

## Commodity Pivot for 10/24/2011

| Symbol    | High      | Low       | Close     | Pivot High | Pivot Low | 30dAvg    | 14dAvg    | Mom #   | Close8    | Close7    | Close6    | H/L Close | \$Risk | High9     | High20    | High45    | Low9      | Low20     | Low45     |
|-----------|-----------|-----------|-----------|------------|-----------|-----------|-----------|---------|-----------|-----------|-----------|-----------|--------|-----------|-----------|-----------|-----------|-----------|-----------|
| SPZ11     | 123575    | 120800    | 123525    | 123079     | 122188    | 117116 +  | 118369 +  | 3700    | 119825    | 119800    | 121925    | High_45   | 6707   | 123525    | 123525    | 123525    | 118950    | 108625    | 108625    |
| **RSPZ11  | 123575    | 122175    | 123525    | 123308     | 122875    | 117189 +  | 118454 +  | 3700    | 119825    | 119800    | 121925    | High_45   | 5517   | 123525    | 123525    | 123525    | 118950    | 108625    | 108625    |
| CRY       | 59430     | 58836     | 59012     | 59133      | 59052     | 59815 -   | 58514 +   | 44 *    | 58968     | 59075     | 60078     |           | 1360   | 60078     | 60078     | 66193     | 58451     | 56383     | 56383     |
| NQZ11     | 234550    | 229600    | 233425    | 232975     | 232075    | 224405 +  | 227030 +  | 3775    | 229650    | 232600    | 236725    |           | 5285   | 236725    | 236725    | 236725    | 228850    | 206525    | 203575    |
| **RNQZ11  | 234550    | 230925    | 233425    | 233196     | 232738    | 224517 +  | 227130 +  | 3775    | 229650    | 232600    | 236725    |           | 4311   | 236725    | 236725    | 236725    | 228850    | 206525    | 203575    |
| ERTZ11    | 7113      | 6915      | 7109      | 7077       | 7014      | 6751 +    | 6810 +    | 176     | 6933      | 6942      | 7096      | High_20   | 2175   | 7109      | 7109      | 7229      | 6680      | 6039      | 6039      |
| **RRTZ11  | 7113      | 6985      | 7109      | 7089       | 7049      | 6756 +    | 6814 +    | 176     | 6933      | 6942      | 7096      | High_20   | 1820   | 7109      | 7109      | 7229      | 6680      | 6039      | 6039      |
| MDZ11     | 8604      | 8474      | 8592      | 8574       | 8539      | 8194 +    | 8223 +    | 270     | 8322      | 8358      | 8519      | High_20   | 1943   | 8592      | 8592      | 8699      | 8242      | 7401      | 7401      |
| YMZ11     | 11763     | 11607     | 11757     | 11733      | 11685     | 11148 +   | 11279 +   | 341     | 11416     | 11392     | 11566     | High_45   | 950    | 11757     | 11757     | 11757     | 11301     | 10529     | 10529     |
| USZ11     | 139 8/32  | 138 1/32  | 138 7/32  | 138 20/32  | 138 12/32 | 141 8/32  | 140 13/32 | -17/32  | 138 24/32 | 139 11/32 | 138 1/32  |           | 1680   | 140 0/32  | 145 20/32 | 146 0/32  | 138 1/32  | 138 1/32  | 135 19/32 |
| *USDZ11   | 138 30/32 | 138 1/32  | 138 7/32  | 138 16/32  | 138 10/32 | 141 6/32  | 140 10/32 | -21/32  | 138 28/32 | 139 13/32 | 138 4/32  |           | 1301   | 139 30/32 | 145 19/32 | 145 31/32 | 138 4/32  | 138 4/32  | 135 19/32 |
| TYZ11     | 128 53/64 | 128 14/64 | 128 33/64 | 128 34/64  | 128 33/64 | 129 40/64 | 128 54/64 | 32/64   | 128 1/64  | 128 20/64 | 127 63/64 |           | 756    | 128 51/64 | 131 10/64 | 131 42/64 | 127 63/64 | 127 54/64 | 127 54/64 |
| *TYDZ11   | 128 52/64 | 128 14/64 | 128 36/64 | 128 35/64  | 128 33/64 | 129 39/64 | 128 52/64 | 33/64   | 128 3/64  | 128 27/64 | 128 0/64  |           | 588    | 128 54/64 | 131 11/64 | 131 41/64 | 128 0/64  | 127 57/64 | 127 57/64 |
| *EDU13    | 99160     | 99125     | 99150     | 99148      | 99142     | 99208 -   | 99099 -   | 110     | 99040     | 99075     | 99060     |           | 117    | 99155     | 99285     | 99380     | 98995     | 98995     | 98995     |
| *EDU14    | 98425     | 98345     | 98395     | 98392      | 98385     | 98499 -   | 98369 -   | 140     | 98255     | 98345     | 98290     |           | 117    | 98425     | 98635     | 98775     | 98235     | 98235     | 98235     |
| *COZ11    | 2594      | 2562      | 2566      | 2578       | 2570      | 2674 -    | 2619 -    | -68     | 2634      | 2628      | 2672      |           | 470    | 2672      | 2721      | 3138      | 2563      | 2563      | 2563      |
| *KCZ11    | 24670     | 23930     | 24305     | 24303      | 24300     | 24165 -   | 23229 +   | 1505    | 22800     | 23390     | 24020     | High_9    | 2302   | 24305     | 24375     | 29060     | 22550     | 22370     | 22370     |
| *CTZ11    | 9880      | 9685      | 9715      | 9782       | 9737      | 10321 -   | 10121 -   | -330    | 10045     | 10160     | 10200     |           | 925    | 10346     | 10346     | 11362     | 9687      | 9687      | 9687      |
| *OJX11    | 17695     | 17345     | 17580     | 17560      | 17520     | 16171 +   | 16404 +   | 1240    | 16340     | 16790     | 17265     | High_45   | 559    | 17580     | 17580     | 17580     | 16170     | 15000     | 15000     |
| *SBH12    | 2735      | 2633      | 2648      | 2684       | 2660      | 2621 -    | 2634 +    | 55      | 2593      | 2686      | 2788      |           | 806    | 2788      | 2788      | 2972      | 2593      | 2428      | 2426      |
| FXEUY     | 13900     | 13704     | 13892     | 13862      | 13802     | 13613 +   | 13630 +   | 106     | 13786     | 13775     | 13878     | High_20   | 1987   | 13892     | 13892     | 14510     | 13644     | 13168     | 13168     |
| *DXY      | 77212     | 76234     | 76276     | 76273      | 76425     | 77650 -   | 77653 -   | -766    | 77042     | 77033     | 76612     | Low_20    | 705    | 77646     | 79640     | 79640     | 76276     | 76276     | 73683     |
| *DXZ11    | 77040     | 76475     | 76615     | 76758      | 76662     | 78090 -   | 77980 -   | -655    | 77270     | 77285     | 76900     | Low_20    | 513    | 77915     | 80120     | 80120     | 76615     | 76615     | 74107     |
| *RECZ11   | 13897     | 13697     | 13885     | 13856      | 13797     | 13609 +   | 13631 +   | 108     | 13777     | 13774     | 13873     | High_20   | 1825   | 13885     | 13885     | 14487     | 13656     | 13187     | 13187     |
| *RSFZ11   | 11368     | 11179     | 11357     | 11329      | 11273     | 11149 -   | 11061 +   | -173    | 11184     | 11151     | 11213     | High_20   | 1837   | 11357     | 11357     | 12769     | 11048     | 10811     | 10811     |
| FXUSSF    | 8952      | 8805      | 8821      | 8878       | 8840      | 8985 +    | 9055 -    | -131    | 8952      | 8979      | 8910      | Low_20    | 1975   | 9079      | 9265      | 9265      | 8821      | 8821      | 7866      |
| *RBPZ11   | 15964     | 15745     | 15961     | 15926      | 15854     | 15641 -   | 15652 +   | 222     | 15739     | 15764     | 15799     | High_20   | 768    | 15961     | 15961     | 16482     | 15600     | 15433     | 15350     |
| FXBPUS    | 15961     | 15753     | 15950     | 15919      | 15857     | 15649 -   | 15657 +   | 204     | 15746     | 15758     | 15819     | High_20   | 818    | 15950     | 15950     | 16495     | 15587     | 15421     | 15335     |
| *RUYZ11   | 13216     | 13019     | 13149     | 13138      | 13118     | 13043 +   | 13032 +   | 198 *   | 12951     | 13022     | 12961     | High_45   | 1037   | 13149     | 13149     | 13149     | 12951     | 12951     | 12900     |
| FXUSJY    | 7691      | 7578      | 7619      | 7635       | 7624      | 7675 -    | 7680 -    | -106 *  | 7726      | 7685      | 7718      | Low_45    | 1050   | 7726      | 7726      | 7764      | 7619      | 7619      | 7619      |
| CDZ11     | 9920      | 9802      | 9918      | 9899       | 9861      | 9804 -    | 9726 +    | 105     | 9813      | 9781      | 9876      | High_20   | 1100   | 9918      | 9918      | 10228     | 9696      | 9470      | 9470      |
| *RCDZ11   | 9920      | 9863      | 9901      | 9898       | 9892      | 9805 -    | 9733 +    | 88      | 9813      | 9795      | 9876      | High_20   | 840    | 9901      | 9901      | 10228     | 9709      | 9481      | 9481      |
| ADZ11     | 10293     | 10132     | 10305     | 10274      | 10213     | 9929 -    | 9942 +    | 230     | 10075     | 10106     | 10264     | High_20   | 1570   | 10305     | 10305     | 10608     | 9875      | 9441      | 9441      |
| GCZ11     | 16498     | 16128     | 16430     | 16391      | 16313     | 16946 -   | 16542 -   | -330    | 16760     | 16685     | 16818     |           | 3494   | 16818     | 16818     | 19004     | 16210     | 16116     | 16116     |
| *RGCZ11   | 16498     | 16344     | 16380     | 16421      | 16394     | 16930 -   | 16526 -   | -426    | 16806     | 16681     | 16818     |           | 2488   | 16818     | 16818     | 19028     | 16189     | 16011     | 16011     |
| SIZ11     | 31515     | 30280     | 31360     | 31206      | 30898     | 33851 -   | 31437 +   | -1205   | 32565     | 31825     | 32170     |           | 6825   | 32565     | 32565     | 43365     | 30555     | 29965     | 29965     |
| *RSIZ11   | 31520     | 30950     | 31220     | 31235      | 31225     | 33805 -   | 31429 +   | -1540   | 32760     | 31700     | 32120     |           | 5060   | 32760     | 32760     | 43380     | 30420     | 29470     | 29470     |
| PLF12     | 15169     | 14870     | 15148     | 15105      | 15020     | 16107 -   | 15203 -   | -373    | 15521     | 15383     | 15564     |           | 1792   | 15570     | 15659     | 19092     | 14988     | 14820     | 14820     |
| *RPLF12   | 15169     | 15066     | 15103     | 15118      | 15108     | 16091 -   | 15189 +   | -416    | 15519     | 15374     | 15544     |           | 1205   | 15544     | 15776     | 19092     | 14966     | 14633     | 14633     |
| HGZ11     | 32470     | 30770     | 32505     | 32210      | 31620     | 34363 -   | 32678 +   | -1020   | 33525     | 33310     | 34355     |           | 3149   | 34355     | 34355     | 42020     | 30850     | 30675     | 30675     |
| *RHGZ11   | 32405     | 31955     | 32210     | 32200      | 32180     | 34378 -   | 32685 +   | -1715   | 33925     | 33075     | 34110     |           | 2224   | 34110     | 34390     | 42030     | 30575     | 30575     | 30575     |
| CLZ11     | 8889      | 8595      | 8753      | 8749       | 8742      | 8455 -    | 8452 +    | 238     | 8515      | 8478      | 8745      |           | 2580   | 8860      | 8860      | 9039      | 8478      | 7660      | 7660      |
| *RCLZ11   | 8889      | 8684      | 8740      | 8786       | 8755      | 8457 -    | 8455 +    | 162     | 8578      | 8445      | 8700      |           | 2070   | 8853      | 8853      | 9039      | 8445      | 7587      | 7587      |
| CLF12     | 8899      | 8610      | 8760      | 8758       | 8754      | 8472 -    | 8461 +    | 165     | 8595      | 8463      | 8710      |           | 2580   | 8870      | 8870      | 9052      | 8463      | 7607      | 7607      |
| *RCLF12   | 8899      | 8692      | 8747      | 8796       | 8763      | 8471 -    | 8461 +    | 152     | 8595      | 8463      | 8710      |           | 2070   | 8868      | 8868      | 9052      | 8463      | 7607      | 7607      |
| NGZ11     | 3844      | 3749      | 3840      | 3826       | 3796      | 3995 -    | 3859 -    | 47 *    | 3793      | 3830      | 3946      |           | 1087   | 3946      | 4107      | 4386      | 3793      | 3793      | 3793      |
| *RNGZ11   | 3840      | 3749      | 3826      | 3816       | 3794      | 3994 -    | 3859 -    | 35 *    | 3791      | 3814      | 3960      |           | 971    | 3960      | 4104      | 4386      | 3788      | 3788      | 3788      |
| NGF12     | 3965      | 3885      | 3971      | 3956       | 3925      | 4140 -    | 4011 -    | 21 *    | 3950      | 3971      | 4100      |           | 1087   | 4100      | 4242      | 4498      | 3930      | 3930      | 3930      |
| **RNGF12  | 3964      | 3885      | 3950      | 3942       | 3924      | 4139 -    | 4010 -    | 0       | 3950      | 3971      | 4100      |           | 971    | 4100      | 4242      | 4498      | 3927      | 3927      | 3927      |
| HOZ11     | 30775     | 30122     | 30230     | 30449      | 30303     | 29133 +   | 29222 +   | 930     | 29300     | 29630     | 30466     |           | 2675   | 30466     | 30466     | 30963     | 29037     | 27170     | 27170     |
| **RHOZ11  | 30775     | 30122     | 30159     | 30449      | 30256     | 29130 +   | 29221 +   | 859     | 29300     | 29630     | 30466     |           | 2326   | 30466     | 30466     | 30963     | 29037     | 27170     | 27170     |
| NRBZ11    | 27088     | 26376     | 26633     | 26732      | 26666     | 26232 -   | 26365 +   | -213    | 26846     | 26969     | 27695     |           | 2994   | 27695     | 27695     | 28317     | 26416     | 24316     | 24316     |
| **RNRBZ1  | 27088     | 26537     | 26582     | 26813      | 26659     | 26232 -   | 26368 +   | -264    | 26846     | 26969     | 27695     |           | 2528   | 27695     | 27695     | 28317     | 26449     | 24316     | 24316     |
| **LBCAZ11 | 11188     | 10925     | 10956     | 11056      | 10990     | 10654 -   | 10701 +   | 86      | 10870     | 10929     | 11270     |           | 2820   | 11270     | 11270     | 11418     | 10805     | 9798      | 9798      |
| **LGOAX1  | 96275     | 94200     | 95550     | 95446      | 95238     | 91286 +   | 91480 +   | 3700    | 91850     | 93050     | 95675     |           | 1964   | 95675     | 95675     | 96600     | 90525     | 86000     | 86000     |
| **LCZ11   | 12278     | 12135     | 12218     | 12214      | 12206     | 12088 +   | 12236 -   | 98      | 12120     | 12285     | 12328     |           | 537    | 12368     | 12368     | 12368     | 12120     | 11972     | 11542     |
| **LHZ11   | 9032      | 8902      | 8968      | 8968       | 8968      | 8622 +    | 8897 +    | 222     | 8745      | 8802      | 9018      |           | 421    | 9098      | 9098      | 9098      | 8678      | 8300      | 8125      |
| **SX11    | 1245 6/8  | 1212 0/8  | 1212 2/8  | 1228 7/8   | 1217 6/8  | 1259 6/8  | 1213 6/8  | -27 2/8 | 1239 4/8  | 1257 0/8  | 1270 0/8  | Low_9     | 1182   | 1270 0/8  | 1270 0/8  | 1457 4/8  | 1212 2/8  | 1158 2/8  | 1158 2/8  |
| **CZ11    | 665 4/8   | 648 4/8   | 649 2/8   | 657 0/8    | 651 7/8   | 650 0/8   | 626 6/8   | 8 4/8   | 640 6/8   | 638 2/8   | 640 0/8   |           | 780    | 649 4/8   | 652 2/8   | 775 2/8   | 638 2/8   | 587 6/8   | 587 6/8   |
| **WZ11    | 649 4/8   | 628 2/8   | 632 0/8   | 638 7/8    | 634 2/8   | 646 2/8   | 623 4/8   | 5 2/8   | 626 6/8   | 618 0/8   | 622 6/8   |           | 946    | 660 6/8   | 660 6/8   | 797 0/8   | 618 0/8   | 604 0/8   | 604 0/8   |
| *LGLZ11   | 12830     | 12727     | 12764     | 12778      | 12769     | 12926 -   |           |         |           |           |           |           |        |           |           |           |           |           |           |