

Commodity Symbol	First Of The Month				Current Price	JUL 2011 - First Of The Year				JAN 2011 - First Of The Year				Commodity Name
	Pos	% From Pivot	Pivot Low	Pivot High		Pos	% From Pivot	Pivot Low	Pivot High	Pos	% From Pivot	Pivot Low	Pivot High	
**RSPZ11	ABOVE	9.07%	1093.96	1109.38	1210.00	BELOW	-7.81%	1312.54	1319.13	BELOW	-3.71%	1256.68	1267.93	S&P Futures
**RNQZ11	ABOVE	9.29%	2078.63	2105.38	2301.00	BELOW	-2.28%	2354.71	2363.13	ABOVE	0.35%	2260.33	2292.91	Nasdaq Futures
**RRTZ11	ABOVE	10.90%	610.77	624.50	692.60	BELOW	-16.33%	827.73	834.00	BELOW	-11.31%	780.95	791.28	Russell
YMZ11	ABOVE	7.09%	10590	10712	11472	BELOW	-7.52%	12405	12450	IN	NA	11428	11491	Mini Dow
DEXZ11	ABOVE	7.83%	2094	2115	2280	BELOW	-15.27%	2691	2739	BELOW	-17.18%	2753	2813	DEX
**SNIAZ11	ABOVE	1.37%	8543	8568	8685	BELOW	-12.55%	9931	9943	BELOW	-16.01%	10340	10420	Nikkei
HHAV11	ABOVE	6.88%	16900	16907	18069	BELOW	-17.18%	21818	22070	BELOW	-22.16%	23213	23629	Hang Seng
USZ11	BELOW	-3.59%	144 2/32	145 3/32	138 28/32	ABOVE	11.64%	123 22/32	124 13/32	ABOVE	19.01%	116 17/32	116 22/32	US Bonds
TYZ11	BELOW	-1.53%	130 41/64	131	128 21/32	ABOVE	4.20%	122 18/32	123 14/32	ABOVE	9.91%	116 21/32	117 1/32	T-Notes
EDU13	BELOW	-0.08%	99.235	99.245	99.155	ABOVE	0.57%	98.430	98.593	ABOVE	1.62%	97.505	97.572	Euro Dollar
*DGBZ11	BELOW	-1.57%	137.47	137.89	135.31	ABOVE	6.46%	126.47	127.10	ABOVE	10.85%	121.57	122.07	German Bund
*DMBZ11	BELOW	-0.68%	122.605	122.802	121.770	ABOVE	3.59%	117.075	117.545	ABOVE	5.53%	114.942	115.385	BOBL
LGLZ11	BELOW	-1.68%	130.43	130.58	128.24	ABOVE	5.58%	120.87	121.46	ABOVE	13.32%	112.66	113.17	Gilts
*SBH12	ABOVE	8.31%	24.78	24.83	26.89	BELOW	-3.19%	27.78	28.02	BELOW	-0.82%	27.11	27.59	Sugar
*DXZ11	BELOW	-3.09%	79.698	79.859	77.235	ABOVE	1.23%	76.123	76.300	BELOW	-4.51%	80.883	81.530	DXY \$ INDEX
*RECZ11	ABOVE	3.63%	1.3222	1.3291	1.3773	BELOW	-2.60%	1.4141	1.4176	ABOVE	4.04%	1.3098	1.3239	Euro Currency
*RBPZ11	ABOVE	1.79%	1.5461	1.5514	1.5791	BELOW	-1.08%	1.5964	1.6073	ABOVE	0.34%	1.5591	1.5737	British Pound
*RJYZ11	BELOW	-0.08%	1.3031	1.3054	1.3020	ABOVE	3.17%	1.2514	1.2620	ABOVE	6.82%	1.2123	1.2189	Japanese Yen
*RCDZ11	ABOVE	3.27%	0.9495	0.9524	0.9835	BELOW	-4.80%	1.0331	1.0414	BELOW	-1.46%	0.9981	1.0015	Canadian Dollar
ADZ11	ABOVE	6.65%	0.9472	0.9524	1.0157	BELOW	-2.90%	1.0460	1.0462	ABOVE	5.80%	0.9513	0.9600	Australian Dollar
RGZ11	BELOW	-1.54%	1644.20	1650.93	1618.90	ABOVE	2.72%	1538.90	1575.97	ABOVE	16.06%	1376.68	1394.85	Gold
RSIZ11	BELOW	-0.41%	30.545	30.648	30.420	BELOW	-16.61%	36.478	38.289	ABOVE	2.19%	28.958	29.770	Silver
RHGZ11	BELOW	-0.94%	3.0865	3.1302	3.0575	BELOW	-30.06%	4.3715	4.4118	BELOW	-31.25%	4.4473	4.4734	Copper
**RCLZ11	ABOVE	9.80%	78.00	78.39	86.07	BELOW	-11.72%	97.50	97.93	BELOW	-11.40%	97.15	98.22	Crude Oil
**RNGZ11	BELOW	-0.45%	3.851	3.870	3.834	BELOW	-17.52%	4.649	4.796	BELOW	-24.53%	5.080	5.083	Natural Gas
**RHOZ11	ABOVE	9.53%	2.7556	2.7633	3.0266	BELOW	-0.25%	3.0342	3.1067	ABOVE	11.95%	2.6461	2.7036	Heating Oil
**RNRBZ11	ABOVE	6.70%	2.4850	2.4901	2.6570	BELOW	-5.31%	2.8060	2.8645	ABOVE	16.87%	2.2309	2.2735	RBOB
LBCAZ11	ABOVE	11.00%	98.27	98.89	109.76	IN	NA	108.98	111.17	ABOVE	21.57%	88.29	90.28	Brent Crude
LGOAX11	ABOVE	7.20%	876.50	881.50	945.00	BELOW	-4.34%	987.88	1010.63	ABOVE	11.24%	831.63	849.54	Gas Oil
**SX11	ABOVE	4.08%	1175.88	1176.96	1225.00	BELOW	-8.97%	1345.75	1373.25	BELOW	-13.60%	1417.88	1436.96	Beans
CZ11	ABOVE	9.90%	588.00	591.00	649.50	IN	NA	635.75	668.58	ABOVE	2.37%	616.88	634.46	Corn
WZ11	ABOVE	2.22%	612.13	617.04	630.75	BELOW	-8.62%	690.25	715.75	BELOW	-29.96%	900.54	912.63	Wheat
LCZ11	BELOW	-0.60%	122.588	122.879	121.850	ABOVE	3.20%	116.642	118.075	ABOVE	0.77%	120.093	120.918	Live Cattle

Date: 10/20/2011