-241.	-33.00	+0.51
	18-Day	-3.37	-6.85	-8.45	+0.26	-329.	-35.70	+0.39
	20-Day	-2.12	-7.70	-6.90	+0.20	-265.	-41.30	+0.21
	40-Day	-2.58	-11.00	-4.50	+1.53	+76.	+6.50	+0.10
Average True Range	4-Day	1.37	1.56	1.63	0.32	71.	8.31	0.08
	9-Day	1.29	1.57	1.76	0.28	74.	7.94	0.09
	10-Day	1.27	1.58	1.77	0.28	73.	7.91	0.10
	18-Day	1.16	1.63	1.83	0.26	70.	7.54	0.10
	20-Day	1.14	1.62	1.85	0.26	69.	7.43	0.10
	40-Day	1.06	1.52	1.94	0.23	63.	6.51	0.09

i = indicates insufficient data

* prices indicated apply only for next trading session

<http://www.barchart.com>

COTTON - NYBOT

MARCH 2003

EXP 03/07/03

EACH GRID = 0.50
VALUE = \$250

AS OF:02/28/03

¢/LB
54

53

52

51

50

49

48

47

46

45

44

43

42

41

40

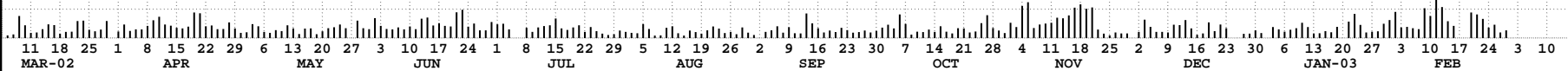
39

VOL & O.I.

150000

100000

50000



MAR-02 11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10
APR MAY JUN JUL AUG SEP OCT NOV DEC JAN-03 FEB

COTTON - NYBOT

MAY 2003

EXP 05/07/03

EACH GRID = 1.00
VALUE = \$500

AS OF:02/28/03



ORANGE JUICE - NYBOT

MARCH 2003

EXP 03/11/03

EACH GRID = 1.00
VALUE = \$150

AS OF:02/28/03

¢/LB
112

110

108

106

104

102

100

98

96

94

92

90

88

86

84

82

VOL & O.I.

60000

40000

20000

11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10
MAR-02 APR MAY JUN JUL AUG SEP OCT NOV DEC JAN-03 FEB

ORANGE JUICE - NYBOT

MAY 2003

EXP 05/09/03

EACH GRID = 1.00
VALUE = \$150

AS OF:02/28/03

¢/LB
112

110

108

106

104

102

100

98

96

94

92

90

88

86

84

82

VOL & O.I.

60000

40000

20000

11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10

MAR-02

APR

MAY

JUN

JUL

AUG

SEP

OCT

NOV

DEC

JAN-03

FEB

COFFEE - NYBOT

MARCH 2003

EXP 03/19/03

EACH GRID = 1.00
VALUE = \$375

AS OF:02/28/03



COFFEE - NYBOT

MAY 2003

EXP 05/19/03

EACH GRID = 1.00
VALUE = \$375

AS OF:02/28/03



SUGAR #11 - NYBOT

MARCH 2003

EXP 02/28/03

EACH GRID = 0.25
VALUE = \$280

AS OF:02/28/03



SUGAR #11 - NYBOT

MAY 2003

EXP 04/30/03

EACH GRID = 0.13
VALUE = \$140

AS OF:02/28/03



COCOA - NYBOT

MARCH 2003

EXP 03/14/03

EACH GRID = 50
VALUE = \$500

AS OF:02/28/03

\$/MET TON
2700



VOL & O.I.
150000

100000

50000

11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10

COCOA - NYBOT

MAY 2003

EXP 05/14/03

EACH GRID = 50
VALUE = \$500

AS OF:02/28/03



LUMBER - CME

MARCH 2003

EXP 03/14/03

EACH GRID = 5.00
VALUE = \$550

AS OF:02/28/03

\$/1000

BD FT

350

340

330

320

310

300

290

280

270

260

250

240

230

220

210

200

190

180

170

160

150

140

130

120

110

100

90

80

70

60

50

40

30

20

10

VOL & O.I.

6000

4000

2000



LUMBER - CME

MAY 2003

EXP 05/15/03

EACH GRID = 5.00
VALUE = \$550

AS OF:02/28/03

\$/1000

BD FT

350

340

330

320

310

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220

210

200

210

220

230

240

250

260

270

280

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2940

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2960

2970

2980

2990

3000

3010

3020

3030

3040

3050

3060

3070

3080

3090

3100

3110

3120

3130

3140

3150

3160

3170

3180

SUGAR # 14 - NYBOT

MAY 2003

EXP 04/08/03

EACH GRID = 0.13
VALUE = \$140

AS OF:02/28/03



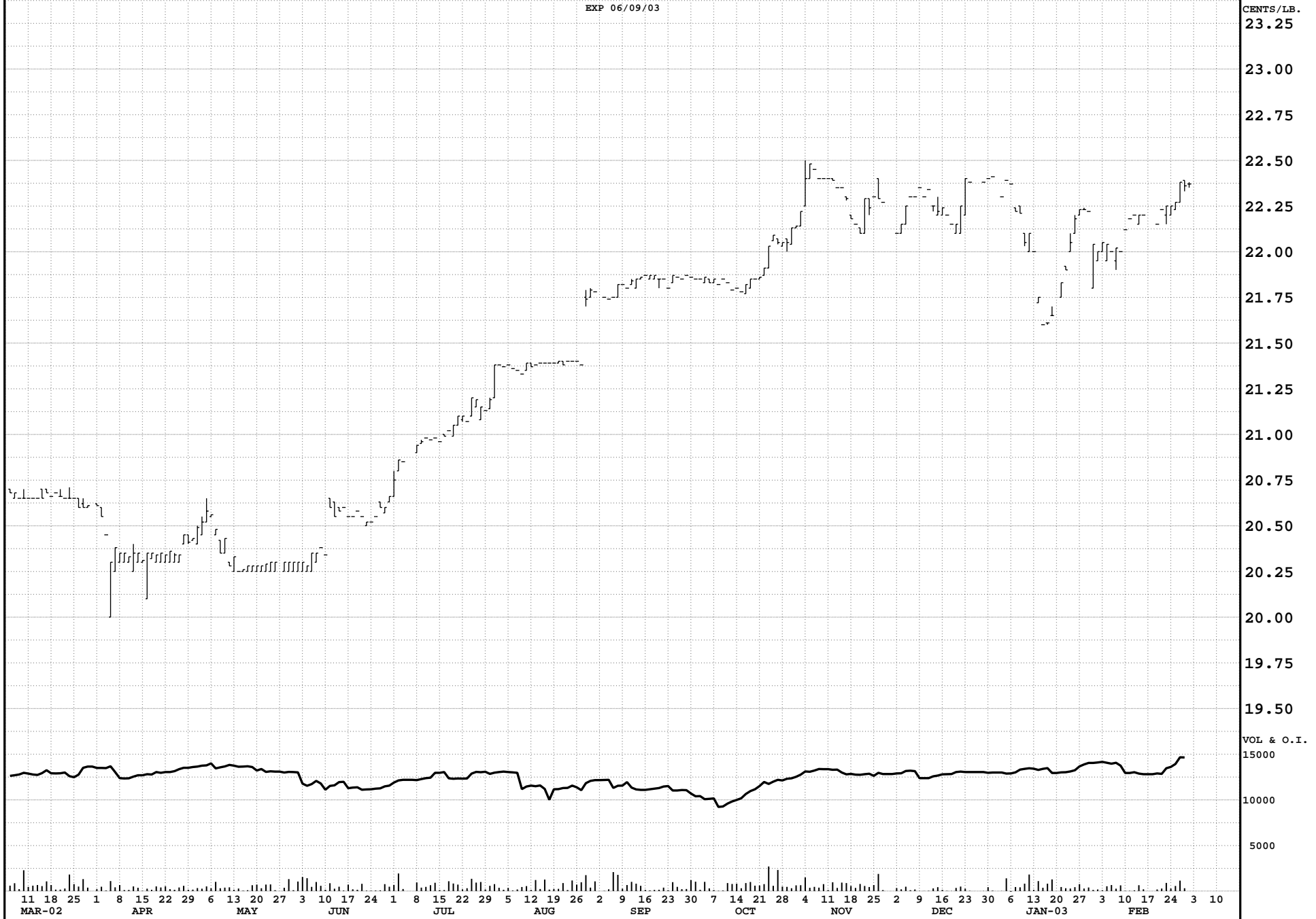
SUGAR # 14 - NYBOT

JULY 2003

EXP 06/09/03

EACH GRID = 0.13
VALUE = \$140

AS OF:02/28/03



AS OF:02/28/03

ROBUSTA COFFEE - LIFFE

MARCH 2003

EXP 03/31/03

\$/TONNE
1100

1050

1000

950

900

850

800

750

700

650

600

550

500

450

400

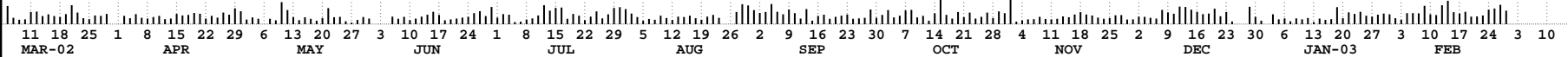
350

VOL & O.I.

150000

100000

50000



AS OF:02/28/03

ROBUSTA COFFEE - LIFFE

MAY 2003

EXP 05/30/03

\$/TONNE
925

900

875

850

825

800

775

750

725

700

675

650

625

600

575

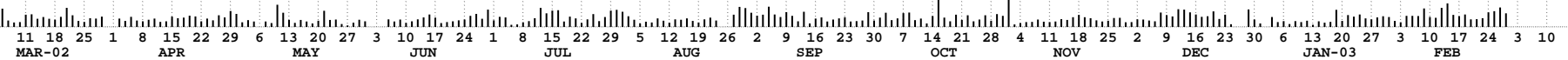
550

VOL & O.I.

150000

100000

50000



NO 7 COCOA - LIFFE

MARCH 2003

EXP 03/14/03

AS OF:02/28/03



NO 7 COCOA - LIFFE

MAY 2003

EXP 05/14/03

AS OF:02/28/03



AS OF:02/28/03

NO 5 WHITE SUGAR - LIFFE

MAY 2003

EXP 04/15/03

¢ / TONNE
250

245

240

235

230

225

220

215

210

205

200

195

190

185

180

175

VOL & O.I.

75000

50000

25000

11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10

MAR-02

APR

MAY

JUN

JUL

AUG

SEP

OCT

NOV

DEC

JAN-03

FEB

AS OF:02/28/03

NO 5 WHITE SUGAR - LIFFE

AUGUST 2003

EXP 07/16/03

¢/TONNE
245

240

235

230

225

220

215

210

205

200

195

190

185

180

175

170

VOL & O.I.

75000

50000

25000

11 18 25 1 8 15 22 29 6 13 20 27 3 10 17 24 1 8 15 22 29 5 12 19 26 2 9 16 23 30 7 14 21 28 4 11 18 25 2 9 16 23 30 6 13 20 27 3 10 17 24 3 10
MAR-02 APR MAY JUN JUL AUG SEP OCT NOV DEC JAN-03 FEB