

Additions to the Commodity Database Jan 2006 – July 2006

Name:	TecDAX Index		
CSI Number:	979	Symbol:	TDX
Exchange:	EUREX		
Contract size:	EUR 10.0 x Index	Unit of Measure:	Points
Delivery months:	3,6,9,12	First date:	20051201
Conversion factor:	+2	CSI point value:	EUR 0.01
Minimum tick:	100 CSI points (EUR 10.00)	Newspaper/CSI ex.:	584.0/58400
Trading Hours:	0900-2200 CET (3AM-4PM Eastern)	Max. months forward:	9

Name:	Carbon Emissions		
CSI Number:	980	Symbol:	CFI
Exchange:	IPE (now known as ICE)		
Contract size:	1 tonne	Unit of Measure:	Euro/tonne
Delivery months:	3,6,9,12	First date:	20051206
Conversion factor:	+2	CSI point value:	EUR 0.01
Minimum tick:	5 CSI points (EUR 0.05)	Newspaper/CSI ex.:	22.30/2230
Trading Hours:	0800-1700	Max. months forward:	90

Name:	One Year Mid-Curve Short Sterling Options		
CSI Number:	981	Symbol:	FS1
Exchange:	LIFFE		
Contract size:	1 Three Month Sterling Future	Unit of Measure:	Points
Delivery months:	1-12 3,6,9,12 plus two serial months	First date:	20051208
Conversion factor:	+3	CSI point value:	BP1.25
Minimum tick:	5 CSI points (BP 6.25)	Newspaper/CSI ex.:	2.125/2125
Trading Hours:	0732-1800	Max. months forward:	12

NOTE: This item is OPTIONS ONLY. The prices are tied to the Short Sterling Future (CSI #173), similar to the way 1 Year mid-curve Eurodollars (#399) are tied to Eurodollar futures #141. The option expiries are assigned to the following futures: March the following year for Jan., Feb. and Mar options; June the following year for Apr., May and Jun options; September the following year for Jul., Aug. and Sep. options; December the following year for Oct., Nov. and Dec. options.

Name:	One Year Mid-Curve Euribor Options		
CSI Number:	982	Symbol:	FE1
Exchange:	LIFFE		
Contract size:	1 Three Month Euribor Future	Unit of Measure:	Points
Delivery months:	1-12 3,6,9,12 plus two serial months	First date:	20051208
Conversion factor:	+3	CSI point value:	Eur 2.5
Minimum tick:	5 CSI points (Eur 12.5)	Newspaper/CSI ex.:	2.125/2125
Trading Hours:	0702-1800	Max. months forward:	12
NOTE: This item is OPTIONS ONLY. The prices are tied to the Three Month Euribor Future (CSI #565), similar to the way 1-year mid-curve Eurodollars (#399) are tied to Eurodollar futures (#141). The option expiries are assigned to the following futures: March the following year for Jan., Feb. and Mar options; June the following year for Apr., May and Jun options; September the following year for Jul., Aug. and Sep. options; December the following year for Oct., Nov. and Dec. options.			

CBT Agricultural Electronic Session Items								
First Date = 1 Dec 2005								
CSI#	CSI Sym	CBT Sym	Price CF	Name	CSI Point Size	Unit	Value	Min. Move
893	ZS	ZS	1	Soybeans	5000bu	c/bu	\$6.25	2
894	ZM	ZM	+1	Soybean Meal	100tons	c/ton	\$10	1
895	ZL	ZL	+2	Soybean Oil	60000lbs	c/lb	\$6	1
896	ZC	ZC	1	Corn	5000bu	c/bu	\$6.25	2
897	ZW	ZW	1	Wheat	5000bu	c/bu	\$6.25	2
898	ZO	ZO	1	Oats	5000bu	c/bu	\$6.25	2
899	RR1	ZR	+3	Rough Rice	2000cwt	c/cwt	\$2	5
NOTE 1: All contract specifications are identical to the pit-traded futures.								
NOTE 2: Unlike the pit-only and combined-session CSI series, these electronic-session-only series have the LAST for the close field, not the settlement price. If a particular month has not traded for the current session, the close will be the prior day settlement.								

Name:	Wheat		
CSI Number:	983	Symbol:	WEA
Exchange:	SAFEX (South Africa)		
Contract size:	50 Metric tons	Unit of Measure:	Rand/tonne
Delivery months:	3,5,7,9,12	First date:	20051212
Conversion factor:	+1	CSI point value:	Rand 5
Minimum tick:	2 CSI points (Rand	Newspaper/CSI ex.:	1405.0/14050

	10)		
Trading Hours:	09:00-12:00	Max. months forward:	12

Name:	Soybeans		
CSI Number:	984	Symbol:	SOY
Exchange:	SAFEX (South Africa)		
Contract size:	25 Metric tons	Unit of Measure:	Rand/tonne
Delivery months:	3,5,7,9,12	First date:	20051212
Conversion factor:	+1	CSI point value:	Rand 2.5
Minimum tick:	2 CSI points (Rand 5)	Newspaper/CSI ex.:	1575.0/15750
Trading Hours:	09:00-12:00	Max. months forward:	12

Name:	Exchange Rates	Exchange:	FOREX
CSI Number:	985	Symbol:	FX1
First Date	20051214	Trading Hours	17:00-16:00
Perpetual delivery months are delivered that represent the following:			
Code	Currency	Conversion Factor	
39	Turkish Lira/USD	+4	
40	Chilean Peso/USD	+2	
41	Philipine Peso/USD	+3	
42	Columbian Peso/USD	+2	
43	Lithuanian Lita/USD	+4	
44	Slovenian Tolar/USD	+2	
45	Estonian Kroon/USD	+4	
51	Cypriot Pound/EUR	+4	

Name:	Euro Currency Index		
CSI Number:	987	Symbol:	E
Exchange:	FINEX		
Contract size:	Euro 1000 X Index	Unit of Measure:	Points
Delivery months:	3,6,9,12	First date:	20060113
Conversion factor:	+2	CSI point value:	Eur 10
Minimum tick:	1 CSI point	Newspaper/CSI ex.:	103.26/10326
Trading Hours:	7 - 10 p.m. & 2 a.m. - 3 p.m.	Max. months forward:	12

Name:	Gasoline miNY		
CSI Number:	988	Symbol:	QU
Exchange:	NYMEX		
Contract size:	21,000 gal	Unit of Measure:	c/gal
Delivery months:	1-12	First date:	20060117
Conversion factor:	+4	CSI point value:	\$21
Minimum tick:	2 CSI points (\$42)	Newspaper/CSI ex.:	1.7962/17962
Trading Hours:	15:15 - 14:30 &	Max. months forward:	2

	9:30 to 10:05 a.m.		
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Name:	Heating Oil miNY		
CSI Number:	989	Symbol:	QH
Exchange:	NYMEX		
Contract size:	21,000 gal	Unit of Measure:	c/gal
Delivery months:	1-12	First date:	20060117
Conversion factor:	+4	CSI point value:	\$21
Minimum tick:	2 CSI points (\$42)	Newspaper/CSI ex.:	1.7762/17762
Trading Hours:	15:15 - 14:30 & 9:30 to 10:05 a.m.	Max. months forward:	2
Note: CSI #98 symbol change from QH to QH9			

Name:	DJIA Volatility Index		
CSI Number:	990	Symbol:	VD
Exchange:	CFE (CBOE Futures Exchange)		
Contract size:	\$100 x (10 x VXD Index	Unit of Measure:	Points
Delivery months:	2,5,8,11 plus two nearest serials	First date:	20060120
Conversion factor:	+2	CSI point value:	Eur 10
Minimum tick:	10 CSI points (\$10)	Newspaper/CSI ex.:	110.40/11040
Trading Hours:	08:30 - 15:15	Max. months forward:	8

Name:	IPC Index		
CSI Number:	992	Symbol:	IPC
Exchange:	MexDer, Mexican Derivatives Exchange (MXN)		
Contract size:	MXN P10 x Index	Unit of Measure:	Points
Delivery months:	3,6,9,12	First date:	20060223
Conversion factor:	+2	CSI point value:	MXN P0.10
Minimum tick:	100 CSI points (MXN P10.00)	Newspaper/CSI ex.:	18575.00/1857500
Trading Hours:	07:30 - 15:00	Max. months forward:	12

Name:	DJIA Big \$25		
CSI Number:	686	Symbol:	DD
Exchange:	Chicago Board of Trade (CBT)		
Contract size:	\$25 X DJIA Index	Unit of Measure:	Points
Delivery months:	3,6,9,12	First date:	20060320
Conversion factor:	+0	CSI point value:	\$25.00
Minimum tick:	1 CSI point	Newspaper/CSI ex.:	10986/10986
Trading Hours:	18:15 - 16:00	Max. months forward:	12

Name:	WTI Crude Oil		
CSI Number:	991	Symbol:	ICL
Exchange:	Intercontinental Exchange (ICE, formerly IPE)		
Contract size:	1000 bbl	Unit of Measure:	\$/bbl
Delivery months:	1-12	First date:	20060203
Conversion factor:	+2	CSI point value:	\$10
Minimum tick:	1 CSI point (\$10.00)	Newspaper/CSI ex.:	\$65.61/6561
Trading Hours:	01:00 - 22:00	Max. months forward:	13

Name:	Heating Oil		
CSI Number:	771	Symbol:	IHO
Exchange:	ICE (Formerly IPE)		
Contract size:	42,000 gal (1000 bbl)	Unit of Measure:	\$/gal
Delivery months:	1-12	First date:	20060121
Conversion factor:	+4	CSI point value:	\$4.20
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	2.4352/24352
Trading Hours:	01:00 - 22:00	Max. months forward:	18

Name:	RBOB Gasoline		
CSI Number:	772	Symbol:	IRB
Exchange:	ICE (Formerly IPE)		
Contract size:	42,000 gal (1000 bbl)	Unit of Measure:	\$/gal
Delivery months:	1-12	First date:	20060124
Conversion factor:	+4	CSI point value:	\$4.20
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	2.4352/24352
Trading Hours:	01:00 - 22:00	Max. months forward:	12

Name:	Crude Oil Financial (Penultimate)		
CSI Number:	836	Symbol:	WS
Exchange:	New York Mercantile Exchange (NYMEX)		
Contract size:	1000 bbl	Unit of Measure:	\$/BBL
Delivery months:	1-12	First date:	20060612
Conversion factor:	+2	CSI point value:	\$10
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	74.25/7425
Trading Hours:	18:00 - 17:15	Max. months forward:	72
NOTE: Trading times are Central, not Eastern, since this NYMEX issue trades on the CME Globex platform.			

Name:	Natural Gas Financial (Last Day)		
CSI Number:	837	Symbol:	HH

Exchange:	New York Mercantile Exchange (NYMEX)		
Contract size:	10,000 mmBTU	Unit of Measure:	\$/mmBTU
Delivery months:	1-12	First date:	20060612
Conversion factor:	+3	CSI point value:	\$10
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	6.130/6130
Trading Hours:	18:00 - 17:15	Max. months forward:	72
NOTE: Trading times are Central, not Eastern, since this NYMEX issue trades on the CME Globex platform.			

Name:	Natural Gas Financial (Penultimate)		
CSI Number:	838	Symbol:	HP
Exchange:	New York Mercantile Exchange (NYMEX)		
Contract size:	10,000 mmBTU	Unit of Measure:	\$/mmBTU
Delivery months:	1-12	First date:	20060612
Conversion factor:	+3	CSI point value:	\$10
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	6.130/6130
Trading Hours:	18:00 - 17:15	Max. months forward:	72
NOTE: Trading times are Central, not Eastern, since this NYMEX issue trades on the CME Globex platform.			

Name:	RBOB Gasoline Financial (Penultimate)		
CSI Number:	839	Symbol:	RTN
Exchange:	New York Mercantile Exchange (NYMEX)		
Contract size:	42,000 gal (1000 bbl)	Unit of Measure:	\$/gal
Delivery months:	1-12	First date:	20060612
Conversion factor:	+4	CSI point value:	\$4.20
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	2.0018/20018
Trading Hours:	18:00 - 17:15	Max. months forward:	12
NOTE: Trading times are Central, not Eastern, since this NYMEX issue trades on the CME Globex platform.			

Name:	Heating Oil Financial (Penultimate)		
CSI Number:	840	Symbol:	BH
Exchange:	New York Mercantile Exchange (NYMEX)		
Contract size:	42,000 gal (1000 bbl)	Unit of Measure:	\$/gal
Delivery months:	1-12	First date:	20060612
Conversion factor:	+4	CSI point value:	\$4.20
Minimum tick:	1 CSI Point	Newspaper/CSI ex.:	2.0489/20489
Trading Hours:	18:00 - 17:15	Max. months forward:	18
NOTE: Trading times are Central, not Eastern, since this NYMEX issue trades on the CME Globex platform.			

