

Additions to the CSI Commodity Database July through September 2007

CSI Number:	842
Name:	S&P 500 EOM
Exchange:	CME
Symbol:	EV
Unit of Measure:	Points
Contract Size:	\$250 x Index
Delivery Months:	3,6,9,12
First Date:	20070620
Conversion Factor:	+2
CSI Point Value:	\$2.50
Minimum Tick:	10 CSI Points (\$25)
Newspaper/CSI Example:	1532.30/153230
Maximum Months Forward:	27
Trading Hours:	0830-0315
NOTE: CSI#842 is end-of-month options only, tied to futures for CSI#149. The symbol for CSI#424 has been changed from EV to EV9.	

CSI Number:	843
Name:	E-Mini S&P 500 EOM
Exchange:	CME
Symbol:	EW
Unit of Measure:	Points
Contract Size:	\$50 x Index
Delivery Months:	3,6,9,12
First Date:	20070620
Conversion Factor:	+2
CSI Point Value:	\$0.50
Minimum Tick:	25 CSI Points (\$12.50)
Newspaper/CSI Example:	1532.30/153230
Maximum Months Forward:	4
Trading Hours:	1700-1630
NOTE: CSI#843 is end-of-month options only, tied to futures for CSI#487.	

CSI Number:	000844
Name:	Russell 2000 Floor
Exchange:	NYFE
Symbol:	TO
Unit of Measure:	Points
Contract Size:	\$500 X Index
Delivery Months:	3,6,9,12
First Date:	20070817
Conversion Factor:	+2
CSI Point Value:	\$5

Minimum Tick:	5 CSI Points (\$25)
Newspaper/CSI Example:	791.50/79150
Maximum Months Forward:	12
Trading Hours:	1645-1615

CSI Number:	100204
Name:	US Dollar Index Elec
Exchange:	FINEX
Symbol:	DX1
Unit of Measure:	Points
Contract Size:	\$1,000 X Index
Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+3
CSI Point Value:	\$1
Minimum Tick:	5 CSI Points (\$5)
Newspaper/CSI Example:	82.310/82310
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the electronic session only. The CLOSE field holds the LAST, not the SETTLEMENT. If a particular month did not trade, the most recent settlement price available is used.	

CSI Number:	100205
Name:	US Dollar Index Comb
Exchange:	FINEX
Symbol:	DX2
Unit of Measure:	Points
Contract Size:	\$1,000 X Index
Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+3
CSI Point Value:	\$1
Minimum Tick:	5 CSI Points (\$5)
Newspaper/CSI Example:	82.310/82310
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the combined electronic and pit trading.	

CSI Number:	100206
Name:	Russell 1000 Elect
Exchange:	NYFE
Symbol:	R1
Unit of Measure:	Points
Contract Size:	\$500 X Index

Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+2
CSI Point Value:	\$5
Minimum Tick:	5 CSI Points (\$25)
Newspaper/CSI Example:	843.75/84375
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the electronic session only. The CLOSE field holds the LAST, not the SETTLEMENT. If a particular month did not trade, the most recent settlement price available is used.	

CSI Number:	100207
Name:	Russell 1000 Comb
Exchange:	NYFE
Symbol:	R2
Unit of Measure:	Points
Contract Size:	\$500 X Index
Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+2
CSI Point Value:	\$5
Minimum Tick:	5 CSI Points (\$25)
Newspaper/CSI Example:	843.75/84375
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the combined electronic and pit trading.	

CSI Number:	100208
Name:	Mini Russell Elect
Exchange:	NYFE
Symbol:	RM3
Unit of Measure:	Points
Contract Size:	\$100 X Index
Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+2
CSI Point Value:	\$1
Minimum Tick:	5 CSI Points (\$5)
Newspaper/CSI Example:	843.75/84375
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the electronic session only. The CLOSE field holds the LAST, not the SETTLEMENT. If a particular month did not trade, the most recent settlement price available is used.	

CSI Number:	100209
Name:	Mini Russell Comb
Exchange:	NYFE
Symbol:	RM4
Unit of Measure:	Points
Contract Size:	\$500 X Index
Delivery Months:	3,6,9,12
First Date:	20070615
Conversion Factor:	+2
CSI Point Value:	\$1
Minimum Tick:	5 CSI Points (\$5)
Newspaper/CSI Example:	843.75/84375
Maximum Months Forward:	12
Trading Hours:	2000-1615
NOTE: This is the combined electronic and pit trading.	

CSI Number:	100210
Name:	Crude Oil Oman OSP
Exchange:	DME (Dubai Mercantile Exchange)
Symbol:	OQO
Unit of Measure:	\$/bbl
Contract Size:	1,000 bbl
Delivery Months:	1-12
First Date:	20070601
Conversion Factor:	+2
CSI Point Value:	\$10
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	66.57/6657
Maximum Months Forward:	72
Trading Hours:	6:00PM-5:15PM New York Time
NOTE: This is the DME Settlement Price, aka the NYMEX intraday settlement price, for CSI#835 OQ. This can be used by traders of Middle East Sour Crude as the reference price. No margining will take place at that time on a daily basis, however, this price, the DME Final Settlement Price (NYMEX Intraday Price) will be used for margining on the last trading day of the contract month.	

CSI Number:	100211
Name:	Brent Crude Last Day
Exchange:	NYMEX
Symbol:	BZN
Unit of Measure:	\$/bbl
Contract Size:	1,000 bbl
Delivery Months:	1-12
First Date:	20070730

Conversion Factor:	+2
CSI Point Value:	\$10
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	75.25/7525
Maximum Months Forward:	99
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSINOTE: Reuters Symbol: BZZ Bridge Symbol: @BZ	

CSI Number:	100212
Name:	Dow Jones Mid-Columbia Electricity Index
Exchange:	CLEAR
Symbol:	DON
Unit of Measure:	\$/Mwh
Contract Size:	40Mwh per peak day (960-1080Mwh)
Delivery Months:	1-12
First Date:	20070809
Conversion Factor:	+2
CSI Point Value:	\$9.60-\$10.80
Minimum Tick:	5 on trade, 1 on settlement
Newspaper/CSI Example:	55.29/5529
Maximum Months Forward:	72
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSINOTE: Reuters Symbol: DO Bridge Symbol: @DO NYMEX SYMBOL=DO	

CSI Number:	100213
Name:	ISO New England Peak Electricity
Exchange:	CLEAR
Symbol:	NIN
Unit of Measure:	\$/Mwh
Contract Size:	2.5Mw/hour per peak day (760-920Mwh)
Delivery Months:	1-12
First Date:	20070809
Conversion Factor:	+2
CSI Point Value:	\$7.60-\$9.20
Minimum Tick:	5 on trade, 1 on settlement
Newspaper/CSI Example:	94.12/9412
Maximum Months Forward:	72
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSINOTE: Reuters Symbol: TT Bridge Symbol: @NII NYMEX SYMBOL=NI	

CSI Number:	100214
Name:	ISO New England Off-Peak Electricity

Exchange:	CLEAR
Symbol:	KIN
Unit of Measure:	\$/Mwh
Contract Size:	2.5Mw X off-peak hours (880-1060Mwh)
Delivery Months:	1-12
First Date:	20070809
Conversion Factor:	+2
CSI Point Value:	\$8.80-\$10.60
Minimum Tick:	5 on trade, 1 on settlement
Newspaper/CSI Example:	57.13/5713
Maximum Months Forward:	72
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSI NOTE: Reuters Symbol: KI Bridge Symbol:@KI NYMEX SYMBOL=KI	

CSI Number:	100215
Name:	MISO Cinergy Peak Electricity
Exchange:	CLEAR
Symbol:	EMN
Unit of Measure:	\$/Mwh
Contract Size:	40Mwh per peak day (760-920Mwh)
Delivery Months:	1-12
First Date:	20070809
Conversion Factor:	+2
CSI Point Value:	\$7.60-\$9.20
Minimum Tick:	5 on trade, 1 on settlement
Newspaper/CSI Example:	50.94/5094
Maximum Months Forward:	72
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSINOTE: Reuters Symbol: NEM Bridge Symbol:@EMN NYMEX SYMBOL=EM	

CSI Number:	100216
Name:	MISO Cinergy Off-Peak Electricity
Exchange:	CLEAR
Symbol:	EJN
Unit of Measure:	\$/Mwh
Contract Size:	2.5Mw X off-peak hours (880-1060Mwh)
Delivery Months:	1-12
First Date:	20070809
Conversion Factor:	+2
CSI Point Value:	\$8.80-\$10.60

Minimum Tick:	5 on trade, 1 on settlement
Newspaper/CSI Example:	29.75/2975
Maximum Months Forward:	72
Trading Hours:	1800-1715
NOTE: This is a financially settled future.	
CSI NOTE: Reuters Symbol: NEJ Bridge Symbol:@EJN NYMEX SYMBOL=EJ	

CSI Number:	100217
Name:	Ethanol Forward Month Calendar Swap
Exchange:	CBT
Symbol:	FZE
Unit of Measure:	\$/gal
Contract Size:	14,500 gallons
Delivery Months:	1-12
First Date:	20070813
Conversion Factor:	+3
CSI Point Value:	\$14.50
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1.830/1830
Maximum Months Forward:	36
Trading Hours:	1836-1600
NOTE:	This future is cleared but not traded on the exchange. Only settlement prices are provided.

CSI Number:	100218
Name:	Russell 2000 Elect
Exchange:	NYFE
Symbol:	TO1
Unit of Measure:	Points
Contract Size:	\$500 X Index
Delivery Months:	3,6,9,12
First Date:	20070817
Conversion Factor:	+2
CSI Point Value:	\$5
Minimum Tick:	5 CSI Points (\$25)
Newspaper/CSI Example:	791.50/79150
Maximum Months Forward:	12
Trading Hours:	2000-1615

CSI Number:	100219
Name:	Russell 2000 Comb
Exchange:	NYFE
Symbol:	TO2
Unit of Measure:	Points
Contract Size:	\$500 X Index

Delivery Months:	3,6,9,12
First Date:	20070817
Conversion Factor:	+2
CSI Point Value:	\$5
Minimum Tick:	5 CSI Points (\$25)
Newspaper/CSI Example:	791.50/79150
Maximum Months Forward:	12
Trading Hours:	1645-1615

CSI Number:	100220
Name:	Mini Russell 2000
Exchange:	NYFE
Symbol:	TF
Unit of Measure:	Points
Contract Size:	\$100 X Index
Delivery Months:	3,6,9,12
First Date:	20070817
Conversion Factor:	+2
CSI Point Value:	\$1
Minimum Tick:	5 CSI Points (\$5)
Newspaper/CSI Example:	791.50/79150
Maximum Months Forward:	12
Trading Hours:	2000-1615

CSI Number:	100222
Name:	NIKKEI 225 INDEX T
Exchange:	OSE
Symbol:	JN2
Unit of Measure:	Points
Contract Size:	JPY1,000 X Index
Delivery Months:	3,6,9,12
First Date:	20070918
Conversion Factor:	+0
CSI Point Value:	JPY1000
Minimum Tick:	10 CSI Points (JPY10,000)
Newspaper/CSI Example:	16380/16380
Maximum Months Forward:	15
Trading Hours:	0900-1510
NOTE: This item represents the day session only. CSI#100223 is evening session only, CSI#255 is combined session.	

CSI Number:	100223
Name:	NIKKEI 225 INDEX T1
Exchange:	OSE
Symbol:	JN1

Unit of Measure:	Points
Contract Size:	JPY1,000 X Index
Delivery Months:	3,6,9,12
First Date:	20070918
Conversion Factor:	+0
CSI Point Value:	JPY1000
Minimum Tick:	10 CSI Points (JPY10,000)
Newspaper/CSI Example:	16380/16380
Maximum Months Forward:	15
Trading Hours:	1630-1900
NOTE: This item represents the evening session only. CSI#100222 is day session only, CSI#255 is combined session.	

CSI Number:	100224
Name:	Gold Mini
Exchange:	TCE
Symbol:	JAM
Unit of Measure:	JPY/g
Contract Size:	100g
Delivery Months:	2,4,6,8,10,12
First Date:	20070924
Conversion Factor:	+0
CSI Point Value:	JPY100
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	2695/2695
Maximum Months Forward:	7
Trading Hours:	0900-1530
NOTE: This is the small size contract for CSI#145.	

CSI Number:	100225
Name:	Wood Pulp
Exchange:	CME
Symbol:	WP
Unit of Measure:	Points
Contract Size:	\$20 X PIX NBSKP Europe Index
Delivery Months:	1-12
First Date:	20070921
Conversion Factor:	+2
CSI Point Value:	\$0.40
Minimum Tick:	50 CSI Points (\$20)
Newspaper/CSI Example:	842.50/84250
Maximum Months Forward:	26
Trading Hours:	1700-1600
NOTE: This product is financially settled.	

CSI Number:	100226
Name:	Milk, Nonfat Dry
Exchange:	CME
Symbol:	NF
Unit of Measure:	\$/lb
Contract Size:	44,000 lb
Delivery Months:	1-12
First Date:	20070921
Conversion Factor:	+3
CSI Point Value:	\$0.44
Minimum Tick:	25 CSI Points (\$11)
Newspaper/CSI Example:	185.525/185525
Maximum Months Forward:	25
Trading Hours:	0925-1310
NOTE:	This product is financially settled.

CSI Number:	100227
Name:	Milk, Class III RTH
Exchange:	CME
Symbol:	DA2
Unit of Measure:	\$/100lb
Contract Size:	200,000lb
Delivery Months:	1-12
First Date:	20070921
Conversion Factor:	+2
CSI Point Value:	\$20
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	20.17/2017
Maximum Months Forward:	25
Trading Hours:	0905-1330
NOTE:	This product is financially settled. This is the pit only variant of #404

CSI Number:	100228
Name:	Milk, Class III ELE
Exchange:	GLBX
Symbol:	DA1
Unit of Measure:	\$/100lb
Contract Size:	200,000lb
Delivery Months:	1-12
First Date:	20070921
Conversion Factor:	+2
CSI Point Value:	\$20
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	20.17/2017

Maximum Months Forward:	25
Trading Hours:	0905-1330
NOTE: This product is financially settled. This is the electronic only variant of CSI#404	

CSI Number:	100229
Name:	CME Lehman Brothers U.S. Aggregate Index
Exchange:	CME
Symbol:	LBA
Unit of Measure:	Points
Contract Size:	\$100 X Index
Delivery Months:	3,6,9,12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$1
Minimum Tick:	20 CSI Points (\$20)
Newspaper/CSI Example:	1362.60/136260
Maximum Months Forward:	12
Trading Hours:	1700-1600
NOTE: This product is financially settled.	

CSI Number:	100230
Name:	Polypropylene - Global
Exchange:	LME
Symbol:	PPD
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100231
Name:	Polypropylene - Asia
Exchange:	LME
Symbol:	PPA
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475

Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100232
Name:	Polypropylene - Europe
Exchange:	LME
Symbol:	PPE
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100233
Name:	Polypropylene - North America
Exchange:	LME
Symbol:	PPN
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100234
Name:	Linear Low Density Polyethylene - Global
Exchange:	LME
Symbol:	LLD
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475

Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100235
Name:	Linear Low Density Polyethylene - Asia
Exchange:	LME
Symbol:	LLA
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100236
Name:	Linear Low Density Polyethylene - Europe
Exchange:	LME
Symbol:	LLE
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475
Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI Number:	100237
Name:	Linear Low Density Polyethylene - North America
Exchange:	LME
Symbol:	LLN
Unit of Measure:	\$/Tonne
Contract Size:	24.75 tonnes
Delivery Months:	1-12
First Date:	20071001
Conversion Factor:	+2
CSI Point Value:	\$0.2475

Minimum Tick:	1 CSI Point
Newspaper/CSI Example:	1270.00/127000
Maximum Months Forward:	15
Trading Hours:	0100-1900

CSI BULLETIN 8.17.2007

As of 17Aug, 2007, the NYFE Mini Russell 1000 was no longer floor traded. In order to allow accounting programs to continue properly, CSI continues to publish settlement values for CSI#668, which had been floor only Russell 2000. CSI#100209 shows the true open-high-low-settlement and volume activity for the Russell 2000.