

Commodities - 1st Two Weeks of January 2006 - For System Use First Half 2006

Jan 13 Spot Trading	HIGH	DATE	LOW	DATE	JAN 13 CLOSE	PIVOT	+/-	PIVOT LOW	PIVOT HIGH	Jan 13 Spot Trading
AEX	44890	1/9/2006	43750	1/2/2006	44155	44265	55	44210	44320	AEX
Beans	633.00	1/4/2006	569.00	1/12/2006	576.50	592.83	8.00	584.83	600.83	Beans
BOBL	11357	1/4/2006	11258	1/3/2006	11321	11312	5	11307	11317	BOBL
British Pound	17781	1/13/2006	17252	1/3/2006	17763	17599	82	17517	17681	British Pound
Brent Crude	6328	1/12/2006	5908	1/3/2006	6240	6159	41	6118	6200	Brent Crude
Canadian Dollar	8749	1/4/2006	8527	1/9/2006	8634	8637	1	8636	8638	Canadian Dollar
Cocoa	1554	1/9/2006	1499	1/6/2006	1518	1524	3	1521	1527	Cocoa
Coffee	12160	1/10/2006	10620	1/3/2006	11995	11592	202	11390	11794	Coffee
Copper	21205	1/13/2006	20120	1/3/2006	21125	20817	154	20663	20971	Copper
Corn	221.00	1/3/2006	209.50	1/12/2006	213.50	214.67	1.0	213.67	215.67	Corn
Cotton	5600	1/9/2006	5435	1/4/2006	5593	5543	25	5518	5568	Cotton
Crude Oil	6505	1/12/2006	6175	1/3/2006	6392	6357	17	6340	6374	Crude Oil
DAX	5583.5	1/12/2006	5441.5	1/2/2006	5501.5	5508.83	4.00	5504.83	5512.83	DAX
DEX	3699	1/9/2006	3596	1/2/2006	3636	3644	4	3640	3648	DEX
Euro Currency	12223	1/6/2006	11910	1/3/2006	12175	12103	36	12067	12139	Euro Currency
Euro Dollar	95320	1/6/2006	95195	1/3/2006	95260	95258	1	95257	95259	Euro Dollar
Footsie	5752	1/9/2006	5636.5	1/3/2006	5707.5	5698.7	4.0	5694.7	5702.7	Footsie
German Bund	12260	1/6/2006	12124	1/3/2006	12232	12205	13	12192	12218	German Bund
Gilts	11500	1/6/2006	11393	1/3/2006	11492	11462	15	11447	11477	Gilts
GMCT-CAC	4922	1/12/2006	4748.5	1/2/2006	4872.5	4847.67	12.00	4835.67	4859.67	GMCT-CAC
Gold	5588	1/13/2006	5228	1/3/2006	5570	5462	54	5408	5516	Gold
Hang Seng	15865	1/13/2006	14810	1/3/2006	15862	15512	175	15337	15687	Hang Seng
Heating Oil	18540	1/3/2006	16910	1/11/2006	17150	17533	192	17341	17725	Heating Oil
JapYen	8880	1/12/2006	8578	1/3/2006	8818	8759	30	8729	8789	JapYen
Live Cattle	9705	1/5/2006	9385	1/11/2006	9557	9549	4	9545	9553	Live Cattle
Live Hogs	6532	1/3/2006	5880	1/13/2006	5900	6104	102	6002	6206	Live Hogs
Nasdaq Futures	177400	1/11/2006	164600	1/3/2006	176000	172667	1667	171000	174334	Nasdaq Futures
Natural Gas	11000	1/3/2006	8740	1/13/2006	8791	9510	360	9150	9870	Natural Gas
Nikkei	16520	1/9/2006	16055	1/10/2006	16355	16310	23	16287	16333	Nikkei
Orange Juice	12750	1/9/2006	12160	1/3/2006	12425	12445	10	12435	12455	Orange Juice
Pork Bellies	8850	1/6/2006	8215	1/3/2006	8395	8487	46	8441	8533	Pork Bellies
Platinum	10444	1/13/2006	9800	1/3/2006	10436	10227	105	10122	10332	Platinum
S&P Futures	130100	1/11/2006	125170	1/3/2006	129270	128180	545	127635	128725	S&P Futures
Silver	9295	1/9/2006	8760	1/5/2006	9165	9073	46	9027	9119	Silver
Sugar	1530	1/13/2006	1400	1/3/2006	1527	1486	21	1465	1507	Sugar
Swiss Franc	7941	1/6/2006	7688	1/3/2006	7878	7836	21	7815	7857	Swiss Franc
Unleaded Gas	18190	1/6/2006	16910	1/11/2006	17311	17470	80	17390	17550	Unleaded Gas
US Bonds	11425	1/3/2006	11303	1/11/2006	11422	11406	8	11330	11414	US Bonds
US Dollar	9068	1/3/2006	8852	1/12/2006	8866	8929	31	8898	8960	US Dollar
Wheat	346.75	1/4/2006	323.75	1/9/2006	334.75	335.08	0.00	335.08	335.08	Wheat