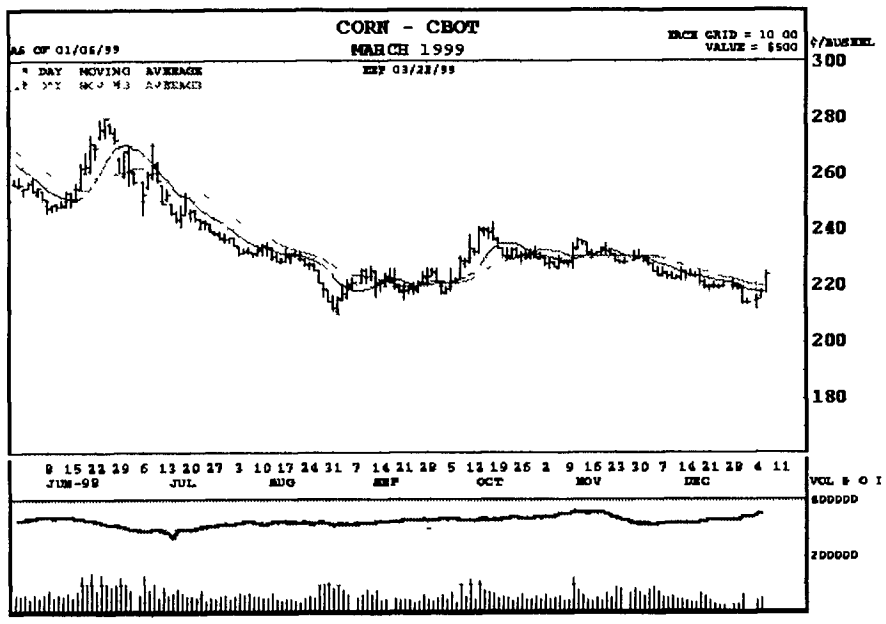
GRAIN, CATTLE, HOG, & MILK BFP FUTURES MARKETS

Markets Courtesy Of Chicago Board and Mercantile Exchange

(Closing bids: Wednesday, January 6, 1999



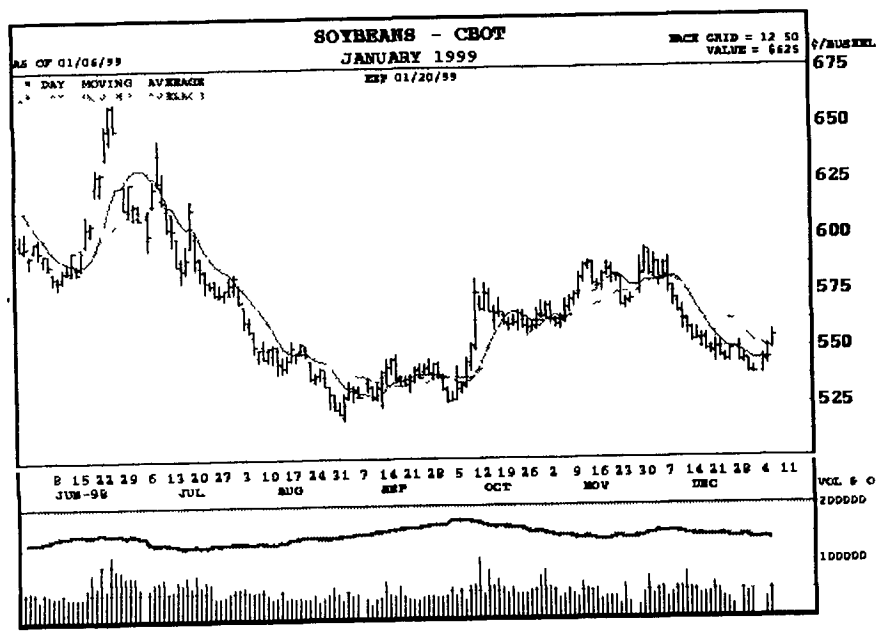
Volume and Open Interest | Stochastic | Relative Strength

Symbol		Open	High	Low	Last	Chge
CH9	01/06/99	2172	2244	2170	2236	+64

Moving Average			Momentum		
Day	09	18	40	09	18	40
	2177	2196	2246	+46	+16	-40

Stochastic				Directional Indicator			
Day	09	14	20	Day	09	14	20
Sto	94 23	90 74	87 50	ADX	27 86	18 32	12 97
%k	51 73	45 79	43 28	-DI	22 65	23 13	22 80
%d	31 02	26 29	23 15	+DI	34 19	28 82	26 50

Relative Strength				Historic Volatility			
Day	09	14	20	Day	09	14	20
	62 84	55 44	51 59		21 66%	18 50%	16 14%



Volume and Open Interest | Stochastic | Relative Strength

Symbol		Open	High	Low	Last	Chge
SH9	01/06/99	5430	5464	5390	5434	+42

Moving Average

Day	09	18	40
	5411	5396	5384

Momentum

Day	09	18	40
	+26	+20	+10

Stochastic

Day	09	14	20
Sto	84 17	77 11	71 11
%k	81 17	77 11	71 11
%d	84 17	81 14	77 11

Directional Indicator

Day	09	14	20
ADX	18 04	15 03	13 03
-DI	18 16	16 13	15 13
+DI	25 83	24 83	23 83

Relative Strength

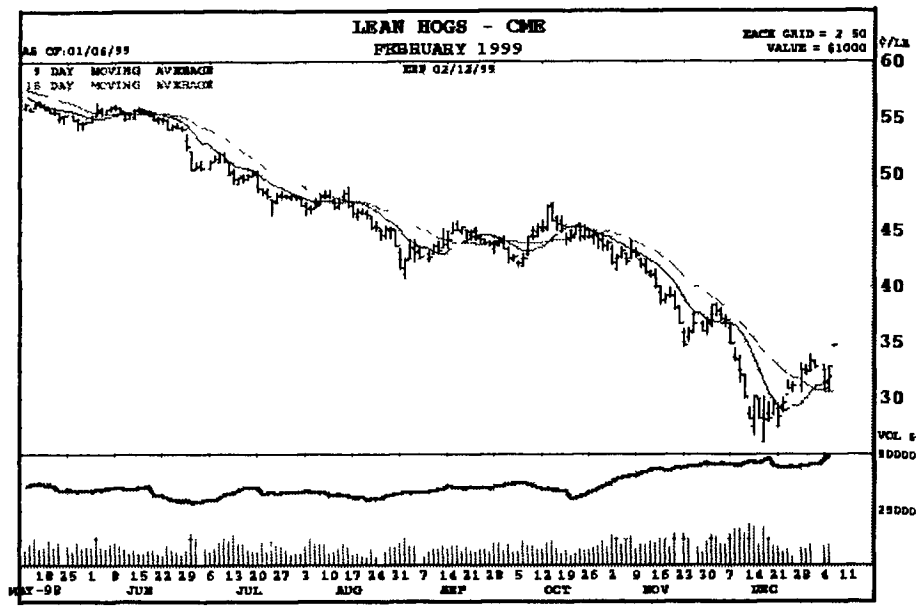
Day	09	14	20
	61 11	58 11	56 11

Historic Volatility

Day	09	14	20
	11 11%	11 11%	11 11%

BFP Milk Futures:
Settlement Prices as of 01/06/99 07:00 PM

MTH/ STRIKE	OPEN	HIGH	LOW	LAST	SETT	PT CHGE	EST VOL	PRIOR DAY SETT	PRIOR DAY VOL	PRIOR DAY INT
DA BFP MILK FUTURES										
JAN99	16.10	16.20	15.35	15.65	15.65	-45	49	16.10	88	741
FEB99	13.91	13.95	13.40A	13.60	13.60	-33	84	13.93	57	468
MAR99	12.85	12.90	12.66	12.70	12.70	-10	43	12.80	48	379
APR99	12.43	12.46	12.35	12.35	12.35	-5	30	12.40	48	361
MAY99	11.95	11.95	11.92	11.94B	11.94	-6	7	12.00	4	244
JUN99	12.01	12.01	12.01	12.01	12.01	-3	2	12.04	2	204
JLY99	12.42	12.43	12.40	12.40	12.40	UNCH	8	12.40	5	171
AUG99	12.65	12.80	12.65	12.79	12.79	+12	16	12.67		124
SEP99	13.05	13.05	13.05	13.05	13.05	-5	1	13.10		102
OCT99	13.40	13.40	13.35A	13.35A	13.35	-5	12	13.40		178
NOV99	----	----	----	----	13.00	UNCH		13.00		42
TOTAL						EST.VOL		VOL	OPEN INT.	
TOTAL							252	252		3014

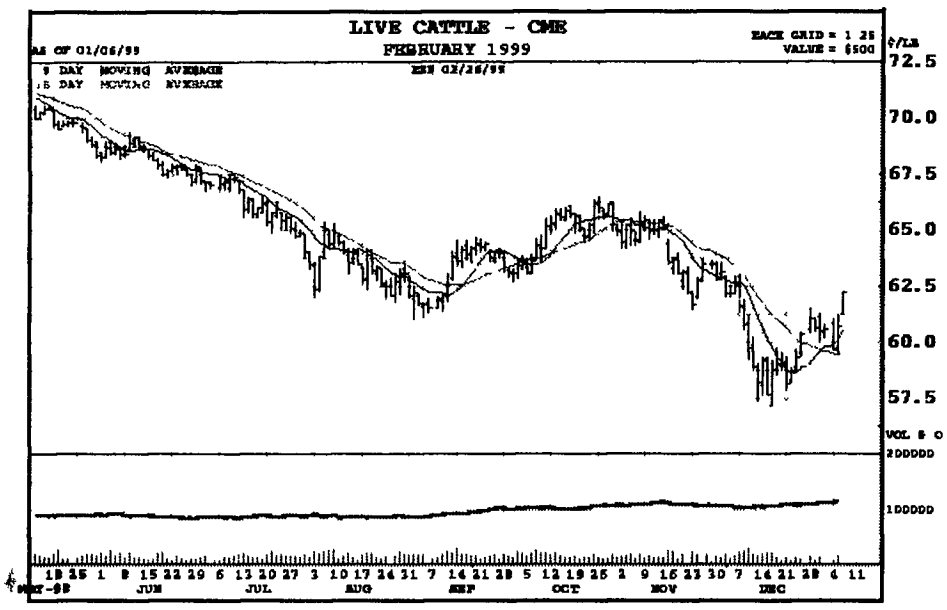


Symbol		Open	High	Low	Last	Chge
LHG9	01/06/99	3472	3472	3450	3472	+200

Moving Average				Momentum			
Day	09	18	40	Day	09	18	40
	3229	3056	3445		+520	+264	-825

Stochastic				Directional Indicator			
Day	09	14	20	Day	09	14	20
Sto	100 00	100 00	100 00	ADX	32 30	39 20	38 04
%k	83 10	83 74	68 52	-DI	24 91	28 76	30 78
%d	77 23	72 84	54 02	+DI	28 43	23 84	21 35

Relative Strength				Historic Volatility			
Day	09	14	20	Day	09	14	20
	62 71	55 64	51 03		60 42%	56 81%	73 62%

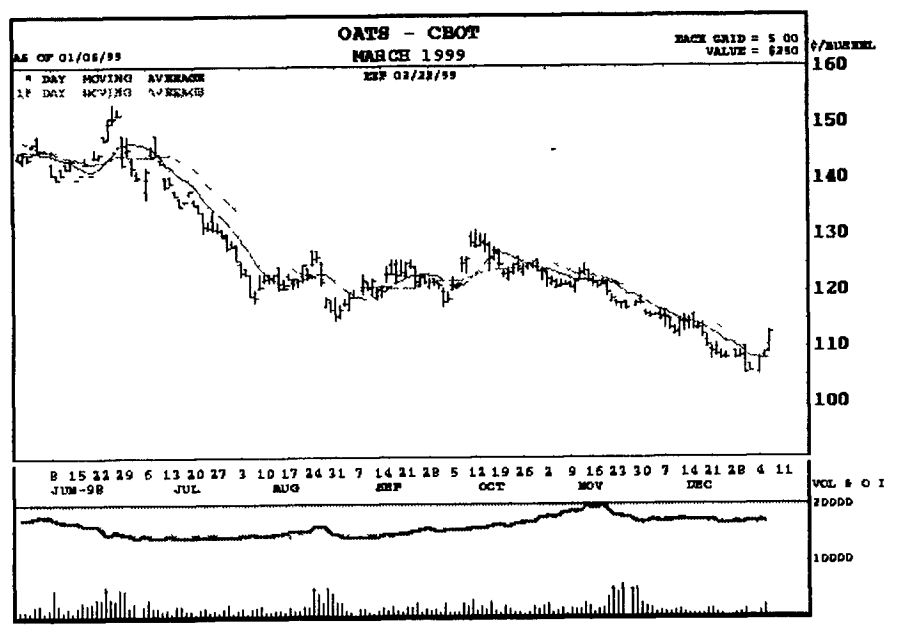


Symbol		Open	High	Low	Last	Chge
LCG9	01/06/99	6125	6217	6120	6217	+150

Moving Average				Momentum			
Day	09	18	40	Day	09	18	40
	6051	5954	6147		+352	+247	-310

Stochastic				Directional Indicator			
Day	09	14	20	Day	09	14	20
Sto	100 00	100 00	100 00	ADX	24 40	25 46	24 17
%k	79 85	81 21	68 72	-DI	17 61	21 16	23 09
%d	72 47	70 07	55 20	+DI	25 48	22 58	20 98

Relative Strength				Historic Volatility			
Day	09	14	20	Day	09	14	20
	65 15	58 10	53 91		19 38%	18 89%	22 83%



Volume and Open Interest | Stochastic | Relative Strength

Symbol		Open	High	Low	Last	Chge
OH9	01/06/99	1090	1124	1086	1122	+34

Moving Average				Momentum			
Day	09	18	40	Day	09	18	40
	1080	1101	1144		+30		-80

Stochastic				Directional Indicator			
Day	09	14	20	Day	09	14	20
Sto	96 67	80 56	67 44	ADX	43 91	37 87	31 53
%k	57 75	37 65	31 49	-DI	21 36	24 40	26 11
%d	33 14	21 29	18 71	+DI	32 19	25 70	22 56

Relative Strength				Historic Volatility			
Day	09	14	20	Day	09	14	20
	61 63	52 27	47 11		24 73%	22 66%	21 11%