

CSI Data Resource Futures Markets Facts and Information

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CSI OPENING PRICE CALCULATION: The opening prices shown in the CSI database may be different from those shown in the newspaper, because CSI adopts a different technique in producing them. The commodity exchanges report a "first trade price" and/or an opening price range. Before 11/2/2000, CSI reported the opening range midpoint as the open. Beginning on 11/2/2000, CSI switched to reporting the first trade price as the open. The newspaper may report one side of this range for the opening price without revealing whether it represents a bid or ask price.

HIGH/LOW ADJUSTMENT: Predominantly for metals and financial instruments, and on a lesser scale other commodities, there is a possibility that the given settlement price will be outside the high-low range for a given day of trading. The high or low price quoted by a commodity contract represents the highest and lowest price traded during the trading session. If a commodity does not trade actively up to the closing bell, then there is a chance that the contracts that did trade through the last moment will influence adjacent contract settlement prices. In general, magnetic tape customers and commercial users get prices without any adjustments in highs and lows. Other users may receive data with adjustments made in highs and lows. The customer should ask to have this matter clarified as to his preference when ordering data.

VOLUME AND OPEN INTEREST: On a current day basis for futures and options on futures, CSI releases the previous day's official volume and open interest both at the contract and the total commodity level. Only today's total volume is provided on an estimated basis.

(RTH) (Regular Trading Hours): Some futures exchanges have dual trading platforms, whereby trades can be executed by open outcry, or by a computerized system. Many traders like to see data exclusive of the electronic sessions. CSI provides data sets that include only Regular Trading Hours activity, designated as (RTH) in the Commodity Name column.

CME HIGHS/LOWS: Occasionally CSI reports a high or low that is higher than an actual high or low trade that took place on the CME. The CME counts as part of time and sales bids that are higher than the highest trade and asks that are lower than the lowest low. CSI reports highs and lows that match the CME method. Other services may or may not report the highs/lows this way.

EXPLANATION OF COLUMN HEADINGS:

EXCHANGE: A list of the abbreviations used for the various markets follows:

AEX	Amsterdam Exchanges	KLCE	Kuala Lumpur Commodity Exchange	OSE	Osaka Securities Exchange
ASX	Australian Stock Exchange	KOFEX	Korea Futures Exchange	OSLO	Oslo Stock Exchange
BDP	Bolsa de Derivados do Portugal	KSE	Korea Stock Exchange	OTOB	Austrian Futures & Options Exchange
BELFOX	Belgian Futures & Options Exchange	LCE	London Commodity Exchange	RTS	Russian Trading System
BMF	Bolsa de Mercadorias & Futuros (Sao Paulo)	LIFFE	London Int'l Financial Futures Exchange Ltd	SAFEX	South Africa Futures Exchange
BUD	Budapest	LME	London Metals Exchange	SFE	Sydney Futures Exchange
CBT	Chicago Board of Trade	MACE	Mid-America Commodity Exchange	SHFE	Shanghai Futures Exchange
CCX	Chubu Commodity Exchange	MATIF	Marche a Terme International de France	SIA	Milan Domestic Futures Exchange
CFE	CBOE Futures Exchange	MDEX	Malaysian Derivatives Exchange	SICOM	Singapore Commodity Exchange
CLEAR	NYMEX Clearport	ME	Montreal Exchange	SGX	Singapore Exchange
CME	Chicago Mercantile Exchange	MEFF	Mercado Espanol de Futuros Financieros	SOFFEX	Swiss Option & Financial Futures Exchange
CSCE	Coffee, Sugar and Cocoa Exchange (New York)	MIF	Italian Stock Exchange	SOM	Stockholm Options Market
COMEX	Commodity Exchange Inc. (New York)	MGE	Minneapolis Grain Exchange	TAIFEX	Taiwan Futures Exchange
DC	Dalian Commodity Exchange (China)	MME	Malaysian Monetary Market	TCE	Tokyo Commodity Exchange
EUREX	EUREX Deutschland	MXN	Mexican Derivatives Exchange	TFE	Toronto Futures Exchange
EUS	EUREX US	NYCE	New York Cotton Exchange	TFEX	Thailand Futures Exchange
FINEX	Financial Instrument Exchange (at NYCE)	NYFE	New York Futures Exchange	TGE	Tokyo Grain Commodity Exchange
FUTOP	Copenhagen Stock Exchange	NYMEX	New York Mercantile Exchange	TIFFE	Tokyo Int'l Financial Futures Exchange
HEX	Helsinki Exchanges	NZFE	New Zealand Futures Exchange	TSE	Tokyo Stock Exchange
HKFE	Hong Kong Futures Exchange Ltd	OME	Osaka Mercantile Exchange	US GOV	United States Government
ICE	Intercontinental Exchange (formerly IPE Int'l Petro Exchange)	ONE	OneChicago Single Stock Futures	WCE	Winnipeg Commodity Exchange
KCBT	Kansas City Board of Trade			WSE	Warsaw Stock Exchange
KCX	Fukuoka Commodity Exchange (previously Kanmon)			YCE	Yokohama Commodity Exchange
KEX	Kansai Commodity Exchange			ZC	China Zhengzhou

LIMIT IN POINTS: This column holds what has recently been observed to be a limit move in this commodity. Units are in CSI points as shown in the next column.

WSJ PRICE: CSI PRICE IN POINTS: This is a comparison of what would appear in the Wall Street Journal versus the integer price held in the CSI data base.

POINT VALUE: This is the dollar or other currency value of the unit digit of the CSI price. Note that this may not be the minimum tick value; the minimum tick may be 5 points, for example, so that the minimum tick value would be 5 times the CSI point value.

1ST DAY FOR CONTRACT VOLUME AND OPEN INTEREST: The first day that contract volume and open interest is available, if different from the first day on file.

MMF - MAXIMUM MONTHS FORWARD: A parameter that describes the number of months forward from the current date that this commodity will trade.

ACTIVE MONTHS: CSI offers every delivery month traded. The months are listed according to their month number. January, for example, appears as "1", February as "2", etc. Active months are those months that are normally traded year-round.

SWITCHING MONTHS: Switching months are lightly traded contract months. They generally do not trade for as long as the active months.

CF - CONVERSION FACTOR: This is a positive or negative reading that indicates how to evaluate the CSI price. Positive factors show the number of places one should shift the decimal place left to obtain the newspaper price. Negative factors represent an additional conversion necessary for the last one, two, or three digits. A factor of -1 indicates that the last digit is in 8ths. Factors of -2, -3, or -4 mean that the last two digits are in 16ths, 32nds, or 64ths, respectively. Factors of -5 or -6 mean that the last three digits are in 128ths or 256ths. A factor of -7 Means that the last three digits are in 32nds & ½ 32nd.

CSH - CASH PRICE: A cash price is available. See Cash Market Facts and Information Sheet

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
OPT - OPTIONS: An asterisk Means that options are also traded. See Option Fact Sheet																
002	MIDWEST LIVE CATTLE	LC	CME	150	57.45:5745	\$4.00	40,000 Lbs	C/Lb	11/30/64		15 2,4,6,8,10,12	1,9	+2	*	*	
003	COCOA	CC	CSCE	88	1995:1995	\$10.00	10 Tonnes	\$/Tonne	12/30/65		18 3,5,7,9,12	None	+0	*	*	A
004	Hogs (Lean Index)	LH	CME	150	40.15:4015	\$4.00	40,000 Lbs	C/Lb	2/28/66		17 2,4,6,7,8,10,12	None	+2	*	*	uu
005	Pork Bellies, Frozen	PB	CME	200	52.27:5227	\$4.00	40,000 Lbs	C/Lb	9/18/61		17 2,3,5,7,8	None	+2	*	*	B
007	Cotton #2	CT	NYCE	300	47.69:4769	\$5.00	50,000 Lbs	C/Lb	3/22/67		18 3,5,7,10,12	8	+2	*	*	
008	Copper, Hi-Grade (RTH)	HG	COMEX	2000	105.50:10550	\$2.50	25,000 Lbs	C/Lb	7/29/88		23 3,5,7,9,12	1,2,4,6,8,10,11	+2	*	*	vv
009	Corn (RTH)	C	CBT	120	162 1/4:1622	\$6.25	5,000 Bu	C/Bu	1/03/49	1/03/50	16 3,5,7,9,12	None	-1	*	*	
010	Coffee	KC	CSCE	600	115.45:11545	\$3.75	37,500 Lbs	C/Lb	8/16/72		16 3,5,7,9,12	None	+2	*	*	
011	Oats (RTH)	O	CBT	100	143 3/4:1436	\$6.25	5,000 Bu	C/Bu	1/03/49		24 3,5,7,9,12	None	-1	*	*	
012	Orange Juice	OJ	NYCE	500	125.25:12525	\$1.50	15,000 Lbs	C/Lb	10/26/66		18 1,3,5,7,9,11	None	+2		*	
013	Platinum	PL	NYMEX	250	508.10:5081	\$5.00	50 Troy Oz	\$/Oz	1/14/64		14 1,4,7,10	2,3,5,6,8,9,11,12	+1	*	*	C
016	Silver (RTH)	SI	COMEX	1500	571.5:5715	\$5.00	5,000 Troy Oz	C/Oz	6/12/63		23 3,5,7,9,12	1,2,4,6,8,10,11	+1	*	*	D
017	Soybeans (RTH)	S	CBT	300	451 1/2:4514	\$6.25	5,000 Bu	C/Bu	1/03/49		17 1,3,5,7,8,9,11	None	-1	*	*	
018	Soybean Meal (RTH)	SM	CBT	100	134.80:1348	\$10.00	100 Tons	\$/Ton	8/29/51		14 1,3,5,7,8,9,10,12	None	+1	*	*	C,N
019	Soybean Oil (RTH)	BO	CBT	100	16.65:1665	\$6.00	60,000 Lbs	C/Lb	7/17/50		17 1,3,5,7,8,9,10,12	None	+2	*	*	
020	World Sugar #11	SB	CSCE	50	8.98:898	\$11.20	112,000 Lbs	C/Lb	12/30/65	12/29/70	19 3,5,7,10	1,9	+2	*	*	
021	Wheat (RTH)	W	CBT	200	282 1/2:2824	\$6.25	5,000 Bu	C/Bu	1/03/49		24 3,5,7,9,12	None	-1	*	*	
022	Kansas City Wheat	KW	KCBT	250	274 1/2:2744	\$6.25	5,000 Bu	C/Bu	5/16/66	2/19/68	16 3,5,7,9,12	None	-1	*	*	
023	Mexican Peso	MP	CME	2000	.15975:15975	\$5.00	500,000 Mxp	Usd/Mxp	4/25/95		12 3,6,9,12	None	+5	*	*	qq
024	Deutschemark	DM	CME		.5598:5598	\$12.50	125,000 Dem	Usd/Dem	5/16/72		13 3,6,9,12	None	+4	*	*	F
025	Swiss Franc	SF	CME		.6115:6115	\$12.50	125,000 Chf	Usd/Chf	5/16/72		13 3,6,9,12	None	+4	*	*	
026	British Pound	BP	CME		1.4820:14820	\$6.25	62,500 Gbp	Usd/Gbp	5/16/72		12 3,6,9,12	None	+4	*	*	
027	Lumber	LB	CME	100	174.90:1749	\$11.00	110,000 Bf	\$/1000 Bf	10/01/69		17 1,3,5,7,9,11	None	+1	*	*	C,G
028	Gold	ZG	CBT	500	458.50:4585	\$10.00	100 Ounces	\$/Oz	9/14/87		16 2,4,6,8,10,12	None	+1			
030	Gold (RTH)	GC	COMEX	750	387.50:3875	\$10.00	100 Troy Oz	\$/Oz	1/02/75		25 2,4,6,8,10,12	1,3,5,7,9,11	+1	*	*	C
033	Feeder Cattle	FC	CME	150	63.70:6370	\$5.00	50,000 Lbs	C/Lb	11/30/71		12 1,3,4,5,8,9,10,11	None	+2	*	*	ee
037	Silver	SV	CBT	1000	767.0:7670	\$5.00	5000 Troy Oz	C/Oz	9/14/87		16 2,4,6,8,10,12	None	+1			
038	Copper	MCU	LME		876.0:8760	\$2.50	25 Tonnes	\$/Tonne	1/02/68		15 See Page 16	None	+1			H
041	T-Bills (91 Day)	TB	CME		98.355:98355	\$2.50	\$1,000,000	\$/Bas Pt	1/06/76		25 3,6,9,12	None	+3	*	*	
042	Domestic Sugar #14	SE	CSCE	50	19.00:1900	\$11.20	112,000 Lbs	C/Lb	5/02/77		17 1,3,5,7,9,10,11	None	+2			J
044	Treasury Bond	US	CBT	3-00	99-29:9929	\$31.25	\$100,000 @ 8%	32nds	8/22/77		36 3,6,9,12	None	-3	*	*	V,aaa
046	Tin	MTN	LME		10250:10250	\$5.00	5 Tonnes	\$/Tonne	6/01/89		15 See Page 16	None	0			H,rr
047	Lead	MPB	LME		294.0:2940	\$2.50	25 Tonnes	\$/Tonne	1/02/70		15 See Page 16	None	+1			H
048	Zinc	MZS	LME		1487.0:14870	\$2.50	25 Tonnes	\$/Tonne	9/01/88		15 See Page 16	None	+1			H,gg
049	Cocoa	LCC	LCE		1446.0:14460	Gbp 1.00	10 Tonnes	Gbp/Tonne	1/02/68	1/31/80	18 3,5,7,9,12	None	+1			K
051	Wheat	LWB	LCE		99.20:9920	Gbp 1.00	100 Tonnes	Gbp/Tonne	1/02/70	6/25/80 Vol Only	12 1,3,5,6,9,11	None	+2		K,L	
058	Rapeseed (Canola)	RS	WCE	100	214.10:2141	Cad 2.00	20 Tonnes	Cad/Tonne	12/31/69		12 1,3,5,6,8,9,11	None	+1	*		C,M
059	Flaxseed	WF	WCE	100	192.00:1920	Cad 2.00	20 Tonnes	Cad/Tonne	12/31/69		13 3,5,7,10,11,12	None	+1	*		C,M
062	Feed Wheat (Domestic)	WW	WCE	500	90.40:9040	Cad 0.20	20 Tonnes	Cad/Tonne	8/06/74		13 3,5,7,10,11,12	None	+2	*		M
064	Canadian Dollar	CD	CME	75	.7165:7165	\$10.00	100,000 Cad	Usd/Cad	5/16/72		13 3,6,9,12	None	+4	*	*	O

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065	Japanese Yen	JY	CME		.6529:6529	\$12.50	12.5 M Jpy	Usd/100jpy	5/16/72		12 3,6,9,12	None	+4	*	*	P
066	Australian Dollar	AD	CME		.6453:6453	\$10.00	100,000 Aud	Usd/Aud	1/13/87		12 3,6,9,12	None	+4	*	*	
068	Spring Wheat	MW	MGE	200	289 1/4:2892	\$6.25	5,000 Bushels	C/Bu	1/03/67	7/11/67	13 3,5,7,9,12	None	-1	*	*	
069	Palladium	PA	NYMEX	600	123.75:12375	\$1.00	100 Troy Oz	\$/Oz	1/03/77		19 3,6,9,12	Serials	+2	*		
070	Euroyen (3 Month)	JEY	TIFFE		99.745:99745	Jpy 250	100m Yen	Jpy/Bas Pt	6/30/89		36 3,6,9,12	None	+3			
071	U.S. Dollar-Yen	JVJ	TIFFE		139.25:13925	Jpy 500	\$50,000	Jpy 100/\$	4/22/91		6 3,6,9,12	None	+2			
074	Fed Fund Rate 30-Day	FF	CBT	150	91.675:91675	\$4.167	\$5,000,000	\$/Basis Pt	10/03/88		12 1-12	None	+3	*		
079	Cac-40 Index	FCH	MATIF		6574.5:65745	Eur 1.0	Eur 10 X Index	Points	8/18/88		12 1-12	None	+1	*		K,hh
080	Nickel	MNI	LME		13500.:13500	\$6.00	6 Tonnes	\$/Tonne	4/23/79		15 See Page 16	None	+0			C,H
082	Aluminum Alloy	MAA	LME		1056.70:10567	\$2.50	25 Tonnes	\$/Tonne	10/06/92		15 See Page 16	None	+1			H
087	Bank Acceptance 90 Day	BAX	ME		89.925:89925	Cad 2.50	Cad 1,000,000	Cad/Bas Pt	4/22/88		24 3,6,9,12	None	+3			
088	Canada 10yr Gov't Bond	CGB	ME		93.49:9349	Cad 10.00	Cad 100,000	Percent	9/15/89		7 3,6,9,12	None	+2			ttt
089	Heating Oil #2 (RTH)	HO	NYMEX	400	.4780:4780	\$4.20	42,000 Gallons	\$/Gal	11/15/78		12 1-12	None	+4	*	*	
092	Aluminum High Grade	MHA	LME		1587.00:15870	\$2.50	25 Tonnes	\$/Tonne	6/11/87		15 See Page 16	None	+1			H
098	Us Short Money Markets	QH9	US GOV		5.63:563	\$1.00	N/A	Percent	4/22/80		37-60	None	+2			Q
099	Nikkei 225 Index	NK	CME	1000	23710:23710	\$5.00	\$5.00 X Index	Points	9/25/90		12 3,6,9,12	None	+0		*	
100	Russell 1000 Index	R	NYFE		646.30:64630	\$5.00	\$500 X Index	Points	3/05/99		12 3,6,9,12	None	+2	*	*	
101	CRB Index	CR	NYFE		210.25:21025	\$5.00	\$500 X Index	Points	6/12/86		12 1,2,4,6,8,11	None	+2	*	*	U
102	Russell 2000 Index (RTH)	RL	CME	1500	233.25:23325	\$5.00	\$500 X Index	Points	2/04/93		12 3,6,9,12	None	+2	*	*	
104	S&P 400 Midcap Index (RTH)	MD	CME	3000	157.15:15715	\$5.00	\$500 X Index	Points	2/13/92		12 3,6,9,12	None	+2	*	*	
109	Eurodollar	UD	MACE		96.145:96145	\$1.25	\$500,000	\$/Bas Pt	8/21/92		13 3,6,9,12	None	+3			
110	Wheat	XW	MACE	200	285 1/4:2852	\$1.25	1,000 Bushels	C/Bu	6/25/81		22 3,5,7,9,12	None	-1			
111	Corn	XC	MACE	120	168 3/4:1686	\$1.25	1,000 Bushels	C/Bu	6/25/81		22 3,5,7,9,12	None	-1			
112	Soybeans	XS	MACE	300	447 1/2:4474	\$1.25	1,000 Bushels	C/Bu	6/25/81		22 1,3,5,7,8,9,11	None	-1			
119	Hang Seng Index	HSJ	HKFE	500	9891:9891	Hkd 50.00	Hkd 50 X Index	Points	5/06/86		6 1-12	None	+0	*		
121	Rubber Rss1	SRS	SICOM		191.25:19125	Sgd 0.50	5 Tonnes	Sgc/Kg	4/06/81		18 1-12	None	+2	*		R
124	Greasy Wool (RTH)	YGW	SFE		831:831	Aud 25.00	2,500 Kg	Cents/Kg	3/13/95		12 2,4,6,8,10,12	None	+0			
127	Swiss Franc (RTH)	SF2	CME		.6115:6115	\$12.50	Chf 125,000	Usd/Chf	7/13/92		13 3,6,9,12	None	+4			
128	British Pound (RTH)	BP2	CME		1.4820:14820	\$6.25	Gbp 62,500	Usd/Gbp	7/13/92		12 3,6,9,12	None	+4			
129	Canada Dollar (RTH)	CD2	CME		.7165:7165	\$10.00	Cad 100,000	Usd/Cad	7/13/92		13 3,6,9,12	None	+4			
130	Rough Rice	RR	CBT	30	8.295:8295	\$2.00	2000 Cwt	\$/Cwt	8/20/86		12 1,3,5,7,9,11	None	+3		*	nn
131	DAX Index	FDX	EUREX		6458.5:64585	Eur 2.50	Eur 25 X Index	Points	11/23/90		9 3,6,9,12	None	+1	*		mmm
134	Gas Oil	LGO	ICE		145.50:14550	\$1.00	100 Tonne	\$/Tonne	4/06/81		24 1-12	None	+2		*	
136	Brent Crude Oil	LCO	ICE		16.88:1688	\$10.00	1000 Barrels	\$/Barrel	6/23/88		36 1-12	None	+2			
140	Treasury Bond	YH	CBT	3-00	98-15:9815	\$15.625	\$50,000 @ 8%	Points	9/18/81		22 3,6,9,12	None	-3		*	aaa,xxx
141	Eurodollar (3 Month)	ED	CME	100	92.405:92405	\$2.50	\$1,000,000	\$/Bas Pt	12/09/81		61 3,6,9,12	Serials	+3	*	*	tt
142	Libor Rate (1 Month)	EM	CME	100	91.785:91785	\$2.50	\$3,000,000	\$/Bas Pt	4/05/90		5 1-12	None	+3	*	*	
144	Treasury Bond (RTH)	US2	CBT	3-00	99-29:9929	\$31.25	\$100,000 @ 8%	32nds	5/01/87		36 3,6,9,12	None	-3			V,aaa
145	Tokyo Gold	JAU	TCE	80	2046:2046	Jpy 1000	1 Kilogram	Jpy/Gram	3/29/82	4/01/91	7 2,4,6,8,10,12	1,3,5,7,9,11	+0			
148	Coffee, Robusta	LKD	LCE		1080:1080	\$5.00	5 Tonnes	\$/Tonne	3/01/91		12 1,3,5,7,9,11	None	+0			

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149	S&P 500 Index (RTH)	SP	CME	3000	882.15:88215	\$2.50	\$250 X Index	Points	4/21/82		16 3,6,9,12	None	+2	*	*	yy
150	Treasury Note 10 Year	TY	CBT	200	100-245:10049	\$15.625	\$100,000	64ths	5/03/82		18 3,6,9,12	None	-4	*	*	V,aaa
157	TOPIX Index	JTI	TSE		1757.5:17575	Jpy 1,000	Jpy 10,000 X lx	Points	4/03/90	03/31/92	9 3,6,9,12	None	+1	*		
158	10-Yr Japan Gov't Bond	JGB	TSE		96.75:9675	Jpy10,000	Jpy 100m	Percent	4/04/90	03/31/92	9 3,6,9,12	None	+2			
160	US Short Money Markets	QE	US GOV		10.87:1087	\$1.00	N/A	Percent	4/22/80		37-60	None	+2			Q
172	US Short Money Markets	QF	US GOV		9.15:915	\$1.00	N/A	Percent	4/22/80		37-60	None	-2			Q
173	Short Sterling 3-Month	FSS	LIFFE		92.875:92875	Gbp 1.25	Gbp 500,000	Gbp/Bas Pt	11/04/82		48 3,6,9,12	None	+3		*	S,jj
174	Gilt, Long 20-Year	FLQ	LIFFE		107.78:10778	Gbp 10.00	Gbp 100,000	Percent	11/18/82		16 3,6,9,12	None	+2		*	T,jj
180	Japanese Bond	FYB	LIFFE		109.11:10911	Jpy10,000	Jpy 100m	Percent	7/13/87		6 3,6,9,12	None	+2			jj
181	German Long Bund	FDB	LIFFE		97.22:9722	Eur 10	Eur 100,000	Percent	9/29/88		12 3,6,9,12	None	+2		*	jj,ccc
183	Silver (NY Based)	YI	CBT		53.70:5370	\$1.00	1,000 Oz	C/Oz	4/15/83		12 1,3,5,7,9,12	2,4,6,8,10,11	+1			xxx
185	Euro Swiss Franc	FES	LIFFE		92.135:92135	Chf 2.50	Chf 1,000,000	Chf/Bas Pt	2/07/91		24 3,6,9,12	None	+3		*	
186	Western Barley	AB	WCE		114.00:11400	\$.20	20 Tonnes	\$/Tonne	2/28/83		8 3,5,7,10,12	None	+2	*		W
187	Liquid Propane (RTH)	PN	NYMEX	200	26.20:2620	\$4.20	42,000 Gallons	C/Gallon	8/21/87		15 1-12	None	+2			
188	Crude Oil (RTH)	CL	NYMEX	750	17.35:1735	\$10.00	1,000 Barrels	\$/Barrel	3/30/83		36 1-12	None	+2	*	*	
191	Natural Gas (RTH)	NG	NYMEX	100	1.650:1650	\$10.00	10,000 Mmbtu	\$/Mmbtu	4/03/90		60 1-12	None	+3		*	
193	Value Line Index	MY	KCBT	1500	262.45:26245	\$1.00	\$100 X Index	Points	7/29/83		18 3,6,9,12	None	+2	*	*	
199	White Sugar #5	LSU	LCE		181.20:1812	\$5.00	50 Tonne	\$/Tonne	7/30/87		16 3,5,8,10,12	None	+1	*		
202	Aluminum	AL	COMEX		.6655:6655	\$4.40	44,000 Lbs	\$/Lb	5/14/99		26 1-12	None	+4			
204	Tokyo Silver	JSY	TCE	90	258.4:2584	Jpy 600	60 Kg	Jpy/10 G	1/26/84	4/01/91	15 2,4,6,8,10,12	1,3,5,7,9,11	+1			
205	Tokyo Platinum	JPL	TCE	80	2921:2921	Jpy 500	500 Grams	Jpy/Gram	1/26/84	4/01/91	15 2,4,6,8,10,12	1,3,5,7,9,11	+0			
207	Treasury Note 2 Year	Tu2	CBT	3-00	99-045:9909	\$31.25	\$200,000	64ths	6/22/90		12 3,6,9,12	None	-4	*	*	oo,aaa
209	FTSE-100 Index	FFI	LIFFE	5	2076.7:20767	Gbp 1.00	Gbp 10 X Index	Points	5/03/84		12 3,6,9,12	None	+1	*		S,jj
213	Gold NY Based	YG	CBT	500	371.30:3713	\$3.32	33.2 Fine Troy	\$/Oz	6/13/84		18 2,4,6,8,10,12	1,3,5,7,9,11	+1			C,xxx
214	Swiss Market Index	SMI	SOFFEX		1843.8:18438	Chf 1.0	Chf 10 X Index	Points	11/09/90		4 1-12	None	+1	*		Z
224	Unleaded Gas (RTH)	HU	NYMEX	4000	.4115:4115	\$4.20	42,000 Gallons	\$/Gal	12/03/84		18 1-12	None	+4	*	*	
228	90-Day Bank Bills (RTH)	YBA	SFE		86.67:8667	Aud 24	Aud 1,000,000	Aud/Bas Pt	1/02/80		24 3,6,9,12	None	+2	*		pp
230	All Ordinaries Index (RTH)	YIX	SFE		1643.0:16430	Aud 2.50	Aud 25 X Index	Points	2/16/83		18 3,6,9,12	None	+1	*		ll
231	T-Bond 3 Yr 6% (RTH)	YTT	SFE		88.12:8812	Aud 29	Aud 100,000	Percent	5/17/88		6 3,6,9,12	None	+2	*		uuu
232	SPI 200 (RTH)	YAP	SFE		3146.0:31460	Aud 2.50	Aud 25 X Index	Points	5/02/00		18 3,6,9,12	None	+1	*		
234	US Short Money Markets	QI	US GOV		7.50:750	\$1.00	N/A	Percent	7/29/73		37-60	None	+2			Q
235	Industry Indices	II	ALL		105.3:1053	0.1%	N/A	Percent	6/30/67		37-61	None	+1			zzz
236	Winter (White) Wheat	NW	MGE	250	313 4/8:3134	\$6.25	5,000 Bushels	C/Bu	9/10/84		13 3,5,7,9,12	None	-1	*	*	
237	Azuki Red Beans	JRB	TGE		11970:1197	Jpy 800	2400 Kg	Jpy/30 Kg	9/10/84		5 1-12	None	+0			C
239	U.S. Soybeans	JAS	TGE		26360:2636	Jpy 300	30 Tonnes	Jpy/Tonne	9/10/84		12 2,4,6,8,10,12	None	+0			ff
240	Raw Silk	JSK	YCE		7154:7154	Jpy 150	150 Kg	Jpy/Kg	9/21/94		7 1-12	None	+0			
241	Raw Sugar	JSQ	TGE		25250:25250	Jpy 50	50 Tonnes	Jpy/Tonne	9/10/84		19 1,3,5,7,9,11	None	+0			ss
242	Nikkei 300 Index	SNW	SGX		266.8:2668	Jpy 1000	Jpy10000 X lx	Points	2/03/95		15 3,6,9,12	None	+1			
244	Eurodollar (3 Month)	SED	SGX		93.645:93645	\$2.50	\$1,000,000	\$/Bas Pt	9/07/84		17 3,6,9,12	Serials	+3			tt
248	Nikkei 225 Index	SSI	SGX		21590.:21590	Jpy 500	Jpy 500 X Index	Points	9/03/86		15 3,6,9,12	None	+0	*		

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
249	Euroyen 3 Mo (Tibor)	SEV	SGX		93.735:93735	Jpy 250	Jpy 100m	Jpy/Bas Pt	10/27/89		60 3,6,9,12	None	+3			
250	Treasury Note 10 Yr (RTH)	TY2	CBT	200	100-245:10049	\$15.625	\$100,000	64ths	5/01/87		18 3,6,9,12	None	-4			V,aaa
251	Treasury Note 5 Year	FV	CBT	3-00	96-305:9661	\$15.625	\$100,000	64ths	5/20/88		12 3,6,9,12	None	-4	*	*	aaa
253	Municipal Note Index	MB	CBT		96-11:9611	\$31.25	\$1000 X Index	32nds	6/11/85		12 3,6,9,12	None	-3	*	*	xx,eeee
255	Nikkei 225 Index	JNI	OSE	600	24331:24331	Jpy 1000	Jpy 1000 X lx	Points	9/03/88		12 3,6,9,12	None	+0	*		
262	Japanese Yen (RTH)	JY2	CME		.6529:6529	\$12.50	Jpy 12.5m	Usd/100jpy	6/26/92		12 3,6,9,12	None	+4			
263	Us Dollar Index	DX	FINEX	500	102.86:10286	\$10.00	\$1,000 X Index	Points	11/20/85		12 3,6,9,12	None	+2	*	*	bb
264	Euro FX	EU	FINEX		110.10:11010	\$10.00	Eur 200,000	Points	1/07/86		12 3,6,9,12	None	+2	*		
265	Australian Dollar (RTH)	AD2	CME		.6453:6453	\$10.00	Aud 100,000	Usd/Aud	7/13/92		12 3,6,9,12	None	+4			
266	Goldman Sachs Index	GI	CME		188.14:18814	\$2.50	\$250 X Index	Points	7/28/92		12 1-12	None	+2	*	*	bbbb
269	Eurodollar (RTH)	ED2	CME	100	92.405:92405	\$2.50	\$1,000,000	\$/Bas Pt	8/17/92		61 3,6,9,12	Serials	+3			tt
270	Libor Rate (RTH)	EM2	CME	100	91.785:91785	\$2.50	\$3,000,000	\$/Bas Pt	8/17/92		5 1-12	None	+3			
278	Mexican Peso (RTH)	MP2	CME	2000	.15975:15975	\$5.00	500,000 Mxp	Usd/Mxp	4/25/95		12 3,6,9,12	None	+5			
290	S&P 500 Index	SP2	CME	3000	882.15:88215	\$2.50	\$250 X Index	Points	8/14/95		16 3,6,9,12	None	+2			yy
293	Treasury Note 5 Yr (RTH)	FV2	CBT	3-00	96-305:9661	\$15.625	\$100,000	64ths	5/20/88		12 3,6,9,12	None	-4			aaa
298	Spain Gov't Bond 10 Yr	MFF	MEFF		96.42:9642	Eur 10	Eur 100,000	Percent	4/10/92		12 3,6,9,12	None	+2			Y
299	Swiss Gov't Bond 10 Yr	CON	SOFFEX		93.71:9371	Chf 10	Chf 100,000	Percent	5/29/92		12 3,6,9,12	None	+2			
304	Natural Gas	NQL	ICE		11.395:11395	Gbp 0.30	1000 Btu/Day	Pence/Btu	1/31/97		14 1-12	None	+3			
305	Klibor, 3-Month	KLB	MDEX		92.73:9273	Rm 25	Rm 1,000,000	Points	3/19/97		36 3,6,9,12	None	+2			
307	Hungarian Traded Index	HTX	OTOB		1466.00:146600	Eur 0.05	Eur 5 X Index	Points	3/20/97		9 1-12	None	+2	*		qqqq
310	Rubber	JRU	TCE		112.9:1129	Jpy 1000	10000 Kg	Jpy/Kg	1/06/92		8 1-12	None	+1			ffff
311	Palladium	JPA	TCE		351:351	Jpy 500	500 G	Jpy/G	8/03/92		12 2,4,6,8,10,12	1,3,5,7,9,11	+0			aaaa
312	Corn	JCR	TGE		14660:1466	Jpy 1000	100 Tonnes	Jpy/Tonne	8/12/92		12 1,3,5,7,9,11	None	+0			
316	Bank Bills	NBB	NZFE		93.81:9381	Nzd 24	Nzd 1,000,000	Nzd/Bas Pt	9/18/92		36 3,6,9,12	None	+2			
318	Crude Palm Oil	KPO	MDEX		879:879	Myr 25	25 Tonnes	Myr/Tonne	10/12/92		12 1-12	None	+0			
319	OMX Index	OMX	SOM		710.55:71055	Sek 1.0	Sek 100 X Index	Points	10/12/92		3 1-12	None	+2	*		yyy
320	Amsterdam EOE Index	AEX	AEX		280.60:28060	Eur 2	Eur 200 X Index	Points	10/12/92		12 1,4,7,10	Serials	+2	*		ppp
326	Austrian Traded Index	ATX	OTOB		1123.40:112340	Eur 0.1	Eur 10 X Index	Points	11/11/92		6 1-12	None	+2	*		iii
329	KFX Stock Index	KFX	FUTOP		202.95:20295	Dkk 100	Dkk 10,000 X lx	Points	1/26/93		6 3,6,9,12	None	+2	*		
330	Hong Kong+ Index	SHK	SGX		7416:7416	Usd 5.00	Usd 5.00 X Index	Points	11/23/98		12 1-12	None	+0	*		
331	Ibex 35 Index	MFJ	MEFF		10571.5:105715	Eur 1.0	Eur 100 X Index	Points	4/20/92		6 1-12	None	+1	*		rrr
332	3-Year Gov't Stock	NQV	NZFE		93.04:9304	Nzd 10	Nzd 100,000	Percent	6/10/93		12 3,6,9,12	None	+2			
333	10-Year Gov't Stock	NQB	NZFE		92.610:9261	Nzd 10	Nzd 100,000	Percent	6/10/93		12 3,6,9,12	None	+2			
337	10-Yr Japan Gov't Bond	SIB	SGX		110.95:11095	Jpy 1,000	Jpy 10m	Percent	10/01/93		15 3,6,9,12	None	+2			ggg
338	OBX Index	OBX	Oslo		349.50:34950	Nok 10	Nok 100 X Index	Points	9/17/92		3 1-12	None	+1	*		
342	Bel 20 Stock Index	BFX	BELFOX		2874.5:28745	Eur 2.0	Eur 20 X Index	Points	10/29/93		6 1-12	None	+1	*		kkk
346	Nikkei 300 Index	JNW	OSE	600	296.8:2968	Jpy 1000	Jpy10000 X Indx	Points	2/14/94		12 3,6,9,12	None	+1	*		
347	FTSE 250 Index	FMC	LIFFE	750	3915.0:39150	Gbp 10.0	Gbp 100 X Index	Points	2/25/94		12 3,6,9,12	None	+1			
355	Brazilian Real	BR	CME		1.0482:10482	\$10.00	100,000 Brl	Usd/Brl	11/08/95		12 1-12	None	+4	*	*	
358	Rapeseed, European	COM	MATIF		186.5:1865	Eur 5.0	50 Metric Tons	Eur/Tonne	10/28/94		19 2,5,8,11	None	+1			

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359	MIB 30 Stock Index	IFX	MIF		15275:15275	Eur 5	Eur 5 X Index	Points	11/28/94		12 3,6,9,12	None	+0	*		nnn
361	US\$-Swiss Franc	YF	FINEX		1.2734:12734	Chf 20	\$200,000	Chf/Usd	2/09/96		12 3,6,9,12	None	+4			
363	British Pound	YP	FINEX		1.5610:15610	\$12.50	Gbp 125,000	Usd/Gbp	2/09/96		12 3,6,9,12	None	+4			
364	US\$-Japanese Yen	YY	FINEX		102.56:10256	Jpy 2000	\$200,000	Jpy/Usd	2/09/96		12 3,6,9,12	None	+2			
372	US\$-South African Rand	ZR	FINEX		4.7185:47185	Zar 10.00	\$100,000	Zar/Usd	4/03/97		12 3,6,9,12	None	+4			
373	British Pd-Swiss Franc	SS	FINEX		2.2992:22992	Chf 12.50	Gbp 125,000	Chf/Gbp	4/18/97		12 3,6,9,12	None	+4			
374	British Pd-Japan Yen	SY	FINEX		194.08:19408	Jpy 1250	Gbp 125,000	Jpy/Gbp	4/18/97		12 3,6,9,12	None	+2			
381	T-Bond 10-Yr (RTH)	YTC	SFE		90.425:90425	Aud 40	Aud 100,000	Percent	12/05/84		6 3,6,9,12	None	+3			uuu
382	T-Note 2 Year	TU	CBT	3-000	106-045:106045	\$6.25	\$200,000	.25 32nds	6/22/90		12 3,6,9,12	None	-8			oo,aaa
391	Ibovespa Index	IND	BMF		37738:37738	Brc 0.20	Brc 0.20 X Ix	Points	5/02/94		6 2,4,6,8,10,12	None	+0	*		
393	Arabica Coffee	CFC	BMF		173.30:17330	\$1.00	6000 Kg	\$/60 Kg	6/15/95		12 3,5,7,9,12	None	+2			
394	One Day Deposits	DII	BMF		96.865:96865	Brc 0.50	Brc 50,000	Percent	5/02/95		24 1-12	None	+3			
395	US Dollar (Commercial)	DOL	BMF		1079.200:107920	Brl 5.00	\$50,000	Brl/\$1000	6/02/97		12 1-12	None	+2			
396	NZSE 10 Capital SPI	NTP	NZFE		2140:2140	Nzd 20	Nzd 20 X Index	Points	8/02/95		12 3,6,9,12	None	+0	*		
401	S&P 500 Growth Index	SQ	CME		292.95:29295	\$2.50	\$250 X Index	Points	11/06/95		12 3,6,9,12	None	+2	*	*	yy
402	S&P 500 Value Index	SU	CME		308.45:30845	\$2.50	\$250 X Index	Points	11/06/95		12 3,6,9,12	None	+2	*	*	yy
403	Milk, BFP Class IV	DK	CME	150	12.15:1215	\$20.00	200,000 Lbs	\$/Cwt	7/10/00		12 1-12	None	+2			
404	Milk, BFP Class III	DA	CME	150	12.15:1215	\$20.00	200,000 Lbs	\$/Cwt	1/11/96		12 1-12	None	+2		*	
406	KLSE Composite Index	KLI	MDEX		10845:10845	Myr 5	Myr 50 X Index	Points	12/15/95		9 1-12	None	+1	*		
409	Soybeans	S2	CBT	300	451 1/2:4514	\$6.25	5,000 Bu	C/Bu	3/01/96		17 1,3,5,7,8,9,11	None	-1			
410	Soybean Meal	SM2	CBT	100	134.80:1348	\$10.00	100 Tons	\$/Ton	3/01/96		14 1,3,5,7,8,9,10,12	None	+1			C
411	Soybean Oil	BO2	CBT	100	16.65:1665	\$6.00	60,000 Lbs	C/Lb	3/01/96		17 1,3,5,7,8,9,10,12	None	+2			
412	Corn	C2	CBT	100	162 1/4:1622	\$6.25	5,000 Bu	C/Bu	3/01/96		16 3,5,7,9,12	None	-1			
413	Wheat	W2	CBT	200	282 1/2:2824	\$6.25	5,000 Bu	C/Bu	3/01/96		24 3,5,7,9,12	None	-1			
414	Oats	O2	CBT	60	143 3/4:1436	\$6.25	5,000 Bu	C/Bu	3/01/96		24 3,5,7,9,12	None	-1			
415	Rough Rice	RR	CBT	30	8.295:8295	\$2.00	2000 Cwt	\$/Cwt	3/01/96		12 1,3,5,7,9,11	None	+3			
416	Euroyen 3-Mo (Tibor)	EY	CME		99.730:99730	Jpy 250	Jpy 100m	Jpy/Bas Pt	3/06/96		24 3,6,9,12	None	+3			
417	Australia \$/New Zeal	AR	FINEX		1.1928:11928	Nzd 20.00	Aud 200,000	Nzd/Aud	5/14/99		12 3,6,9,12	None	+4			
418	Australia \$/Japan Yen	YA	FINEX		61.29:6129	Jpy 2,000	Aud 200,000	Jpy/Aud	5/14/99		12 3,6,9,12	None	+2			
427	Euroyen 3 Mo Tibor	FEY	LIFFE		99.725:99725	Jpy 250	Jpy 100m	Jpy/Bas Pt	4/11/96		36 3,6,9,12	None	+3			
429	Nasdaq 100 Index	ND	CME		611.85:61185	\$1.00	\$100 X Index	Points	4/10/96		13 3,6,9,12	None	+2	*	*	
441	Butter	DB	CME		109.15:10915	\$4.00	40,000 Lbs	C/Lb	9/05/96		12 2,4,6,7,9,11	None	+2		*	
443	MDAX Index	MDX	EUREX		7165.5:71655	Eur0.5	Eur5 X Index	Points	9/23/1996		9 3,6,9,12	None	+1	*		kkkk
445	OS Board - N Central	BD	CME		168.50:16850	\$1.00	100,000 Sq Ft	\$/1000 Sf	11/08/96		12 1,3,5,7,9,11	None	+2			
448	MSCI Taiwan Index	STW	SGX		309.8:3098	\$10.00	\$100 X Index	Points	1/09/97		9 3,6,9,12	Serials	+1	*		
450	Euro FX/British Pound	RP	CME		.70805:70805	Gbp 1.25	Eur 125,000	Gbp/Eur	1/11/99		12 3,6,9,12	None	+5			
451	Euro FX/Japanese Yen	RY	CME		123.77:12377	Jpy 1250	Eur 125,000	Jpy/Eur	1/11/99		12 3,6,9,12	None	+2			
452	Euro FX/Swiss Franc	RF	CME		1.6007:16007	Chf 12.5	Eur 125,000	Chf/Eur	1/11/99		12 3,6,9,12	None	+4			
453	Japan Gov't Bond, 10yr	JB	CME		110.95:11095	Jpy 5,000	Jpy 50m	Percent	1/22/99		15 3,6,9,12	None	+2			
454	Euro FX (RTH)	CU2	CME		1.1184:11184	\$12.50	Eur 125,000	Usd/Eur	1/04/99		12 3,6,9,12	None	+4			

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
455	Nasdaq 100 Index (RTH)	ND2	CME		1211.85:121185	\$1.00	\$100 X Index	Points	4/10/96		13 3,6,9,12	None	+2			
456	PJM Electricity	QJ	NYMEX	1500	25.38:2538	\$7.36	736 M Watt Hrs	\$/Mwh	3/19/99		18 1-12	None	+2			
458	South African Rand	RA	CME		.221975:22197	\$5.00	Zar 500,000	Usd/Zar	5/07/97		12 1-12	None	+5			
459	New Zealand Dollar	NE	CME		.6846:6846	\$10.00	Nzd 100,000	Usd/Nzd	5/07/97		12 3,6,9,12	None	+4			
460	Aluminum	JAL	TCE		209.4:2094	Jpy 1000	10 Tonnes	Jpy/Kg	4/07/97		7 2,4,6,8,10,12	Serials	+1			
466	JSE All Share Index	ALS	SAFEX		6567.0:65670	Zar 1.00	Zar 10 X Index	Points	5/02/90		15 3,6,9,12	None	+1	*		
468	JSE Industrial Index	INI	SAFEX		8137:8137	Zar 10.00	Zar 10 X Index	Points	5/02/90		15 3,6,9,12	None	+0	*		
470	RSA R153 13% 2010 Bond	RSA	SAFEX		14.970:14970	Zar 10.00	Zar 1,000,000	Percent	8/02/96		12 2,5,8,11	None	+3			
471	Australian Dollar	AU	FINEX		.7795:7795	\$20.00	Aud 200,000	Usd/Aud	5/01/97		12 3,6,9,12	None	+4			
472	New Zealand Dollar	ZX	FINEX		.6855:6855	\$20.00	Nzd 200,000	Usd/Nzd	5/01/97		12 3,6,9,12	None	+4			
473	Swiss Franc/Japan Yen	ZY	FINEX		86.05:8605	Jpy 2000	Chf 200,000	Jpy/Chf	11/20/98		12 3,6,9,12	None	+2			
478	Euro/Norwegian Krone	OL	FINEX		8.2350:82350	Nok 10.00	Eur 100,000	Nok/Eur	5/14/99		12 3,6,9,12	None	+4			
485	US\$-Canadian Dollar	YD	FINEX		1.3674:13674	\$20.00	\$200,000	Cad/Usd	7/11/97		12 3,6,9,12	None	+4			
486	Rubber Tsr-20	STF	SICOM		108.25:10825	Usd 0.20	20 Tonnes	Usc/Kg	7/28/97		15 1-12	None	+2			
487	E-Mini S&P 500 Index	ES	CME	3000	925.65:92565	\$0.50	\$50 X Index	Points	9/09/97		15 3,6,9,12	None	+2		*	
491	PSI 20 Index	PSI	BDP		11462:11462	Eur 1	Eur 1 X Index	Points	9/03/97		6 1-12	None	+0	*		qqq
496	DJ Industrial Avg	DJ	CBT	350	8112:8112	\$10.00	\$10 X Index	Points	10/06/97		36 3,6,9,12	None	+0	*	*	
497	E-Mini Nasdaq 100 Ix	NQ	CME		2234.50:223450	\$0.20	\$20 X Index	Points	6/21/99		13 3,6,9,12	None	+2			
498	E-Mini Japanese Yen	JT	CME		.9373:9373	\$6.25	6.25 M Jpy	Usd/100jpy	10/08/99		6 3,6,9,12	None	+4			
499	E-Mini Euro FX	EX	CME		1.0736:10736	\$6.25	Eur 62,500	Usd/Eur	10/08/99		6 3,6,9,12	None	+4			
500	Hibor (3 Month)	HIR	HKFE		87.15:8715	Hkd 25	Hkd 1,000,000	Hkd/Bas Pt	9/26/97		24 3,6,9,12	None	+2			
501	Kospi 200 Index	KOS	KSE		60.75:6075	Krw 5,000	Krw 500000 X Ix	Points	1/21/98		6 3,6,9,12	None	+2	*		
506	Azuki Red Beans	JKB	KEX		11790:11790	Jpy 80	2400 Kg	Jpy/30 Kg	3/12/98		6 1-12	None	+0			
507	Raw Sugar	JKQ	KEX		30290:30290	Jpy 50	50 Tonnes	Jpy/Tonne	3/12/98		9 1,3,5,7,9,11	None	+0			
508	Raw Silk	JRS	KEX		4189:4189	Jpy 150	150 Kg	Jpy/Kg	3/12/98		6 1-12	None	+0			
509	U.S. Soybeans	JSB	KCX		35320:35320	Jpy 30	30 Tonnes	Jpy/Tonne	6/24/96		12 1,3,5,7,9,11	None	+0			
510	Azuki Red Beans	JRK	KCX		11790:11790	Jpy 80	2400 Kg	Jpy/30 Kg	6/24/96		6 1-12	None	+0			
511	Corn	JKC	KCX		17290:17290	Jpy 100	100 Tonnes	Jpy/Tonne	6/24/96		12 2,4,6,8,10,12	None	+0			
517	Milling Wheat 2	BL2	MATIF		127.00:12700	Eur 0.50	50 Tonnes	Eur/Tonne	5/27/98		20 1,3,5,9,11	None	+2			fff
519	Russian Ruble	RU	CME		.15927:15927	\$25.00	Rub 2,500,000	Usd/Rub	4/21/98		18 3,6,9,12	None	+5			ssss
520	Czech Traded Index	CTX	OTOB		647.50:64750	Eur 0.05	Eur 5 X Index	Points	4/23/98		6 1-12	None	+2	*		rrrr
521	Polish Traded Index	PTX	OTOB		1070.50:107050	Eur 0.05	Eur 5 X Index	Points	4/23/98		6 1-12	None	+2	*		qqqq
522	Russian Traded Index	RTX	OTOB		631.50:63150	\$0.10	\$10 X Index	Points	4/23/98		6 1-12	None	+2	*		
523	Eurotop 100 Index	FEU	LIFFE		2842.0:28420	Eur 2.00	Eur 20 X Index	Points	5/12/98		9 3,6,9,12	None	+1	*		
524	Euro FX	CU	CME		1.1184:11184	\$12.50	Eur 125,000	Usd/Eur	5/19/98		12 3,6,9,12	None	+4	*		
527	Arabica Coffee	JAC	TGE		27520:27520	Jpy 50	50 Bags	Jpy/Bag	6/16/98		12 1,3,5,7,9,11	None	+0			
528	Robusta Coffee	JRC	TGE		22730:22730	Jpy 50	50 Bags	Jpy/Bag	6/16/98		12 1,3,5,7,9,11	None	+0			
529	Dow Jones Stoxx 50 Ix	SXX	EUREX		3274.0:32740	Eur 1.0	Eur 10 X Index	Points	6/22/98		9 3,6,9,12	None	+1	*		
530	Dow Jones Euro Stoxx	SXE	EUREX		3265.0:32650	Eur 1.0	Eur 10 X Index	Points	6/22/98		9 3,6,9,12	None	+1	*		
537	Maize, White	MAW	SAFEX		773.80:77380	Zar 1.0	100 Tonnes	Zar/Tonne	8/18/98		13 3,5,7,9,12	None	+2			

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
538	Maize, Yellow	MAY	SAFEX		639.20/63920	Zar 1.0	100 Tonnes	Zar/Tonne	8/18/98		13 3,5,7,9,12	None	+2			
539	MSCI Singapore Index	SSQ	SGX		123.6/1236	Sgd 20.00	Sgd 200 X Index	Points	9/07/98		12 1-12	None	+1	*		
546	Euribor, 3 Month	EEI	EUREX		96.475/96475	Eur 2.50	Eur 1,000,000	Eur/Bas Pt	9/18/98		36 3,6,9,12	Serials	+3			
550	DJ Thailand Index	STL	SGX		45.25:4525	\$3.00	\$300 X Index	Points	11/02/98		12 1-12	None	+2			
551	Euro German Buxl 4%	EBX	EUREX		102.41:10241	Eur 10	Eur 100,000	Percent	10/02/98		9 3,6,9,12	None	+2			vvv
552	Euro German Bund	EBL	EUREX		115.94:11594	Eur 10	Eur 100,000	Percent	10/05/98		9 3,6,9,12	None	+2			
553	Euro German Bobl	EBM	EUREX		108.78:10878	Eur 10	Eur 100,000	Percent	10/05/98		9 3,6,9,12	None	+2			
554	Euro German Schatz	EBS	EUREX		104.86:10486	Eur 1	Eur 100,000	Percent	10/05/98		9 3,6,9,12	None	+3			
558	5-Year Euro Swapnote	FBO	LIFFE		102.77:10277	Eur 10	Eur 100,000	Percent	1/13/99		9 3,6,9,12	None	+2			vvv
559	10-Year Euro Swapnote	FBP	LIFFE		102.77:10277	Eur 10	Eur 100,000	Percent	1/13/99		9 3,6,9,12	None	+2			vvv
562	Euro/Japanese Yen	EJ	FINEX		138.20:13820	Jpy 1000	Eur 100,000	Jpy/Eur	11/20/98		12 3,6,9,12	None	+2			
563	Euro/Swedish Krona	RK	FINEX		9.4635:94635	Sek 10	Eur 100,000	Sek/Eur	11/20/98		12 3,6,9,12	None	+4			
564	Euro/Swiss Franc	RZ	FINEX		1.6185:16185	Chf 10	Eur 100,000	Chf/Eur	11/20/98		12 3,6,9,12	None	+4			
565	Euribor, 3 Month	FEI	LIFFE		96.475/96475	Eur 2.50	Eur 1,000,000	Eur/Bas Pt	12/08/98		48 3,6,9,12	Serials	+3			
566	Euro/British Pound	GB	FINEX		.7035:7035	Gbp 10	Eur 100,000	Gbp/Eur	12/11/98		12 3,6,9,12	None	+4			
567	Euroyen 3 Mo (Libor)	SEL	SGX		99.435:99.435	Jpy 250	Jpy 100m	Jpy/Bas Pt	2/22/99		36 3,6,9,12	None	+3			
568	Euroyen 3 Mo (Libor)	EL	CME		99.435:99.435	Jpy 250	Jpy 100m	Jpy/Bas Pt	4/01/99		36 3,6,9,12	None	+3			
569	Sibor, 3 Month	SSD	SGX		97.465/97465	Sgd 2.5	Sgd 1,000,000	Sgd/Bas Pt	9/10/99		24 3,6,9,12	Serials	+3			
570	Euro/Canadian Dollar	EP	FINEX		1.5026:15026	Cad 10	Eur 100,000	Cad/Eur	12/10/99		12 3,6,9,12	None	+4			
575	Rubber RSS3	SRU	SICOM		71.25:7125	Usd 0.50	5 Tonnes	Usd/Kg	11/17/99		18 1-12	None	+2			
576	RCS Index	SRI	SICOM		74.9:749	Usd 5.00	\$50 X Index	Points	11/17/99		9 1-12	None	+1			
580	FTSE Eurobloc 100 Index	FEB	LIFFE		1049.0:10490	Eur 2.00	Eur 20 X Index	Points	5/25/99		6 3,6,9,12	None	+1			
581	FTSE Eurotop 300 Index	FET	LIFFE		1275.0:12750	Eur 2.00	Eur 20 X Index	Points	5/25/99		6 3,6,9,12	None	+1			
582	FTSE Eurotop 300 Ex UK	FEK	LIFFE		1296.0:12960	Eur 2.00	Eur 20 X Index	Points	5/25/99		6 3,6,9,12	None	+1			
583	MSCI Euro Index	MSE	LIFFE		1053.0:10530	Eur 2.00	Eur 20 X Index	Points	5/25/99		6 3,6,9,12	None	+1			
584	MSCI Pan-Euro Index	MSP	LIFFE		1066.0:10660	Eur 2.00	Eur 20 X Index	Points	5/25/99		6 3,6,9,12	None	+1			
585	FTSE Estars Index	FEO	LIFFE		3118.0:31180	Eur 1.00	Eur 10 X Index	Points	6/29/99		6 3,6,9,12	None	+1			
586	Gasoline	JGL	TCE		21550:21550	Jpy 0.5	50KI	Jpy/KI	7/05/99		6 1 - 12	None	+0			www
587	Kerosene	JKE	TCE		21270:21270	Jpy 0.5	50KI	Jpy/KI	7/05/99		6 1 - 12	None	+0			www
588	S&P Canada 60 Index	SXF	ME		417.80:41780	Cad 2.00	Cad 200 X Index	Points	9/07/99		12 3,6,9,12	None	+2	*		
589	Corn	EMA	MATIF		131.75:13175	Eur 0.50	50 Metric Tons	Eur/Tonne	10/01/99		16 1,3,6,8,11	None	+2			
594	DJ Utility Avg (RTH)	DR2	CBT	350	328.95:32895	\$2.00	\$200 X Index	Points	7/20/00		12 3,6,9,12	None	+2			
595	DJ Transport Avg (RTH)	DQ2	CBT	350	2897.5:28975	\$2.00	\$20 X Index	Points	7/20/00		12 3,6,9,12	None	+1			
596	DJ Industrial Avg (RTH)	DJ2	CBT	350	8112:8112	\$10.00	\$10 X Index	Points	4/03/98		36 3,6,9,12	None	+0			
600	Finnish Stock Index (Fox)	EOX	EUREX		3197.00:319700	Eur 0.01	Eur 10 X Index	Points	1/19/00		9 3,6,9,12	None	+2	*		
601	US Dollar/Korean Won	KRW	KOFEX		1174.2/11742	Krw 5,000	Usd 50,000	Krw/Usd	7/14/99		12 1 - 12	None	+1			
602	Korean Cd Interest Rate	CDF	KOFEX		92.97/9297	Krw 12,500	Krw 500m	Krw/Bas Pt	7/14/99		12 3,6,9,12	None	+2			
603	Korean Treasury Bond	KTB	KOFEX		97.45:9745	Krw 10,000	Krw 100m	Percent	9/29/99		12 3,6,9,12	None	+2			
604	Gold	KQD	KOFEX		11210:11210	Krw 1,000	Krw/Gram	1 Kg	7/14/99		12 2,4,6,8,10,12	None	+0			
605	Broilers	JBR	KCX		684:684	Jpy 1200	Jpy/Kg	1200 Kg	11/01/99		6 1 - 12	None	+0			

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
606	Eggs	JEQ	CCX		205.8:2058	Jpy 500	Jpy/Kg	5000 Kg	11/01/99		6 1 - 12	None	+1			
607	Gasoline	JCQ	CCX		23870:23870	Jpy 20	Jpy/Liter	20 Kl	1/12/00		6 1 - 12	None	+0			
608	Kerosene	JCK	CCX		21370:21370	Jpy 20	Jpy/Liter	20 Kl	1/12/00		6 1 - 12	None	+0			
614	90-Day Bank Bills	YBA	SFE		86.67:8667	Aud 24	Aud 1,000,000	Aud/Bas Pt	1/11/90		24 3,6,9,12	None	+2			hhh
615	T-Bond 3 Yr 12%	YTT	SFE		88.12:8812	Aud 29	Aud 100,000	Percent	2/22/90		6 3,6,9,12	None	+2			hhh
616	T-Bond 10-Yr	YTC	SFE		90.425:90425	Aud 40	Aud 100,000	Percent	11/30/89		6 3,6,9,12	None	+3			hhh
619	Non-GMO Soybeans	JNQ	TGE		26540:26540	Jpy 10	10 Tonnes	Jpy/Tonne	5/18/00		12 2,4,6,8,10,12	None	+0			
621	US Dollar-Sweden Kr	KU	FINEX		9.1150:91150	Sek 20.00	Usd 200,000	Sek/Usd	5/12/00		12 3,6,9,12	None	+4			
622	US Dollar-Norway Kr	NS	FINEX		8.9709:89709	Nok 20.00	Usd 200,000	Nok/Usd	5/12/00		12 3,6,9,12	None	+4			
623	Euro-Australia Dollar	UA	FINEX		1.5969:15969	Aud 10.00	Eur 100,000	Eur/Aud	5/12/00		12 3,6,9,12	None	+4			
624	Australia \$/Canada \$	AS	FINEX		0.8520:8520	Cad 20.00	Aud 200,000	Aud/Cad	5/12/00		12 3,6,9,12	None	+4			
625	Canada \$-Japan Yen	HY	FINEX		73.27:7327	Jpy 2000	Cad 200,000	Jpy/Cad	5/12/00		12 3,6,9,12	None	+2			
626	LME Index	LNx	LME		1258.1:12581	\$1.00	\$10 X Index	Points	4/10/00		12 1-12	None	+1			
627	FTSE Techmark 100 Index	FTM	LIFFE		3579.5:35795	Gbp 1.00	Gbp 10 X Index	Points	6/27/00		9 3,6,9,12	None	+1			
638	Rubber TSR-20	JOS	OME		72.8:728	Jpy 1000	10 Tonnes	Jpy/Kg	6/28/00		6 1-12	None	+1		(jiii)	
639	Rubber RSS3	JKR	OME		69.4:694	Jpy 500	5000 Kg	Jpy/Kg	1/06/97	7/17/98	6 1-12	None	+1			
640	Rubber Index	JRI	OME		69.75:6975	Jpy 200	Jpy 20000 X Index	Points	1/06/97	8/18/98	6 1-12	None	+2			
641	Aluminum	JOA	OME		183.7:1837	Jpy 500	5000 Kg	Jpy/Kg	1/06/97	8/18/98	12 1,3,5,7,9,11	None	+1			
643	S&P CNX Nifty Index	SIN	SGX		1297.5:12975	\$2.00	\$20 X Inex	Points	9/25/00		12 1-12	None	+1			
644	TAIEX Index	TX	TAIFEX		7926:7926	Twd 200	Twd 200 X Index	Points	8/28/00		12 1-12	None	+0			
645	TSEC Finance Index	TXF	TAIFEX		866.2:86620	Twd 10	Twd 1000 X Index	Points	8/28/00		12 1-12	None	+2			
646	TSEC Electronics Index	TXE	TAIFEX		433.90:43390	Twd 40	Twd 4000 X Index	Points	8/28/00		12 1-12	None	+2			
648	Nikkei 225 Index (RTH)	SSI2	SGX		21590:21590	Jpy 500	Jpy 500 X Index	Points	9/04/97		15 3,6,9,12	None	+0			
649	Mini Hang Seng Index	HMH	HKFE		14456:14456	Hkd 10.00	Hkd 10 X Index	Points	10/09/00		6 1-12	None	+0			
651	Portugal Telecom	PTC	BDP		385/3.85	Eur 1	100 Shares	Eur/Share	03/28/01		5		+2			
652	Electricidade De Portugal	EDP	BDP		385/3.85	Eur 1	100 Shares	Eur/Share	03/28/01		5		+2			
653	Banco Com	BCP	BDP		510/5.10	Eur 1	100 Shares	Eur/Share	03/28/01		5		+2			
654	Australian Dollar/Us Dollar	YAF	SFE		.5309/5309	Usd 10	Aud 100,000	Uad/Aud	02/06/01		12 1-12	None	+4			
655	Kosdaq 50 Index Futures	KSQ	KSE		96.45/9645	Krw 1000	Krw 100000 X Inx	Points	01/30/01		12 3,6,9,12		+2	Y	N	
658	2yr Euro Swapnote	FBS	LIFFE		105.50/10550	Eur 10	Eur 100,000	Points	03/20/01		9 1-12, 3 Nearest		+3	N	N	vvv
659	FTSE/ASE-20 Index	ATF	Adex		1739.25/173925	Eur 0.05	Eur 5 X Index	Points	04/06/01		6 1-12	None	+2	N	N	
660	FTSE/ASE Midcap 40	AT4	Adex		360.25/36025	Eur 0.1	Eur 10x Index	Points	04/06/01		6 1-12	None	+2	N	N	
664	Potatoes	JPO	YCE		4296/4296	Yen 250	2500kg	Yen	05/10/01		6 1-12	None	0	N	N	
666	T-Note 2 Year (RTH)	TU3	CBT	3-000	106-045/106045	\$6.25	\$200,000	.25 32nds	06/22/01		12 3,6,9,12	None	-8			
668	Mini Russell 1000	RM2	NYFE		647.75/64775	\$0.50	\$50x Index	Points	6/28/01		12 3,6,9,12	None	+2			
669	Central Appalachian Coal	QL	NYMEX		123.45/12345	\$15.50	1550 Tons	US\$/Ton	7/2/01		26 1-12	None	+2			
670	Brent Crude (RTH)	SC	NYMEX		26.53/2653	\$10.00	1000 Bbl	US\$/Bbl	9/5/01		18 1-12	None	+2			
673	Soybean Mean	JSM	TGE		25700/25700	Yen 1	50,000kg	Yen/Kg	10/16/01		12 1,3,5,7,9,11	None	0			
674	Crude Oil	JCO	TCE		15320/15320	Yen 1	100,000 L	Yen/L	10/16/01		12 1-12	None	0			
677	E-Mini Russell 200 Index	ER2	CME		478.70/47870	\$1.00	\$100x Russell Index	Points		10/24/01	12	3,6,9,12	None	+2		

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678	10-Yr Swap Day	NI2	CBT	99	1/32 /9901	\$31.25	Usd 100,000@6%	Points	10/26/01		9 3,6,9,12	None	-3			
679	10-Yr Swap With A/C/E	NI	CBT	99	1/32 /9901	\$31.25	Usd 100,000@6%	Points	10/26/01		9 3,6,9,12	None	-3			
680	DJ-AIG Commodity Index	AI	CBT	478.70/47870		\$1.00	\$100 X Index	Points	11/16/01		12 1,3,4,6,8,10,12	None	+2	N	N	
681	Henry Hub Swap	NN	NYMEX	2.530/2530		\$10.00	10,000 Million Btu	\$/Mmbtu	12/03/01		72 1-12	None	+3	N	N	
684	E-Mini S&P Midcap 400	EMD	CME	512.20/51220		\$1.00	\$100 X Midcap 400	Points	1/28/02		12 3,6,9,12	None	+2	Y	N	
686	DJIA Big \$25	DD	CBT	10986/10986		\$25	\$25X DJIA	Points	3/20/06		12 3,6,9,12	None	0	N	N	
688	GSCI (RTH)	GI2	CME	176.10/17610		\$2.50	250 X Index	Points	7/28/92		4 1-12	None	+2	Y	N	bbbb
689	N.A. Special Alum Alloy	MNA	LME	1481.25/14812		\$2.00	20 Tonne	\$/Tonne	3/7/02			None	+1	N	N	
690	US\$ Exchange Rates	U2\$														cccc
691	Euro Exchange Rates	EU\$														cccc
692	National Corn Index	NCI	MGE	417 ½ / 4174		\$6.25	5000 bu	\$/bu	2/15/02		13 1-12	None	-1	N	N	
693	National Soybean Index	NSI	MGE	198 ½ /1984		\$6.25	5000 bu	\$/bu	2/15/02		13 1-12	None	-1	N	N	
694	Live Cattle (RTH)	LC2	CME	69.70/6970		\$4.00	40000 lb	c/lb	11/30/64		13 2,4,6,8,10,12	1,9	+2	Y	N	dddd
695	Lean Hogs (RTH)	LH2	CME	69.70/6970		\$4.00	40000 lb	c/lb	2/28/66		13 2,4,5,6,7,8,10,12	None	+2	Y	N	dddd
696	Feeder Cattle (RTH)	FC2	CME	69.70/6970		\$5.00	50000 lb	c/lb	11/30/71		13 1,3,4,5,8,9,10,11	None	+2	Y	N	dddd
697	Mini Coffee "C"	MK	CSCE	55.80/5580		\$1.25	12500 lb	c/lb	2/15/02		11 2,4,6,8,11	None	+2	N	N	
698	S&P Topix 150	XT	CME	921.51/92151		JY50	JY5000X Index	Points	3/18/02		12 3,6,9,12	None	+2	Y	N	
699	DJIA Mini \$5	YM	CBT	10233/10233		\$5.00	\$5X Index	Points	4/5/02		36 3,6,9,12	None	0	Y	N	
700	Interest Swap 2yr	SW2	CME	95.7475/95747		\$10.00	\$500000	Points	4/8/02		12 3,6,9,12	None	+3	N	N	
701	Interest Swap 5yr	SW5	CME	95.7475/95747		\$10.00	\$200000	Points	4/8/02		12 3,6,9,12	None	+3	N	N	
702	Interest Swap 10yr	SW0	CME	95.7475/95747		\$10.00	\$200000	Points	4/8/02		12 3,6,9,12	None	+3	N	N	
703	Muni Bond Index (RTH)	MB2	CBT	103 2/32 /10302		\$31.25	\$1000 X Index	Points	4/11/02		12 3,6,9,12	None	-3	N	N	
704	10yr Jap Full Size Gov't Bond	SJG	SGX	138.12/13812	Yen 10000	Y100 Million		Percent	4/18/02		15 3,6,9,12	None	+2	N	N	
705	Electricity Base	F0B	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
706	Electricity Peak	F0P	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
707	Electricity Base Q	F0C	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
708	Electricity Peak Q	F0Q	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
709	Electricity Base Y	F0D	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
710	Electricity Peak Y	F0R	EEX	22.05/2205	.01Eur X MWh	varies		Eur/MWh	4/29/02		19 1-12	None	+2	N	N	
711	Swedish Krona	SEK	CME	.09666/9666		\$20	SKr 2000000	US\$/SKr	5/16/02		18 3,6,9,12	None	+5	Y	N	
712	Norwegian Krone	NOK	CME	.11512/11512		\$20	NKr 2000000	US\$/NKr	5/16/02		18 3,6,9,12	None	+5	Y	N	
713	EuroFX/Swedish Krona EC/SKr	ESK	CME	9.1045/91045		SKr 12.5	Eur 125,000	SKr/Eur	5/16/02		18 3,6,9,12	None	+4	Y	N	
714	EuroFX/Norwegian Krone	ENK	CME	7.7005/77005		NKr 12.5	Eur 125,000	NKr/Eur	5/16/02		18 3,6,9,12	None	+4	Y	N	
715	EuroFX/Australian Dollar	EAD	CME	1.6694/16694		AD 12.5	Eur 125,000	AD/Eur	5/16/02		18 3,6,9,12	None	+4	Y	N	
716	EuroFX/Canadian Dollar	ECD	CME	1.4058/14058		CD 12.5	Eur 125,000	CD/Eur	5/16/02		18 3,6,9,12	None	+4	Y	N	
717	Canadian \$/Japanese Yen	CJY	CME	81.94/8194		JY 2,000	CD 200,000	JY/CD	5/16/02		18 3,6,9,12	None	+4	Y	N	
718	AD/Canadian \$ AD/CD	ACD	CME	.8425/8425		CD 20	AD 200,000	CD/AD	5/16/02		18 3,6,9,12	None	+4	Y	N	
719	AD/New Zealand \$ AD/NE	ANE	CME	1.2106/12106		NE 20	AD 200,000	NE/AD	5/16/02		18 3,6,9,12	None	+4	Y	N	
720	AD/Japanese Yen	AJY	CME	69.08/6908		JY 2,000	AD 200,000	JY/AD	5/16/02		18 3,6,9,12	None	+4	Y	N	
721	British Pound/Swiss Franc	PSF	CME	2.3919/23919		SF 12.5	BP 125,000	SF/BP	5/16/02		18 3,6,9,12	None	+4	Y	N	

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
722	British Pound/Japanese Yen	PJY	CME		188.02/18802	JY 1,250	BP 125,000	JY/BP	5/16/02		18 3,6,9,12	None	+2	Y	N	
723	Swiss Franc/Japanese Yen	SJY	CME		78.590/78590	JY 250	SF 250,000	JY/SF	5/16/02		18 3,6,9,12	None	+3	Y	N	
724	Natural Gas E-Mini	QG	NYMEX		3.185/3185	\$4	4000 mmBTU	\$/mmBTU	6/17/02		2 1-12	None	+3	N	N	tttt
725	Light Crude Oil E-Mini	QM	NYMEX		25.50/2550	\$4	400 bbl	\$/bbl	6/17/02		2 1-12	None	+2	N	N	tttt
726	5 Year Swap w/ a/c/e	IR	CBT		105*19/10519	\$31.25	\$100,000	Points	6/21/02		9 3,6,9,12	None	-3	N	N	
727	5 Year Swap (RTH)	IR2	CBT		105*19/10519	\$31.25	\$100,000	Points	6/21/02		9 3,6,9,12	None	-3	N	N	
728	SPI 200 Combined	YAP2	SFE		3208.0/32080	AD 2.50	AD25 X ASX 200	Points	6/27/02		18 3,6,9,12	None	+1	N	N	
729	TRAKRS L/S Tech Index	LST	CME		24.75/2475	\$0.01	\$1 X INDEX	Points	8/1/02		n/a see footnote	None	+2	Y	N	oooo
730	Swapnote 2YR US\$	FSW	LIFFE		106.765/106765	\$2	\$200,000	Points	9/20/02		6 3,6,9,12	None	+3	N	N	
731	Swapnote 5YR US\$	FSO	LIFFE		106.22/10622	\$10	\$100,000	Points	9/20/02		6 3,6,9,12	None	+2	N	N	
732	Swapnote 10YR US\$	FSO	LIFFE		106.22/10622	\$10	\$100,000	Points	9/20/02		6 3,6,9,12	None	+2	N	N	
733	SPCTR- Financial	FIN	CME		277.10/27710	\$1.25	\$125Xindex	Points	9/23/02		12 3,6,9,12	None	+2	Y	N	
734	SPCTR- Technology	TEC	CME		139.70/13970	\$1.25	\$125Xindex	Points	9/23/02		12 3,6,9,12	None	+2	Y	N	
735	TRAKRS Select 50 Index	TTT	CME		24.75/2475	\$0.01	\$1XIndex	Points	11/1/02		1 Oct 2005 ONLY	None	+2	Y	N	
736	S&P SmallCap 600	SMC	CME		190.45/19045	\$2	\$200 X Index	Points	11/11/02		12 3,6,9,12	None	+2	Y	N	
737	TRAKRS LMC Index	OOO	CME		24.75/2475	\$0.01	\$1 X Index	Points	12/11/02		n/a see footnote	None	+2	Y	N	pppp
739	EONIA 1 month	EON	LIF		97.215/97215	EU2.5	EU3,000,000	100-Rate	2/20/03		9 1-12	None	+3	N	N	
740	CME\$INDEX Combined	US8	CME		104.26/10426	\$10	\$1000Xindex	Points	3/3/03		12 3,6,9,12	None	+2	Y	N	
741	CME\$INDEX Day Only	USX	CME		104.26/10426	\$10	\$1000Xindex	Points	3/3/03		12 3,6,9,12	None	+2	Y	N	
742	S&P CNX Nifty Index	NIF	NSI		976.25/97625	Rupee 2	200 Rupee X Index	Points	05/20/2003		3 1-12	None	+2	Y	N	
743	Mexican Cetes T-Bill (RTH)	CET	CME		92.30/9230	MP10	MP400,000	Points	4/28/2003		6 1-12	None	+2	N	N	
744	Mexican 28 Day TIIE (RTH)	TIE	CME		92.30/9230	MP10	MP1,200,000	Points	4/28/2003		24 1-12	None	+2	N	N	
745	Russell 1000 Index	RSS	CME		92.30/9230	\$1	\$100 X Index	Points	4/28/2003		12 3,6,9,12	None	+2	Y	N	
746	Hard Winter Wheat Index	IH	MGE		314 ¼ /3142	\$6.25	5000bu	c/bu	5/9/2003		12 1-12	None	-1	Y	N	
747	Russell 1000 Growth Index	GG	NYFE		398.70/39870	\$5.00	\$500 X Index	Points	5/9/2003		12 3,6,9,12	None	+2	Y	Y	
748	Russell 1000 Value Index	VV	NYFE		478.33/47833	\$5.00	\$500 X Index	Points	5/9/2003		12 3,6,9,12	None	+2	Y	Y	
749	TRAKRS Commodity Index	CCC	CME		24.75/2475	\$.01	\$1 X Index	Points	7/2/2003		1 June 2006 Only	None	+2	N	N	
750	Fed Fund Rate 30 Day (RTH)	FF2	CBT		99.025/99025	\$4.1675	\$5,000,000	\$/Basis Point	7/2/2003		12 1-12	None	+3	N	N	
751	MSCI Taiwan Index (RTH)	ST2	SGX		223.8/2238	\$10	\$100 X Index	Points	7/2/2003		12 1-12	None	+1	N	N	
753	NYISO A Swap	KK	CLEAR		43.00/4300	\$4	400Mwh	\$/Mwh	8/28/2003		27 1-12	None	+2	N	N	
754	NYISO G Swap	KD	CLEAR		43.00/4300	\$4	400Mwh	\$/Mwh	8/28/2003		27 1-12	None	+2	N	N	
755	NYISO J Swap	JK	CLEAR		43.00/4300	\$4	400Mwh	\$/Mwh	8/28/2003		27 1-12	None	+2	N	N	
756	WTI Calendar Swap	CS	CLEAR		28.93/2893	\$10	1000 bbl	\$/bbl	8/28/2003		72 1-12	None	+2	N	N	
757	MichCon Basis	FN	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
758	Permian Basis	PM	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
759	Texas Eastern M-3 Basis	NX	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
760	TCO Basis	TC	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
761	PG&E Malin Basis	BB	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
762	PG&E Citygate Basis	CP	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg
763	Alberta Basis	NA	CLEAR		.1800/1800	\$6.25	2500mmBtu	\$/mmBtu	8/28/2003		36 1-12	None	+4	N	N	gggg

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
764	Brent Crude Electronic Session	LC4	ICE		27.09/2709	\$10	1000 bbl	\$/bbl	9/9/2003		36 1-12	None	+2	N	N	hhh
765	Gas Oil Electronic Session	LG4	ICE		229.50/22950	\$1	1000 Tonne	\$/Tonne	9/9/2003		36 1-12	None	+2	N	N	hhh
766	TRAKRS Euro Currency Index	ECT	CME		24.75/2475	\$0.01	\$1 X Index	Points	9/9/2003		1 August 2006 Only	None	+2	N	N	
767	NY Un/CL Crack Cal Swap	FD	CLEAR		2.68/268	\$10.00	1000 bbl	\$/bbl	8/8/2003		6 1-12	None	+2	N	N	gggg
768	GC Un/CL Crack Cal Swap	RT	CLEAR		2.68/268	\$10.00	1000bbl	\$/bbl	8/8/2003		6 1-12	None	+2	N	N	gggg
769	NY HO/CL Crack Cal Swap	HK	CLEAR		2.68/268	\$10.00	1000bbl	\$/bbl	8/8/2003		6 1-12	None	+2	N	N	gggg
777	Gas Oil	JGO	TCE		18610/18610	Jy 1	1000kl	Jy/kl	9/30/2003		6 1-12	None	+0	N	N	
778	NYSE Composite Index Rev	YU	NYFE		6677.04/667704	\$0.50	\$50 X Index	Points	9/30/2003		12 3,6,9,12	None	+2	Y	Y	
779	NYSE Small Composite Rev	MU	NYFE		6677.04/667704	\$0.05	\$5 X Index	Points	9/30/2003		12 3,6,9,12	None	+2	N	N	
780	Brent Crude Floor Session	LC5	ICE		29.85/2985	\$10.00	1000 bbl	\$/bbl	9/9/2003		36 1-12	None	+2	N	N	
781	Gas Oil Floor Session	LG5	ICE		255.25/25525	\$1.00	100 tonne	\$/tonne	9/9/2003		36 1-12	None	+2	N	N	
782	E-Mini Nasdaq Composite	QCN	CME		1933.50/193350	\$0.20	\$20 X Index	Points	10/27/2003		6 3,6,9,12	None	+2	N	N	
783	TRAKRS Gold Index	GLE	CME		23.68/2368	\$0.01	\$1 X Index	Points	12/3/2003		1 Dec 2006 Only	None	+2	Y	N	
784	Soybean #1	DSA	DC		3143/3143	Rmb 10	10 Ton	Rmb/Ton	12/8/2003		19 1,3,5,7,9,11	None	+0	N	N	
785	Soybean Meal	DSM	DC		2660/2660	Rmb 10	10 Ton	Rmb/Ton	12/8/2003		12 1,3,5,8,9,11	None	+0	N	N	
786	Wheat	CWT	ZC		1585/1585	Rmb 10	10 Ton	Rmb/Ton	12/8/2003		12 1,3,5,7,9,11	None	+0	N	N	
787	SG Wheat	CWS	ZC		1680/1680	Rmb 10	10 Ton	Rmb/Ton	12/8/2003		12 1,3,5,7,9,11	None	+0	N	N	
788	Aluminum	SAF	SHFE		15450/15450	Rmb 5	5 Ton	Rmb/Ton	12/8/2003		12 1-12	None	+0	N	N	
789	Copper	SCF	SHFE		20540/20540	Rmb 5	5 Ton	Rmb/Ton	12/8/2003		12 1-12	None	+0	N	N	
790	Rubber	SNR	SHFE		13505/13505	Rmb 5	5 Ton	Rmb/Ton	12/8/2003		12 1-12	None	+0	N	N	
791	Corn 75 Index	JKI	KEX		117.9/1179	Y1000	Y10000 X Index	Points	12/18/2003		12 1,3,5,7,9,11	None	+1	N	N	
792	Soybeans non GMO	JNK	KEX		50350/50350	Y15	15 ton	Y/100kg	12/18/2003		12 2,4,6,8,10,12	None	+0	N	N	
793	Coffee Index	JCI	KEX		754/754	Y1000	Y1000 X Index	Points	12/18/2003		12 1,3,5,7,9,11	None	+0	N	N	
794	Frozen Shrimp	JEB	KEX		2089/2089	Y60	108kg	Y/Case	12/18/2003		6 1-12	None	+0	N	N	
795	Hang Seng China Enterprises	HCE	HKFE		4810/4810	Hk\$50	HK\$50 X Index	Points	12/18/2003		9 1-12	None	+0	N	N	
796	Euro/Czech Koruna	EZ	FINEX		32.435/32435	Czk 100	100,000 Euro	Czk/Eur	1/22/2004		9 3,6,9,12	None	+3	N	N	
797	US\$/Czech Koruna	UZ	FINEX		26.170/26170	Czk 200	\$200,000	Czk/Usd	1/22/2004		9 3,6,9,12	None	+3	N	N	
798	US\$/Hungarian Forint	UF	FINEX		220.05/22005	Huf 2000	\$200,000	Huf/Usd	1/22/2004		9 3,6,9,12	None	+2	N	N	
809	Copper Combined	HG2	COMEX		105.50/10550	\$2.50	25,000 lb	c/lb	6/22/2005		23 3,5,7,9,12	1,2,4,6,8,10,11	+2	N	N	
836	Crude Oil Fincl (Penultimate)	WS	NYMEX		74.25/7425	\$10.00	1000 bbl	\$/bbl	6/12/2006		72 1-12	None	+2	N	N	tttt
837	Natural Gas Fincl (Last Day)	HH	NYMEX		6.130/6130	\$10.00	10000mmBTU	\$/mmBTU	6/12/2006		72 1-12	None	+3	N	N	tttt
838	Natural Gas Fincl (Penultimate)	HP	NYMEX		6.130/6130	\$10.00	10000mmBTU	\$/mmBTU	6/12/2006		72 1-12	None	+3	N	N	tttt
839	RBOB Gasoline (Penultimate)	RTN	NYMEX		2.0018/20018	\$4.20	42,000 gal	\$/gal	6/12/2006		12 1-12	None	+4	N	N	tttt
840	Heating Oil Fincl (Penultimate)	BH	NYMEX		2.0489/20489	\$4.20	42,000 gal	\$/gal	6/12/2006		18 1-12	None	+4	N	N	tttt
849	Palladium Combined	PA2	COMEX		123.75/12375	\$1.00	100 Troy Oz	\$/oz	6/22/2005		19 3,6,9,12	1 Serial	+2	N	N	
856	Crude Oil Combined	CL2	NYMEX		63.04/6304	\$10.00	1000 bbl	\$/bbl	6/22/2005		36 1-12	None	+2	N	N	
857	Heating Oil Combined	HO2	NYMEX		1.9521/19521	\$4.20	42,000 gal	\$/gal	6/22/2005		18 1-12	None	+4	N	N	
858	Unleaded Gas Combined	HU2	NYMEX		1.5816/15816	\$4.20	42,000 gal	\$/gal	6/22/2005		13 1-12	None	+4	N	N	
859	Platinum Combined	PL2	COMEX		943.6/9436	\$5.00	50 Troy Oz	\$/oz	6/22/2005		14 1,4,7,10	2,3,5,6,8 9,11,12	+1	N	N	
867	Gold Combined	GC2	COMEX		472.2/4722	\$10.00	100 Troy Oz	\$/oz	6/22/2005		25 2,4,6,8,10,12	1,3,5,7,9,11	+1	N	N	

CSI #	COMMODITY NAME	SYM BOL	EXCH	LIMIT (PTS)	WSJ PRICE: CSI PRICE	POINT VALUE	CONTRACT SIZE	UNIT OF MEASURE	FIRST DAY ON FILE	1ST DAY CON. V/OI	MMF ACTIVE MONTHS	SWITCHING MONTHS	CF	CSH	OPT	FOOT NOTES
868	Silver Combined	SI2	COMEX		778.7/7787	\$5.00	5,000 Troy Oz	c/oz	6/22/2005		23 3,5,7,9,12	1,2,4,6,8,10,11	+1	N	N	
869	Natural Gas Combined	NG2	NYMEX		14.338/14338	\$10.00	10,000 Mmbtu	\$/Mmbtu	6/22/2005		60 1-12	None	+3	N	N	
893	Soybeans Electronic	ZS	CBT		572 ½ /5724	\$6.25	5000bu	c/bu	12/1/2005		17 1,3,5,7,8,9,11	None	-1	N	N	(nnnn)
894	Soybean Meal Electronic	ZM	CBT		134.80/1348	\$10.00	100 Tons	\$/Ton	12/1/2005		14 1,3,5,7,8,9,10,12	None	+1	N	N	(nnnn)
895	Soybean Oil Electronic	ZL	CBT		16.65/1665	\$6.00	60,000 lb	c/lb	12/1/2005		17 1,3,5,7,8,9,10,12	None	+2	N	N	(nnnn)
896	Corn Electronic	ZC	CBT		162 ¼ 1622	\$6.25	5,000 bu	c/bu	12/1/2005		24 3,5,7,9,12	None	-1	N	N	(nnnn)
897	Wheat Electronic	ZW	CBT		282 ½ ; 2824	\$6.25	5,000 bu	c/bu	12/1/2005		24 3,5,7,9,12	None	-1	N	N	(nnnn)
898	Oats Electronic	ZO	CBT		143 ¾ ; 1436	\$6.25	5,000 bu	c/bu	12/1/2005		24 3,5,7,9,12	None	-1	N	N	(nnnn)
899	Rough Rice Electronic	RR1	CBT		8.295/8295	\$2.00	2000 Cwt	\$/Cwt	12/1/2005		12 1,3,5,7,9,11	None	+3	N	N	(nnnn)
900	2-yr Treasury Note	TNS	EUS		106-045/106045	\$6.25	\$200,000	.25 32nds	2/9/2004		15 3,6,9,12	None	-8	N	N	
901	5-yr Treasury Note	TNM	EUS		106-225/10643	\$15.625	\$100,000	½ 32nds	2/9/2004		15 3,6,9,12	None	-4	N	N	
902	10-yr Treasury Note	TNL	EUS		106-225/10643	\$15.625	\$100,000	½ 32nds	2/9/2004		15 3,6,9,12	None	-4	N	N	
903	30-yr Treasury Bond	TBX	EUS		106-225/10643	\$15.625	\$100,000	½ 32nds	2/9/2004		15 3,6,9,12	None	-4	N	N	
904	Consumer Price Index	CPI	CME		98.615/98615	\$2.50	\$2500 X Index	Points	2/9/2004		36 3,6,9,12	None	+3	N	N	
906	US\$/Swiss Franc Small	MF	FINEX		1.2235/12235	Sf 10	\$100,000	Sf/Us\$	02/13/2004		12 3,6,9,12	None	+4	N	N	
907	British Pound/US \$ Small	MM	FINEX		1.9012/19012	\$6.25	62,500 Pounds	Us\$/Gbp	02/13/2004		12 3,6,9,12	None	+4	N	N	
908	US\$/Japanese Yen Small	SN	FINEX		105.38/10538	Yen 1000	\$100,000	Yen/Us\$	02/13/2004		12 3,6,9,12	None	+2	N	N	
909	US\$/Canadian\$ Small	SV	FINEX		1.2235/12235	Cd\$ 10	\$100,000	Cd\$/Us\$	02/13/2004		12 3,6,9,12	None	+4	N	N	
910	Swapnote 5 Year Yen	JSO	TIFFE		116.35/11635	Yen 1000	Yen 10,000,000	Points	2/18/2004		6 3,6,9,12	None	+2	N	N	
911	Swapnote 10 Year Yen	JSP	TIFFE		111.90/11190	Yen 1000	Yen 10,000,000	Points	2/18/2004		6 3,6,9,12	None	+2	N	N	
912	Nikkei 225 Day Only	NK2	CME		10721/10721	\$5	\$5 X Index	Points	02/23/2004		12 3,6,9,12	None	+0	N	N	
913	Nikkei 225 Yen	NIY	CME		108005.00/108005	Y500	Y500 X Index	Points	02/23/2004		15 1-12	None	+0	N	N	
914	Frozen OJ Differential	OD	NYCE		98.90/9890	\$1.5	15,000lb	c/lb	02/23/2004		24 1,3,5,7,9,11	None	+2	N	N	
915	Euro/Hungarian Forint	HR	FINEX		32.435/32435	Huf1000	100,000 Euro	Huf/Eur	02/26/2004		12 3,6,9,12	None	+2	N	N	
916	PJM Electricity	JM	NYMEX		45.55/4555	\$0.01X MWh	40Mwh X # days	\$/Mwh	3/11/2004		18 1-12	None	+2	N	N	
917	Eurodollar	EDD	LIFFE		98.835/98835	\$2.50	\$1,000,000	Points	03/18/2004		60 1-12	None	+3	N	N	
918	TIIE	TII	MXN		7.86/786	\$1	100,000 Pesos	Points	05/18/2004		65 1-12	None	+2	N	N	
919	CBOE Volatility Index	VX	CFE		186.30/18630	\$1	\$100 X VBI	Points	04/05/2004		6 1-12	None	+2	Y	N	
920	CIG Rocky Mountain Basis	CI	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
921	Chicago Basis	NB	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
922	Henry Hub Basis	HB	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
923	San Juan Basis	NJ	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
924	Transco Zone 6 Basis	NZ	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
925	NW Pipeline, Rockies Basis	NR	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
926	Houston Ship Channel Basis	NH	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
927	Panhandle Basis	PH	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
928	Waha Basis	AW	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
929	Sumas Basis	KN	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
930	German Bunds	GBL	CBT		113.91/11391	Eur 10	Eur 100,000	Points	04/23/2004		9 3,6,9,12	None	+2	N	N	
931	German Bobs	GBM	CBT		111.36/11136	Eur 10	Eur 100,000	Points	04/23/2004		9 3,6,9,12	None	+2	N	N	

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932	German Schatz	GBS	CBT		106.06/10606	Euro 10	Eur 100,000	Points	04/23/2004		9 3,6,9,12	None	+2	N	N	
933	Krone NOK/Krona SEK	JN	FINEX		1.1271/11271	SEK 50	NOK 200,000	Krona/Krone	5/7/2004		12 3,6,9,12	None	+4	N	N	
934	Ethanol	XA	CSCE		81.00/8100	\$0.775	7,750 Gal	c/gal	5/7/2004		12 2,4,6,9,11	None	+2	N	N	
935	Nickel	JNL	OME		1435/1435	Yen 1000	1000kg	JPY/kg	7/15/2004		11 1,3,5,7,9,11	None	+0	N	N	
936	Dominion Basis	PG	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
937	NGPL TEX/OK Basis	PD	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
938	NGPL Mid-Continent Basis	NL	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
939	SoCal Basis	NC	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
940	ANR Oklahoma Basis	EN	CLEAR		0.2567/2567	\$6.25	2,500mmBTU	\$/mmBTU	4/20/2004		36 1-12	None	+4	N	N	qqqq
941	S&P / MIB Index	IFS	MIF		27513/27513	Euro 5	Euro 5 X Index	Points	08/05/2004		12 3,6,9,12	None	+0	Y	N	
942	S&P / MIB Index Mini	IFM	MIF		27513/27513	Euro 1	Euro 1 X Index	Points	08/05/2004		12 3,6,9,12	None	+0	Y	N	
943	Cotton #1	CCF	ZC		13630/13630	Cny 5	5 Mt	Cny/Mt	09/30/2004		12 1-12	None	+0	N	N	
944	Fuel Oil	SFU	SHFE		2118/2118	Rmb 10	10 Mt	Rmb/Mt	09/30/2004		12 1-12	None	+0	N	N	
945	Corn	DCC	DC		1128/11285	Rmb 10	10 MT	Rmb/Mt	09/30/2004		13 1,3,5,7,9,11	None	+0	N	N	
946	Natural Gas (Quarters)	NGQ	ICE		34.440/3440	.001Pence/Thm	Variable	GBp/Therm	10/08/2004		36 3,6,9,12	None	+3	N	N	
947	Natural Gas (Seasons)	NGS	ICE		34.440/3440	.001 Pence/Thm	Variable	GBp/Therm	10/08/2004		48 3,9	None	+3	N	N	
948	CBOE China Index	CX	CFE		285.15/28515	\$1	\$100 X Index	Points	11/15/2004		12 1-12	None	+2	Y	N	
949	CBOE S&P 500 3 Mth Variance	VT	CFE		159.00/15900	\$0.5	\$50 X Index	Points	11/15/2004		12 3,6,9,12	None	+2	N	N	
950	Polish Zloty	PLZ	CME		.23406/23406	\$5	500,000 Zloty	Points	11/16/2004		18 3,6,9,12	None	+5	Y	N	
951	Euro/Polish Zloty	EPL	CME		.23406/23406	Eur 5	500,000 Zloty	Points	11/16/2004		18 3,6,9,12	None	+5	Y	N	
952	Vegetables	JVB	YCE		165.1/1651	Jy 200	2000kg	Jy/Kg	02/02/2005		6 1-12	None	+1	N	N	
953	WIG 20 Index	W20	WSE		1867.00/186700	.1 Pln	Index X 10 Pln	Points	02/02/2005		9 3,6,9,12	None	+2	Y	N	
954	Sunflower Seeds	SUF	SAFEX		1925.0/19250	Rand 5	50 Metric Tons	Rand/Ton	02/03/2005		12 3,5,7,9,12	None	+1	N	N	
955	DJ Banks STOXXSM600	FSB	EUREX		352.90/35290	.5 Eur	Index X 50 Eur	Points	02/03/2005		9 3,6,9,12	None	+2	Y	N	
956	OMXS30 Index Futures	O30	SOM		762.50/76250	Sek1	Index X Sek100	Points	02/14/2005		24 1-12	None	+2	Y	N	yyy
957	Soft Red Winter Wheat Index	RI	MGE		277 ¼ / 2772	\$6.25	5,000 bu	c/bu	02/18/2005		12 1-12	None	-1	N	N	
958	Hard Red Spring Wheat Index	SW	MGE		338 ¼ / 3382	\$6.25	5,000 bu	c/bu	02/18/2005		12 1-12	None	-1	N	N	
959	FTSEuroFirst 80 Index	EFE	LIFFE		3890.0/389000	Eur 0.1	Eur 10 X Index	Points	03/08/2005		12 3,6,9,12	None	+2	N	N	
960	FTSEuroFirst 100 Index	EFP	LIFFE		3671.0/367100	Eur 0.1	Eur 10 X Index	Points	03/08/2005		12 3,6,9,12	None	+2	N	N	
961	Pulp	P	NYCE		539.25/53925	\$.20	20 Metric Tons	\$/Ton	03/08/2005		15 2,4,6,8,10,12	None	+2	N	N	
962	Ethanol (RTH)	AC	CBT		1.220/1220	\$29	29,000 US Gal	\$/Gal	02/23/2005		7 1-12	None	+3	N	N	
963	Ethanol	ET	CME		1.220/1220	\$30	30,000 US Gallons	\$/Gal	03/29/2005		12 1-12	None	+3	N	N	
964	Northwest Europe Gasoil	GR	NYMEX		475.75/47575	\$30	100 Metric Tonnes	\$/Tonne	04/08/2005		18 1-12	None	+2	N	N	
965	South American Soybeans RTH	BS	CBT		630 1/8/6302	\$6.25	5000bu	c/bu	05/20/2005		31 1,3,5,7,8,9,11	None	-1	N	N	
966	South American Soybeans	BS2	CBT		630 1/8/6302	\$6.25	5000bu	c/bu	05/20/2005		31 1,3,5,7,8,9,11	None	-1	N	N	
967	NASDAQ 100 ETF	QQQ	CME		38.14/3814	\$2.00	200 Shares	\$/Share	06/06/2005		7 1-12	None	+2	N	N	
968	S&P Depo Receipts ETF	SPY	CME		120.80/12080	\$1.00	100 Shares	\$/Share	06/06/2005		7 1-12	None	+2	N	N	
969	iShares Russell 2000 ETF	IWM	CME		62.45/6245	\$2.00	200 Shares	\$/Share	06/06/2005		7 1-12	None	+2	N	N	
970	Reuters Jefferies CRB Index	CRB	NYBOT		311.76/31176	\$2.00	\$200 X Index	Points	07/12/2005		12 3,6,9,12	None	+2	Y	N	
971	Potatoes	FAP	Liffe		16.75/1674	EUR2.5	25 tonnes	Euro/100kg	08/19/2005		12 4,6	None	+2	N	N	

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972	1Day Deposit as Rate	DI2	BMF	16.75/1675	.001PCT	100,000 Real	Percent	09/22/2005		84 1,4,7,10	2 Serial	+3	N	N	llll
973	Butter, Cash Settled	CB	CME	165.25/16525	\$2.00	20,000 lb	\$/100 lb	09/19/2005		12 1-12	None	+2	N	N	
974	Eurozone HICP	HCP	CME	97.83/9783	Eur 100	Eur 100000XIndex	Points	09/19/2005		12 1-12	None	+2	N	N	
975	Reformulated Blendstock RTH	RB	NYMEX	2.4352/24352	\$4.20	42,000 gal	\$/gal	10/3/2005		12 1-12	None	+4	N	N	
976	Reformulated Blendstock Comb	RB2	NYMEX	2.4352/24352	\$4.20	42,000 gal	\$/gal	10/3/2005		12 1-12	None	+4	N	N	
977	T-Bills 91 Day	TTB	TDE	96.665/96665	TRY 0.1	TRY 10,000	Points	11/07/2005		6 2,4,6,8,10,12	None	+3	N	N	
978	TRAKRS Rogers Intl Comm lx	RCI	CME	24.75/2475	\$0.01	\$1 X Index	Points	11/15/2005		N/A 10	None	+2	Y	N	
979	TecDAX Index	TDX	EUREX	584.0/58400	Eur 0.01	Eur 10 X Index	Points	12/1/2005		9 3,6,9,12	None	+2	Y	N	
980	Carbon Emissions	CFI	ICE	22.30/2230	Eur 0.01	Euro/tonne	1Tonne	12/6/2005		90 3,6,9,12	None	+2	N	N	
981	1Yr Mid-Curve Short Sterling	FS1	LIFFE	2.125/2125	Gbp 1.25	Gbp 500,000	Gbp/Bas Pt	12/08/2005		12 3,6,9,12	2 Serial	+3	Y	N	mmmm
982	1yr Mid-Curve Euribor	FE1	LIFFE	2.125/2125	Eur 2.5	Eur 1,000,000	Eur/Bas Pt	12/08/2005		12 3,6,9,12	2 Serial	+3	Y	N	mmmm
983	Wheat	WEA	SAFEX	1405.0/14050	Rand 5	50 tonnes	Rand/Tonne	12/12/2005		12 3,5,7,9,12	None	+1	N	N	
984	Soybeans	SOY	SAFEX	1575.0/15750	Rand 2.5	25 tonnes	Rand/Tonne	12/12/2005		12 3,5,7,9,12	None	+1	N	N	
987	Euro Currency Index	E	FINEX	103.26/10326	Eur 10	Eur 1000X Index	Points	1/13/2006		12 3,6,9,12	None	+2	Y	N	
988	Gasoline miNY	QU	NYMEX	1.7962/17962	\$2.10	21,000 gal	\$/gal	1/17/2006		2 1-12	None	+4	N	N	tttt
989	Heating Oil miNY	QH	NYMEX	1.7762/17762	\$2.10	21,000 gal	\$/gal	1/17/2006		2 1-12	None	+4	N	N	tttt
990	DJIA Volatility Index	VD	CFE	110.40/11040	\$1.00	\$1000X Index	Points	1/20/2006		8 2,5,8,11	1,3,4,6,7,9,12	+2	Y	N	
991	WTI Crude Oil	ICL	ICE	65.61/6561	\$10	1000 bbl	\$/bbl	2/3/2006		13 1-12	None	+2	N	N	
992	IPC Index	IPC	MXN	18575.00/1857500MXN\$0.1	MXN\$10X Index	Points	2/23/2006		12 3,6,9,12	None	+2	Y	N		
993	DAX Index w/LAST	F2X	EUREX	6458.5/64585	Eur 2.50	Eur 25 X Index	Points	3/7/2006		9 3,6,9,12	None	+1	N	N	hhhh,uuuu
994	Dow Jones Eur STOXX w/L	S2E	EUREX	3533.0/35330	Eur 1.0	Eur 10 X Index	Points	3/7/2006		9 3,6,9,12	None	+1	N	N	hhhh,uuuu
995	Euro German Bund w/Last	E2L	EUREX	116.10/11610	Eur 10	Eur 100,000	Percent	3/7/2006		9 3,6,9,12	None	+2	N	N	hhhh,uuuu
996	Euro German Bobl w/Last	E2M	EUREX	109.65/10965	Eur 10	Eur 100,000	Percent	3/7/2006		9 3,6,9,12	None	+2	N	N	hhhh,uuuu
997	Euro German Schatz	E2S	EUREX	104.145/104145	Eur 1	Eur 100,000	Percent	3/7/2006		9 3,6,9,12	None	+3	N	N	hhhh,uuuu
100002	ANR La Basis	NDN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100003	Centerpoint Basis	PWN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100004	Columbia Gulf Basis	GLN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100005	Florida XmitZ3 Basis	FPN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100006	NGPL La Basis	NYN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100007	NNG Demarc Basis	PEN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100008	SONAT Basis	SZN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100009	Tennessee 500 Basis	NMN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100010	Tennessee Z0 Basis	NQN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100011	TX Gas Zone SL Basis	TBN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100012	Tetco East LA Basis	TEN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100013	Tetco S Texas Basis	TXN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100014	Transco Zone 3 Basis	CZN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100015	Transco Zone 4 Basis	TRN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100016	Trunkline LA Basis	NUN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg
100017	Ventura Basis	PFN	CLEAR	0.1234/51234	\$0.25	2,500 mmBTU	\$/mmBTU	6/5/2006		36 1-12	None	+4	N	N	gggg

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100018	Composite Housing Index	CUS	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100019	Boston Housing Index	BOS	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100020	Chicago Housing Index	CHI	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100021	Denver Housing Index	DEN	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100022	Las Vegas Housing Index	LAV	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100023	L.A. Housing Index	LAX	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100024	Miami Housing Index	MIA	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100025	New York Housing Index	NYM	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100026	San Diego Housing Index	SDG	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100027	San Fransisco Housing Ix	SFR	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100028	Washing D.C. Housing Ix	WDC	CME		165.60/16560	\$2.50	\$250 X Index	Points	6/5/2006		12 2,5,8,11	None	+2	N	N	
100029	E-Mini MSCI Eafe Inx	EF2	CME		1736.14/173614	\$0.50	\$50 X Index	Points	6/16/2006		15 3,6,9,12	None	+2	N	N	
100030	E-Mini Nasdaq Bio Inx	BIO	CME		726.60/72660	\$0.50	\$50 X Index	Points	6/16/2006		15 3,6,9,12	None	+2	N	N	
100031	E-Mini S&P Asia 50 Inx	SP5	CME		2304.50/230450	\$0.25	\$25 X Index	Points	6/16/2006		15 3,6,9,12	None	+2	N	N	
100032	E-Mini Russell 1000 Inx	RS1	CME		638.20/63820	\$1.00	\$100 X Index	Points	6/16/2006		15 3,6,9,12	None	+2	N	N	
100033	GSCI Excess Return Index	GIE	CME		716.40/71640	\$1.00	\$100 X Index	Points	6/16/2006		n/a Mar 2011 only	None	+2	N	N	
100034	TRAKRS BXY Index	BXY	CME		23.25/2325	\$0.01	\$1 X Index	Points	6/16/2006		n/a Apr 2011 Only	None	+2	N	N	
100035	TRAKRS Pimco CRR	PCT	CME		24.98/2498	\$0.01	\$1 X Index	Points	6/28/2006		n/a Jun 2011 Only	None	+2	N	N	
100036	Eurs/ South African Rand	YX	FINEX		9.0697/90697	Rand10	Eur 100,000	Rand/Euro	7/28/2006		12 3,6,9,12	None	+4	N	N	
100037	Pound/AUD	QAF	FINEX		2.4525/24525	AU\$12.5	GBP125,000	AUD/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100038	Pound/NZD	GN	FINEX		3.0693/30693	NZ\$12.5	GBP125,000	NZD/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100039	Pound/CAD	PC	FINEX		2.1029/21019	CD\$12.5	GBP125,000	CAD/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100040	Pound/Norwegian Krone	PK	FINEX		21.8273/218273	NOK12.5	GBP125,000	NOK/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100041	Pound/South African Rand	PZ	FINEX		12.9016/129016	Rand12.5	GBP125,000	Rand/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100042	Pound/Swedish Krona	PS	FINEX		13.4522/134522	SEK12.5	GBP125,000	SEK/BP	7/28/2006		12 3,6,9,12	None	+4	N	N	
100043	New Zealand Dollar/Japan Yen	ZJ	FINEX		70.17/7017	Yen2000	NZ\$200,000	JPY/NZD	7/28/2006		12 3,6,9,12	None	+2	N	N	
100044	Norwegian Krone/Japan Yen	KY	FINEX		118.4899/184899	Yen200	NOK2,000,000	JPY/NOK	7/28/2006		12 3,6,9,12	None	+4	N	N	
100045	Swedish Krona/Japan Yen	KJ	FINEX		15.8095/158095	Yen200	SEK2,000,000	JPY/SEK	7/28/2006		12 3,6,9,12	None	+4	N	N	
100046	Platinum miNY	PQ	NYMEX		1266.90/12669	\$1	10 Troy Oz.	\$/Oz	8/7/2006		16 1,4,7,10	None	+1	N	N	
100047	Palladium miNY	LQ	NYMEX		327.55/32755	\$0.25	25 Troy Oz.	\$/Oz	8/7/2006		16 3,6,9,12	None	+2	N	N	
100048	Set 50 Index	S50	TFEX		494.50/49450	THB10	THB1000Xindex	Points	8/23/2006		12 3,6,9,12	None	+2	N	N	
100049	RTS Index	RIX	RTS		165495/165495	\$0.02	\$2Xindex	Points	8/23/2006		12 3,6,9,12	None	+0	N	N	
100050	RTS FX USD/RUB	SIX	RTS		26624/26624	RUB1	US\$1000	RUB/US\$1000	8/23/2006		6 3,6,9,12	None	+0	N	N	
100051	CECEEUR Index	CEC	OTOB		2193.00/219300	EUR0.5	Eur5X Index	Points	8/23/2006		18 1-12	None	+2	N	N	
100052	BUX Index	BUX	BUD		21840.5/2184050	HUF1	Huf100Xindex	Points	8/23/2006		24 1-12	None	+2	N	N	
100053	Renminbi/USD	RMB	CME		.12598/12598	\$0.00001	RMB1,000,000	RMB/USD	8/28/2006		19 1-12	None	+5	N	N	
100054	Renminbi/Euro	RME	CME		.09741/9741	EUR0.00001	RMB1,000,000	RMB/EUR	8/28/2006		19 1-12	None	+5	N	N	
100055	Renminbi/JPY	RMY	CME		14.051/14051	JPY0.001	RMB1,000,000	RMB/JPY	8/28/2006		19 1-12	None	+3	N	N	
100056	S&P/ASX Mini 200	AXJ	ASX		5074.0/50740	AU\$1	AU\$10Xindex	Points	9/8/2006		51 3,6,9,12	None	+1	N	N	

CSI #	COMMODITY NAME	SYM		LIMIT WSJ PRICE:	POINT	CONTRACT	UNIT OF	FIRST DAY	1ST DAY	SWITCHING			FOOT		
		BOL	EXCH	(PTS) CSI PRICE	VALUE	SIZE	MEASURE	ON FILE	CON. V/OI	MMF ACTIVE MONTHS	MONTHS	CF	CSH	OPT	NOTES

LONDON METAL MARKETS

For traders accustomed to U.S. futures markets, The London Metal Exchange (LME) might take some getting used to. Unlike U.S. futures contracts, LME contracts are physical cash forwards on which traders make and take delivery, and the LME is essentially a market for commercial Metal interests. LME contracts are referred to as "lots", they come due on "prompt day", not delivery day, and traders operate in a "ring", not a pit. The LME lists four prices: cash, 3-month forward, 15-month forward, and 27-month forward. Trading at the LME combines elements of the open-outcry pit system of the U.S. exchanges with aspects of the telephone-based, 24-hour interbank currency market. Ring trading occurs in a series of short sessions daily. Each morning (11:45 to 1:30) and afternoon (3:15 to 5:00) the LME traders gather in the ring for a series of 5-minute open-outcry sessions. Copper trades for five minutes, zinc trades for five and so on twice around. After that comes a 20-25 minute "kerb trading" period where traders can deal in any Metal in open-outcry. After the morning ring session, the quotation committee announces the day's official price ranges, called "the a.m. fix". Likewise, after the afternoon ring session an unofficial "p.m. fix" range is announced. These fixes supply a benchmark off of which the interoffice telephone markets trade for the rest of the day. The closing price reported is the "LME Provisional Closing Price", released just after the final Kerb session at 17:00 London time. Since 1988, the telephone trades have been reported to the exchange for clearing.

CSI uses fixed delivery month codes (similar to PERPETUAL codes) to represent the four different forward prices for each Metal. LME Prices are sourced via Knight-Ridder Information Services after the official market close, and reflect composite trading activity during the pre-market, ring and kerb sessions. The close is the end of the kerb session. The delivery code descriptions, including what is in the normal open, high, low, and close (O-H-L-C) fields, and start dates are outlined below.

<u>Delivery Code</u>	<u>Description</u>	<u>CSI# 38 Copper</u>	<u>CSI# 39 Silver</u>	<u>CSI# 46 Tin</u>	<u>CSI# 47 Lead</u>	<u>CSI# 48 * Zinc</u>	<u>CSI# 80 Nickel</u>	<u>CSI# 82 Al Alloy</u>	<u>CSI# 92 Aluminum</u>	<u>CSI#689 N.A. Aluminum</u>
48	Cash open, high, low, close in O-H-L-C	01/02/68	02/21/68	10/31/74	01/02/68	11/29/88	07/20/79	11/24/92	08/27/87	03/05/02
39	3-month open, high, low, close in O-H-L-C	01/02/68	05/31/00	08/01/74	01/02/68	09/01/88	04/23/79	10/06/92	06/11/87	03/05/02
41	15-month open, high, low, close in O-H-L-C	06/11/87	05/31/00	06/01/89	06/11/87	09/01/88*	06/11/87	10/06/92	06/11/87	03/05/02
44	27-month close in close field	06/10/91	05/31/00	-----	-----	06/10/91	07/19/95	-----	06/10/91	03/05/02
46	Cash official close in close field	01/02/68	-----	01/02/68	01/02/68	09/01/88	01/22/80	01/04/93	08/27/87	03/05/02
58	Cash a.m. fix in O-H, and p.m. fix in L-C	02/01/88	-----	06/01/89	02/01/88	03/30/90	02/01/88	01/04/93	02/01/88	03/05/02
59	3-month a.m. fix in O-H, and p.m. fix in L-C	02/01/88	05/31/00	06/01/89	02/01/88	03/30/90	02/01/88	10/06/92	02/01/88	03/05/02
60	15-month a.m. fix in O-H, and p.m. fix in L-C	05/17/93	05/31/00	10/31/89	10/31/89	03/30/90	10/31/89	10/06/92	10/31/89	03/05/02
53	27-month a.m. fix in O-H, and p.m. fix in L-C	06/10/91	05/31/00	-----	-----	06/10/91	07/17/95	-----	06/10/91	03/05/02
45	Rudolf Wolff GmbH 3-month trading	04/28/87	-----	-----	-----	-----	-----	-----	-----	-----

All LME trading is now reported in U.S. dollars, although some of the Metals originally were quoted in sterling. Copper and lead were quoted in sterling before 7/1/93. Zinc was quoted in sterling before 9/1/88. Nickel was quoted in sterling before 2/1/88. Tin was quoted in sterling before 6/1/89. CSI generates the history data in dollars by converting from sterling to a dollar approximation using the \$/sterling exchange rate. Customers may receive the data in the original sterling by request.

NOTE: Prior to 2/01/88, the LME reported only the a.m. and p.m. fixing prices, and did not report telephone transactions. Up until 2/01/88, The CSI opening price is the "A.M. Official" price and the closing price is the "P.M. Unofficial" price. High and low prices are determined from these fixes.

* Zinc 15-month is assigned delivery code 42, not 41.

COMMODITY # 32 - LONDON GOLD

STERLING/DOLLAR RATES

The sterling/dollar exchange rates used by the International Commodities Clearing House to calculate the LME dollar closing prices are presented as CSI #234 beginning January 23, 1991 using the following delivery codes:

37 - spot	41 - 3 month	44 - 6 month	47 - 9 month	55 - 12 month
38 - 1 month	42 - 4 month	45 - 7 month	48 - 10 month	56 - 13 month
39 - 2 month	43 - 5 month	46 - 8 month	49 - 11 month	57 - 14 month
				58 - 15 month

The LME daily official settlement rate for the British Pound is reported as CSI number 38, delivery code 51.

<u>Delivery Month Code</u>	<u>First day on File</u>	<u>Description</u>
49	4/16/75	Spot London Gold formatted in four fields: 1) The open price (0800 GMT). 2) The highest of: open, AM & PM fixes, & close. 3) The lowest of: open, AM & PM fixes, & close. 4) The PM fix.
50	4/16/75	Spot London Gold with the open, AM fix, PM fix, & close in an O-H-L-C format.
52	4/16/75	Spot London Gold showing the Am fixing price in the open field, the PM fixing price in the close field, and the higher value in the high field and the lower value in the low field.

SHORT TERM U. S. MONEY MARKETS

Information on U.S. Money Markets can be obtained from the CSI database with a delivery month coding system similar to that used by the CSI PERPETUAL CONTRACTS and the London Metal Exchange 'Contract' time series. Commodity numbers 98, 160, 172, and 234 are used for this data as shown below.

T-BILL RATE

CSI#	Delivery Month Code	Description	Start Date
98	52	90 days	800422
98	53	180 days	800422
98	55	1 year	800422

The T-Bill rate is in an open-high-low-close format for the 90-day, 180-day or 1 year T-bills. The average of the bid and ask rates is in the open field, the asking rate is in the high field, the bid rate is in the low field and the average again is in the close field.

COMMERCIAL PAPER DEALER RATE

CSI#	Delivery Month Code	Description	Start Date
160	57	30 days	800422
160	58	60 days	800422
160	59	90 days	800422

The C.P. Dealer Rate is in an open-high-low-close format for the 30 day, 60 day, or 90 day. The average of the bid and ask rates is in the open field, the asking rate is in the high field, the bid rate is in the low field, and the average again is in the close field.

BANKERS ACCEPTANCES

CSI#	Delivery Month Code	Description	Start Date
160	60	30 days	800422
160	38	60 days	800422
160	39	90 days	800422
160	41	120 days	800422
160	42	150 days	800422
160	37	180 days	800422

The Bankers Acceptance is in an open-high-low-close format for the 30 day, 60 day, 90 day, 150 day, or 180 days. The average of the bid and ask rates is in the open field, the asking rate is in the high field the bid rate is in the low field, and the average again is in the close field.

SECONDARY C.D. RATES

CSI#	Delivery Month Code	Description	Start Date
160	51	30 days	800422
160	52	60 days	800422
160	53	90 days	800422
160	54	120 days	800422
160	55	150 days	800422
160	56	180 days	800422

The Secondary CD.Rates are in an open-high-low-close format for the 30 day, 60 day, 90 day, 120 day, 150 day, or 180 days. The average of the bid and ask rates is in the open field, the asking rate is in the high field, the bid rate is in the low field, and the average again is in the close field.

EURO-DOLLAR DEPOSIT RATE

CSI#	Delivery Month Code	Description	Start Date
172	48	90 days	800422
172	49	180 days	800422
172	50	1 year	800422

The Euro-Dollar Deposit Rate is in an open-high-low-close format for the 90 day, 180 day or 1 year. The average of the bid and ask rates is in the open field, the asking rate is in the high field, the bid rate is in the low field, and the average again is in the close field.

FEDERAL FUNDS RATE

CSI#	Delivery Month Code	Description	Start Date
172	54	Fed Funds	800422

LIBOR RATES

CSI#	Delivery Month Code	Description	Start Date
172	55	3 month	841024
172	56	6 month	841024

The Libor Rate data is quoted in 16ths.

PRIME/DISCOUNT RATE

CSI#	Delivery Month Code	Description	Start Date
234	51	Prime rate	811014
234	52	Discount rate	730702

This data is in an open-high-low-close format with the prime rates entered in each field.

FOOTNOTES (FN)

- (a) Prior to the December 1980 contract, CSCE Cocoa contracts were 30,000 lbs. and were quoted in cents. Price data for this period is converted to \$/tonne using the multiplier 0.220462. Data can be provided in raw form upon special request.
- (b) Pork belly contracts were 36,000 lbs. before the Feb 1979 contract, and 38,000 lbs. before the Feb 1987 contract. Before the Sep 1998 contract, contracts were frozen bellies. No contracts were traded between 08/23/63 and 09/20/63.
- (c) One trailing zero is dropped from the CSI representation of the price versus the newspaper representation for NYMEX Platinum (CSI #13), CBT Soybean Meal (CSI #18, #410), CME Lumber (CSI #27), COMEX Gold (CSI #30), LME Silver (CSI #39), WCE Vancouver Rapeseed (CSI #58), WCE Flaxseed (CSI #59), LME Nickel (CSI #80), London Potato (CSI #107), MACE NY Based Gold (CSI #213), TGE Azuki Beans (CSI #237), TGE US Soybeans (CSI #239), and TGE Corn (CSI #312).
- (d) One trailing zero is dropped from the CSI representation of the price versus the newspaper representation. See the column "Newspaper/CSI price". The contract size for CSI #16 was 10,000 oz before 740926.
- (e) Prior to the 12/98 contract the contract size for the PSE Tech index (CSI #431) was \$500 x index.
- (f) Beginning on 6/1/73, to provide greater liquidity, the CME exchange changed the contract size for all contracts currently traded from 500,000 marks to 250,000 marks. On 5/5/75 the exchange again changed the contract size, to 125,000 marks.
- (g) Beginning with July 1972 CME Lumber (CSI #27) contract, the contract size changed from 90,000 to 100,000 bd ft; beginning with the January 1981 contract the size changed to 130,000 bd ft; beginning with the May 1987 contract, the size changed to 150,000 bd ft; beginning with the July 1991 contract, the size changed to 160,000 bd ft; beginning with the May 1996 contract, the size changed to 80,000 bd ft. Beginning with the January 2000 contract, the size changed to 110,000 board feet.
- (h) For the London Metals Exchange special rules are necessary because of the nature of the data collected. Please refer to page 14 for the delivery month codes that will apply when ordering LME data.
- (i) London Silver reflects a scaling change effective September 17, 1979. The London cash silver price on September 14, 1979 is shown as 59650, representing 5.9650 Sterling. On September 17, 1979, it is shown as 6402, representing 6,402 sterling. London Silver on and before 2/12/71 is quoted in dollars such as 1581 for spot silver, which is equivalent to \$1.581. From 2/15/71 through 6/30/87 the prices are in pounds sterling shown as 6555 (.6555) or 6555 pence per ounce. Effective on 7/1/87 the prices are again quoted in dollars. Micro purchasers of history on disk or by phone receive data prior to 2/15/71 in sterling. The price produced is based on an approximation using the last known US \$-to-pounds sterling exchange rate. Tape purchasers may receive the historical data in sterling upon making a special request.
- (j) CSI #42 represents two sugars. From 770502 through the Dec 86 contract, CSCE Sugar #12 is represented. Beginning with the Jan 87 contract, CSCE Sugar #14 is represented.
- (k) London Cocoa (CSI #49), London Wheat (CSI #51), and London Barley (CSI #52) are subject to missing opening prices before 1980. Should a zero appear for any of these commodities, please assume the opening price was not available. No open prices are available for CAC-40 index (CSI #79) before 881109.
- (l) Prior to January 5, 1970 the price for London Wheat and Barley was held in pounds sterling and shillings as PPPSS; where SS is in shillings, PPP is pounds.
- (m) Canadian commodities #57-62 were quoted in bushels by the exchange until approximately September 1976, when they converted to Metric tons. This conversion began with the following contracts: #57, May 1977; #58, March 1977; #59, May 1977; #62, May 1977. All data before these delivery months is converted to metric tons by CSI.
- (n) All soybean meal contracts beginning with Oct 1992 are high-protein (48%). Previously, contracts were 44%.
- (o) On 6/01/73, the Canadian Dollar contract size was changed from CAD 200,000 to CAD 100,000 for all contracts traded by effecting a 2:1 split on all outstanding contracts.
- (p) Beginning with 5/01/73, the CME changed the contract size from 25,000,000 Yen to 12,500,000 Yen for all contracts traded by effecting a 2:1 split on all outstanding contracts. In the early years of trading of the Japanese Yen, some of the designated quarterly contracts did not trade at any time during the year.
- (q) CSI #98 represents T-Bill rate data, CSI #160 represents C.P. Dealer Rate, Bankers Acceptance, and Secondary C.D. Rate data. CSI #172 represents Euro-Dollar Deposit Rate, Federal Funds Rate, and Libor Rate. CSI #234 represents data for the Prime Rate and the Discount Rate. Please refer to page 15 for more information.
- (r) No volume and open interest is provided for CSI# 121, Singapore Rubber, before 920528.
- (s) Prior to the 3/85 contract the contract size for LIFFE Short Sterling Interest Rate (CSI #173) was GBP 250,000. Prior to the 6/98 contract the contract size for FTSE-100 (CSI #209) was GBP 25 x index.
- (t) LIFFE Long Gilt (#174) was originally a 12% coupon gilt. Beginning with the 09/88 contract, it became a 9% coupon, and beginning with the 06/98 contract, it is a 7% coupon. Beginning with the Mar 2004 contract it is a 6% coupon and based on 10 year bonds. Quotes for contracts before Sep 1998 were in 32nds, contract size GBP 50,000 and tick size GBP 15.625. The June 1998 switched units from 32nds to percent after 980508. Prior to Dec 1998, the bracket was 10-15 years. After that 8.75 to 13 years
- (u) Prior to the 11/96 contract, CSI# 101 CRB Index traded 3,5,7,9, and 12.
- (v) Starting on 5/1/87 the CBT began trading an evening session for T-Bonds and T-Notes. The evening session is included in the data for commodity #44 and #150. Customers wishing to receive only the day session must use commodity #144 for T-Bonds and commodity #250 for T-Notes. Commodities #144 and #250 represent the morning open, high and low for the day session, settlement, and volume for the day session only.
- (w) CSI #186 represented Alberta Feed Barley from 830228 until 890228 (delivery months 2,4,6,9,11), when trading was suspended. Trading resumed on 890524 as Western Barley.
- (x) The MIBOR contracts were originally 10,000,000 pesetas; they changed to 100,000,000 pesetas on 950612, and to EUR 1,000,000 on 990104.
- (y) Prior to the Dec 1997 contract, CSI #284 was a 12% coupon bond; it is now a 6% coupon bond. The contract size was ITL 200M before the Jun 1999 contract.
- (z) Prior to the 12/98 contract the contract size for the SMI (CSI #214) was CHF 50 x index. There was no 10/98 or 11/98 contract.
- (aa) The contract size for CSI #556 was \$100 x index before 990920. All volume and open interest figures prior to this date are quadrupled for Quicktrieve users.
- (bb) Before the September 1992 contract, the contract size for CSI# 263 was \$500 X Index.
- (cc) White sugar did not trade from 900216 to 910506.
- (dd) MACE 10-Year Treasury Notes did not trade from 901220 to 911211.

- (ee) Prior to the January, 1993 CME Feeder Cattle contract, the contract size was 44,000 pounds. There were no January contracts before the Jan 1978 contract.
- (ff) Prior to the June 1994 contract, TGE U.S. Soybean contracts (CSI# 239) were 15,000 kg. and were quoted in Yen/60 kg. Price data for this period is converted to Yen/1,000 kg using the multiplier 1.666666. Data can be provided in raw form upon special request.
- (gg) There was no trading in zinc 3-month from 850903 to 880831, and no trading in zinc cash from 861231 to 881128.
- (hh) The contract size for CSI #79 was FRF 200 x index before 980630. All volume and open interest figures prior to this date are quadrupled for Quicktrieve users. The contract size was FRF 50 x Index until conversion to the Euro on Jan 4 1999.
- (jj) Some LIFFE contracts trade on the Automated Pit Trading system. APT trading begins about 20 minutes after regular trading, and lasts about 90 minutes. This trading is included in CSI data. However, the official settlement price sent by LIFFE is based on normal trading hours.
- (kk) The French Franc suspended trading on 900319, and resumed on 930920. Prior to resuming, the contract size was 250,000 francs.
- (ll) The contract size for CSI #230 was A\$100 x index before 931011. All volume and open interest figures prior to this date are quadrupled for Quicktrieve users.
- (mm) CSI #81, the MATIF Euro Bond, was originally based on a 10% coupon. Beginning with the 06/94 contract, the prices are based on a 5% coupon.
- (nn) Prior to 941001, CSI# 130 traded at the MidAmerica Commodity Exchange (MACE).
- (oo) CBT 2-year notes (#382) trade in 1/4 of 32nds. Software that relies on 5-character price fields (including QuickTrieve) cannot represent these prices correctly. As such, CSI provides this data rounded to 64ths, as #207.
- (pp) The contract size for CSI #228 (and #614) was \$500,000 before 950501. All volume and open interest figures prior to this date are halved for Quicktrieve history users.
- (qq) The Mexican Peso contract was first introduced on 720516. It did not trade from 851121 to 950425, because the Bank of Mexico restricted all Forex transactions conducted by foreign financial institutions.
- (rr) Trading in tin was suspended when the International Tin Council defaulted on 851024. Until that time, prices were in Sterling. Trading resumed 890601, in US dollars.
- (ss) Prior to the July 94 contract, the Raw Sugar contract was 10 metric tons. Prior to the March 96 contract, the contract was 20 Metric tons and was quoted as JPY/kg to one decimal place (conversion factor +1). No contract-level volume is available before 911111, and no contract-level open interest is available before 850628.
- (tt) Eurodollar began trading serial months (1,2,4,5,7,8,10,11) as switching months on 951017.
- (uu) Commodity #4 was Live Hogs before the Feb 1997 contract. Price data for this period is converted to the Lean Index using division by 0.74.
- (vv) Standard grade copper, traded at COMEX prior to high grade, is available as CSI #6 from 660103 to 891227.
- (ww) The CME Brady Bond contracts, #419, 420, 421, & 422, were \$50,000 before the September 1996 contract.
- (xx) The CBT reset the muni-bond index coefficient from .804 to 1.000 for trading beginning with the Sep95 contract. All prior contract data is converted by dividing price data by .804.
- (yy) On 11/01/97, the S&P 500 Index, Growth Index, and Value Index contract sizes were changed from \$500 to \$250 times the index for all contracts traded by effecting a 2:1 split on all outstanding contracts.
- (zz) Commodity #400 was Feed Peas before the June 1999 contract.
- (aaa) CSI #44, #144, #150, #250, #251, #293, #382, #207, #140, #147, and #208, the CBT and MACE bond/note contracts, were originally based on 8% coupons. Beginning with the 03/2000 contract, the prices are based on a 6% coupon.
- (bbb) Prior to the Dec 1997 contract, CSI #75 was a 10% coupon bond. it was a 5.5% coupon bond until the June 1999 contract, when it became a 3.5% coupon. CSI #488 was a 4.5% coupon bond until the June 1999 contract, when it became a 3.5% coupon. For both #75 and #488, the size of all contracts before 1999 was FRF 500,000.
- (ccc) From 990617 to 991217, the prices for #181 were based on a 4% coupon bund. All other prices are based on a 6% bund. Prior to the June 1999 contract, the contract size was DEM 250,000.
- (ddd) The COB (#423) and PV (#424) Electricity contracts were 736 Mwh before the October 1999 contract. On 991206, the contract size was halved by a 2-for-1 split, from 864 MWh to 432 MWh.
- (fff) Before 990104, Milling Wheat (CSI# 517) was quoted as FRF/Tonne with no decimal places (conversion factor +0).
- (ggg) Before 20000306, the contract size for CSI# 337 was JPY 50,000,000.
- (hhh) SYCOM trading is included in CSI# 614, 615, 616 & 617.
- (iii) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 326 was ATS 100 x Index.
- (kkk) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 342 was BEF 1,000 x Index.
- (lll) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 308 was BEF 25,000,000.
- (mmm) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 131 was DEM 100 x Index.
- (nnn) Before the June 1999 contract, the contract size for CSI# 359 was ITL 10,000,000 x Index. Before the June 1999 contract, the contract size for CSI# 464 was ITL 200,000,000.
- (ooo) Before the Jan 1999 conversion to the Euro, the pricing unit for CSI# 274 was NLG/Kg.
- (ppp) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 320 was NLG 200 x Index.
- (qqq) Before the Jan 1999 conversion to the Euro, the contract size for CSI# 491 was PTE 100 x Index.
- (rrr) The IBEX 35 contract was originally ESP 100 x index; it changed to ESP 1000 x index on 970110, and then to EUR 100 x Index on Jan 04 1999.

- (sss) Prior to the Dec 1997 contract, CSI #298 was a 9% coupon bond. It was a 6.5% coupon bond until the Mar 1999 contract, when it became a 4% bond. The contract size before the Mar 1999 contract was ESP 10M.
- (ttt) CSI #88 was originally based on a 9% coupon bond. Beginning with the 06/2000 contract, the prices are based on a 6% coupon bond.
- (uuu) CSI#231,225,381 were originally based on a 12% coupon bond. Beginning with the 9/2001 contract, the prices are based on a 6% coupon bond.
- (vvv) This instrument was previously known on LIFFE and CSI as "Euro EFB". Beginning 3/20/2001, LIFFE renamed these products SWAPNOTES
- (www) CSI#151 reflects the Volume and OI reported by NYBOT for the Mini-Composite Index (CSI#536) On 6/22/2001 The NYBOT changed the contract size for the Mini Composite Index from \$250X Index to \$50 X Index. This caused the reported volume and OI to go up by a factor of five from that date forward
- (xxx) These futures moved from the Midam exchange to the CBOT a/c/e platform effective 9/30/2001. Contract specifications remained unchanged. Previous CSI symbols: 140:XB 147:YN 183:XY 213:XX
- (yyy) #319 ceases trading with the expiration of the July 2005 contract. #956 was introduced to replace #319 on 20050211, and the two will trade simultaneously until the cessation of #319. Since the two are both based on the same OMX index, the history for #956 prior to 20050211 is actually the data from #319, properly adjusted for the split that took place on 19980427.

(zzz) Please refer to CSI's Micro Instructions for complete information on the PERPETUAL Industry Indices and the commodity content of each Index. Below is a table displaying the delivery month codes for each Industry PERPETUAL INDEX. **INDUSTRY GROUP:** CSI has identified thirteen industry groups chosen for their substitutability or identity with some common norm. Most groups have two indices: one that represents the futures price three months forward (delivery month code 50) and one that represents the price six months forward (delivery month code 40). Groups with this characteristic are named and coded as: CSI Overall Composite Index - O; Miscellaneous Foods - M; Currencies - C; Livestock - L; Energy - E; Precious Metals - P; World Economist Commodities -W; Industrials - I; Grains - G; and Oilseeds - S. In addition, a financial group F, is provided as a 3 month forward future index (coded as 50) and as a cash index (coded 40); a London Metal Index, H, is provided as a 91 day forward index that is quoted in dollars (delivery month 50) and in pounds sterling (delivery month 40). Finally, for users who wish to follow an index that contains the same commodities as the CRB Index, but calculated as a six months PERPETUAL (delivery month 40), the Industry code of "R" is used. All groups use a base period of 1982-1983 that is equal to 100.

Three Months Forward Code With Geometric Averaging	Other Cash & Forward Delivery Month Codes CSI numbers included	Three Months Forward Code With Base Period 1982-1983	First Day On File	Code	PERPETUAL INDEX	Does it	Include Foreign?
37		38	670703	O	CSI Overall Composite	No	2,3,4,7,8,9,10,11,12,13,16,17,18,19,20,21,22,27,30,33,68,69,89,187,188,224
39		40	720516	C	Currencies	No	24,25,26,64,65,67
41		42	710202	E	Energy	No	89,134,187,188,224
43		44	670703	G	Grains	Yes	9,11,17,21,22,60,61,68
45		46	670705	I	Industrials	Yes	7,8,13,27,46,47,48,69,80,89,92,121,134,187,188,
47		48	670703	L	Livestock	No	2,4,5,33
49		50	670703	M	Miscellaneous Food Products	Yes	2,3,5,9,10,11,12,19,20,21,60,61,68
51		52	670705	P	Precious Metals	No	13,16,30,69
53		54	670703	S	Oilseeds	Yes	19,58,59
55		56	670703	W	World Economist	No	2,3,7,8,10,12,17,19,20,21,22,27,30,89,187,224
	57 Cash	58 Futures	751020	F	Financials	No	41,44,141,150
	59 in \$	60 in Sterling	680102	H	LME markets except silver	Yes	38,46,47,48,80,92
		62	670703	R	CRB look-alike	Yes	Same commodities as the CRB index

(aaaa) 311 TCE Palladium April, June, August and December 2000 contract data consists of settlement prices fixed by the TCE on February 23 and continuing until contract expiration with a price limit of zero. No new positions were allowed after that date, and all settlements were made in cash with no physical delivery of palladium.

(bbbb) 266 became combined session with the introduction of globex trading on 2/19/2002. 688 became the pit only data for GSCI. Data for 266 and 688 are identical prior to 2/19/2002

(cccc) please consult the cash fact sheet for an explanation of the codes used for exchange rates

(dddd) 2,4,33 became combined session with the introduction of globex trading on 3/4/2002. 695,696,697 became the pit only data for 2,4,33 respectively. Data for 2-695,4-696 and 33-697 are identical prior to 3/4/2002

(eeee) CSI#253 Went from 10 Yr Muni Bond Index to 10 Yr Muni Note Index starting with the March 2003 contract introduced on 10/25/2002. The symbol remained unchanged.

(ffff) CSI#310 JRJ was 5000Kg contract size until the October 2002 contract (Point value=JY500). Starting with November 2002 contract, size changed to 10000Kg (Point value=JY1000)

(gggg) NYMEX Clearport basis swaps represent the difference in the delivery charges between Henry Hub and various other physical locations. As such, the prices can be positive or negative. CSI represents all of these issues with an offset of 50,000. For example, is a settlement price is -.1875, CSI would represent this as 50000-1875, or 48125. This method allows CSI to represent the settlement values as strictly positive values.

(hhhh) This data represents the electronic session only. If trading activity has taken place during the session, the open high and low will have non zero values and the close field will contain the LAST TRADE PRICE, not the settlement price as is the case for other futures. If no trading activity has occurred for the session, the open, high and low will be zero, and the close field will be the prior day's settlement price.

(iiii) Prior to the August 2004 contract, the valid delivery months were 1,3,5,7,9,11

(jjjj) #551 stopped trading as of 6/23/2005. Restarted 9/9/2005 with a 4% coupon instead of 6%, Minimum tick of 0.02 (from 0.01) Earliest contract with new specs is 12/2005

(kkkk) #443 had point value of DM1 and contract size of DM10 X Index for all contracts up to and including 12/1999

(llll) CSI#972 is the same data as CSI#394, expressed as an interest rate instead of a currency value. In January 2002, the BMF started reporting open-high-low in terms of percent and the settle as currency value. CSI currently converts the

O-H-L to the equivalent currency to allow for consistent data. Users have requested the data to be shown as percent as well. THE CLOSE FOR CSI#972 IS NOT AN OFFICIAL EXCHANGE SETTLEMENT! The Exchange still expresses the settlement as currency, which can be found in CSI#394, DIJ. The close for #972 is the settlement converted into an approximate interest rate to be consistent with the O-H-L data. The V and OI reported here will be identical to CSI#394

(mmmm) #981 and #982 are OPTIONS ONLY. The prices are tied to the underlying future (#173 for #981 and #565 for #982). The option expiries are tied to the following futures: March the following year for Jan, Feb, Mar options, June the following year for Apr, May, Jun options, September the following year for Jul, Aug, Sep options, December the following year for Oct, Nov, Dec options.

(nnnn) Unlike the pit only and combined session CSI numbers, these electronic session only numbers 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 value.

(oooo) The Jul2005 contract is the L/S TRAKRS Index Symbol MLT
The Jan2007 contract is the L/S TRAKRS II index Symbol LST

(pppp) The Jan2006 contract is the LMC TRAKRS Symbol OOO
The Jan2011 contract is the LMC TRAKRS II Symbol LMC

(qqqq) For CSI#307 and #521: Data for Dec2002 contract and before was based on the USD, contract size was \$5Xindex. Cash Index on or before 20021218 was the Dollar Based Index. Starting on 20021219 it became the Euro Based Index.

(rrrr) For CSI#520 : Data for Mar2003 contract and before was based on the USD, contract size was \$5 X Index. Cash Index on or before 20030320 was the Dollar Based Index. Starting on 20030321 it became the Euro Based Index.

(ssss) Russian Ruble prior to the Sep 2000 contract had contract size or Rub 500,000, point value=\$5

(tttt) These futures trade on the CME globex trading platform but are cleared through NYMEX. QG#724, QM#725, QU#988 and QH#989 were switched over from the NYMEX trading platform to the CME Globex platform on 20060612.

(uuuu) In November 2005, EUREX extended trading on certain futures. Because trading continues beyond the determination of the settlement price, these new issues were introduced to place the LAST TRADE in the close field instead of the settlement price that is usually found in the close field. For the following list, the first CSI number has the SETTLEMENT price and the second CSI# has the LAST TRADE price: 131-993, 530-994, 552-995, 553-996, 554-997.

(vvvv) Data for CSI#551 EBX was based on a coupon rate of 6% prior to Sep 9, 2005. After that date the rate was reduced to 4%

(wwww) Delivery months prior to April 2006 had contract size of 100KI and point value of JY1 for Gasoline (#586) and Kerosine (#587). After that, the contract size is 50KI with a CSI point value of JY0.5. The delivery unit is the same (100KI), so a person who makes or takes delivery must have two outstanding positions (50KI X 2) for every delivery lot (100KI) at the end of the morning session on the last trading day.

Rough Rice W/Proj A	CBT	415	RR2	Treasury Notes, 10 Yr	EUS	902	TNL
Rough Rice	CBT	130	RR	Treasury Notes, 2 Yr	CBT	207	TU2
Rough Rice Proj A only	CBT	899	RR1	Treasury Notes, 2 Yr	EUS	900	TNS
Russell 1000 Growth Index	NYFE	747	GG	Treasury Notes, 5 Yr Day	CBT	293	FV2
Russell 1000 Index	CME	745	RSS	Treasury Notes, 5 Yr	CBT	251	FV
Russell 1000 Index E-Mini	CME	100032	RS1	Treasury Notes, 5 Yr	EUS	901	TNM
Russell 1000 Index	NYFE	100	R	Treasury Notes, 5 Yr	FINEX	252	FY
Russell 1000 Mini Index	NYFE	668	RM2	Trunkline LA Basis	CLEAR	100016	NUN
Russell 1000 Value Index	NYFE	748	VV	TX Gas Zone SL Basis	CLEAR	100011	TBN
Russell 2000 Index	CME	102	RL	US Dollar Index	FINEX	263	DX
Russell 2000 Index, Mini	CME	677	ER2	US\$- Czech Koruna	FINEX	797	UZ
Russian Ruble	CME	519	RU	US\$- Hungarian Forint	FINEX	798	UF
S & P Asia 50 E-Mini	CME	100031	SP5	US\$-Canadian Dollar Small	FINEX	909	SV
S & P 400 E-Mini Index	CME	684	EMD	US\$-Canadian Dollar	FINEX	485	YD
S & P 400 Stock Index	CME	104	MD	US\$-Japanese Yen Small	FINEX	908	SN
S & P 500 E-Mini Index	CME	487	ES	US\$-Japanese Yen	FINEX	364	YY
S & P 500 Growth Index	CME	401	SG	US\$-Norwegian Krone	FINEX	622	NS
S & P 500 Stock Index Day	CME	149	SP	US\$-So African Rand	FINEX	372	ZR
S & P 500 Stock Index	CME	290	SP2	US\$-Swedish Krona	FINEX	621	KU
S & P 500 Value Index	CME	402	SU	US\$-Swiss Franc Small	FINEX	906	MF
S & P Depo Receipts ETF	CME	968	SPY	US\$-Swiss Franc	FINEX	361	YF
S & P Smallcap 600	CME	736	SMC	Value Line Index	KCBT	193	MV
S & P Topix 150	CME	698	XT	Ventura Basis	CLEAR	100017	PFN
San Juan Basis	CLEAR	923	NJ	Waha Basis	CLEAR	928	AW
Silver	CBT	37	SV	Wheat W/Project A	CBT	413	W2
Silver	COMEX	16	SI	Wheat	CBT	21	W
Silver Combined	COMEX	868	SI2	Wheat Proj A only	CBT	879	ZW
Silver, New York Mini	CBT	183	YI	Wheat, Hard Red Spring	MGE	958	SW
SoCal Basis	CLEAR	939	NC	Wheat, Kansas City	KCBT	22	KW
SONAT Basis	CLEAR	100008	SZN	Wheat, Soft Red Winter	MGE	957	RI
South African Rand	CME	458	RA	Wheat, Spring	MGE	68	MW
South American Soybeans RTH	CBT	965	BS	Wheat, Winter White	MGE	236	NW
South American Soybeans W/Proj A	CBT	966	BS2	WTI Calendar Swap	CLEAR	756	CS
Soybean Meal W/Proj A	CBT	410	SM2				
Soybean Meal	CBT	18	SM				
Soybean Meal Proj A only	CBT	894	ZM				
Soybean Oil W/Proj A	CBT	411	BO2				
Soybean Oil	CBT	19	BO				
Soybean Oil Proj A only	CBT	895	ZL				
Soybeans W/Project A	CBT	409	S2				
Soybeans	CBT	17	S				
Soybeans Proj A only	CBT	893	ZS				
Spctr- Financial	CME	733	FIN				
Spctr- Technology	CME	734	TEC				
Sugar #11	CSCCE	20	SB				
Sugar #14	CSCCE	42	SE				
Sumas Basis	CLEAR	929	KN				
Swap Note, 10 Yr DAY	CBT	678	NI2				
Swap Note, 10 Yr With A/C/E	CBT	679	NI				
Swedish Krona Skr	CME	711	SEK				
Swedish Krona-Japanese Yen	FINEX	100045	KJ				
Swiss Franc Day	CME	127	SF2				
Swiss Franc	CME	25	SF				
Swiss Franc/Japanese Yen	FINEX	473	ZY				
TCO Basis	CLEAR	760	TC				
Tennessee 500 Basis	CLEAR	100009	NMN				
Tennessee Z0 Basis	CLEAR	100010	NQN				
Tetco S Texas Basis	CLEAR	100013	TXN				
Texas Eastern M-3 Basis	CLEAR	759	NX				
Trakrs BXY Index	CME	100034	BXY				
Trakrs Commodity Index	CME	749	CCC				
Trakrs Euro Currency	CME	766	ECT				
Trakrs Gold Index	CME	783	GLE				
Trakrs L/S Technology Index	CME	729	MLT				
Trakrs Lmc Index	CME	737	OOO				
Trakrs Pinco CRR	CME	100035	PCT				
Trakrs Rogers Int'l Commodity Index	CME	978	RCI				
Trakrs Select 50 Index	CME	735	TTT				
Transco Zone 3 Basis	CLEAR	100014	CZN				
Transco Zone 4 Basis	CLEAR	100015	TRN				
Transco Zone 6 Basis	CLEAR	924	NZ				
Treasury Bills 91-Day	CME	41	TB				
Treasury Bonds Mini	CBT	140	XB				
Treasury Bonds	CBT	44	US				
Treasury Bonds	EUS	903	TBX				
Treasury Bonds, Day	CBT	144	US2				
Treasury Notes, 10 Yr Day	CBT	250	TY2				
Treasury Notes, 10 Yr	CBT	150	TY				

ALPHABETICAL INDEX - NON-U. S. EXCHANGES

FUTURES CONTRACT	EXCH	CSI#	SYM	DJ Malaysia Index	SGX	549	SML	Gold	TCE	145	JAU
All Ordinaries SPI (RTH)	SFE	230	YIX	DJ Thailand Index	SGX	550	STL	Hang Seng 100 Index	HKFE	544	HHI
All Ordinaries SPI	SFE	617	YIX2	Dow Jones Euro Stoxx	EUREX	530	SXE	Hang Seng China Enterprises Index	HKFE	795	HCE
Aluminum Alloy	LME	82	MAA	Dow Jones Euro Stoxx w/Last	EUREX	994	SZE	Hang Seng Index	HKFE	119	HIS
Aluminum	OME	641	JOA	Dow Jones Stoxx Index	EUREX	529	SXX	Hang Seng Index, Mini	HKFE	649	HMH
Aluminum	SHFE	788	SAF	E-Bond, 30-Year	MATIF	548	EVL	Hang Seng Red China Ix	HKFE	489	HRI
Aluminum	TCE	460	JAL	EFB 10-Year Euro	LIFFE	559	FBP	Hibor	HKFE	500	HIR
Aluminum, High Grade	LME	92	MHA	EFB 2-Year Euro	LIFFE	658	FBS	Hong Kong+ Index	SGX	330	SHK
Amsterdam EOE Index	AEX	320	AEX	EFB 5-Year Euro	LIFFE	558	FBO	Hungarian Traded Index	OTOB	307	HTX
Australia SPI 200 (RTH)	SFE	232	YAP	Eggs	CCX	606	JEG	Ibex 35 Index	MEFF	331	MXF
Australia SPI 200 Combined	SFE	728	YAP2	Electricity Base Quarterly	EEX	707	F0C	Ibovespa Stock Index	BMF	391	IND
Australian 10 Yr Bond (RTH)	SFE	381	YTC	Electricity Base Yearly	EEX	709	F0D	Italian 10-Yr 6% Bond	SIA	464	IFT
Australian 10 Yr Bond	SFE	616	YTC2	Electricity Base	EEX	705	F0B	Italian Gov't Bond	LIFFE	284	FIB
Australian 3 Yr Bond (RTH)	SFE	231	YTT	Electricity Base	ICE	662	ELB	JAP Gov't Bond 10-Yr Full Size	SGX	704	SJG
Australian 3 Yr Bond	SFE	615	YTT2	Electricity Peak Quarterly	EEX	708	F0Q	Jap Gov't Bond 10-Yr	SGX	337	SJB
Australian Dollar/Us \$	SFE	654	YAF	Electricity Peak Yearly	EEX	710	F0R	Jap Gov't Bond 10-Yr	TSE	158	JGB
Austrian Traded Index	OTOB	326	ATX	Electricity Peak	EEX	706	F0P	Jap Gov't Bond 5-Yr	TSE	407	JMB
Azuki Red Beans	CCX	513	JRN	Electricity Peak	ICE	663	ELP	Japanese Gov't Bond	LIFFE	180	FYB
Azuki Red Beans	KCX	510	JRK	Electricity, NSW	SFE	494	YNE	JSE All Share Index	SAFEX	466	ALS
Azuki Red Beans	KEX	506	JKB	Electricity, VIC	SFE	495	YVE	JSE All Industrial Index	SAFEX	468	INI
Azuki Red Beans	TGE	237	JRB	Eonia 1 Month	LIFFE	739	EON	Kerosene	CCX	608	JCK
Baltic Freight	LCE	254	BOF	Euribor, 1 Month	EUREX	545	FEJ	Kerosene	TCE	587	JKE
Bank Accept 30 Day	ME	105	BAR	Euribor, 3 Month	EUREX	546	EEL	KFX Stock Index	FUTOP	329	KFX
Bank Accept 90 Day	ME	87	BAX	Euribor, 3 Month	LIFFE	565	FEI	Klibor, 3 Month	MME	305	KLB
Bank Bills (RTH)	SFE	228	YBA	Euribor 1yr Mid-Curve Options	LIFFE	982	FE1	KLSE Composite Index	KLOFFE	406	KLJ
Bank Bills	NZFE	316	NBB	Euribor, 3 Month	MATIF	578	EST	Korean Cd Interest Rate	LOFEX	602	CDF
Bank Bills	SFE	614	YBA2	Euro 2-Year Note	MATIF	579	YR2	Korean Treasury Bond	KOFEX	603	KTB
Barley	LCE	52	LBA	Euro Bond	MATIF	81	PEC	Kosdaq 50 Index Futures	KSE	655	KSQ
Barley	SFE	631	YBR	Euro German Bobl	EUREX	553	EBM	Kospi 200 Index	KSE	501	KOS
Barley, Alberta Feed	WCE	186	AB	Euro German Bobl w/Last	EUREX	996	E2M	Lead	LME	47	MPB
Bel 20 Stock Index	BELFOX	342	BFX	Euro German Bund	EUREX	552	EBL	Live Cattle	BMF	392	BOI
Bibor	BELFOX	308	BIB	Euro German Bund w/Last	EUREX	995	E2L	LMEX Index	LME	626	LMX
Brazilian C Bond	BMF	426	BCB	Euro German Buxl	EUREX	551	EBX	Maize, White	SAFEX	537	MAW
Broilers	KCX	605	JBR	Euro German Schatz	EUREX	554	EBS	Maize, Yellow	SAFEX	538	MAY
BUX Index	BUD	100052	BUX	Euro German Schatz w/Last	EUREX	997	E2S	MIB 30 Mini Index	MIF	628	IFN
Cac-40 Index	MATIF	79	FCH	Euro Libor, 3 Month	LIFFE	184	FCU	MIB 30 Stock Index	MIF	359	IFX
Canadian Gov't Bond	ME	88	CGB	Eurodollar	LIFFE	917	EDD	Mibor 90-Day	MEFF	294	MFM
Canola (Rapeseed) Meal	WCE	667	CM	Eurodollar	SGX	244	SDD	MSCI Euro Index	LIFFE	583	MSE
Canola (Rapeseed)	WCE	58	RS	Euromark, 3 Month	EUREX	302	LIC	MSCI Pan-Euro Index	LIFFE	584	MSP
Canola	SFE	632	YCN	Euroswiss Franc	LIFFE	185	FES	Natural Gas (Quarters)	ICE	946	NGQ
Carbon Emissions	ICE	980	CFI	Eurotop 100 Index	LIFFE	523	FEU	Natural Gas (Seasons)	ICE	947	NGS
CECEUR Index	OTOB	100051	CEC	Euroyen, 3 Mo (Libor)	LIFFE	557	FYL	Natural Gas	ICE	304	NGL
Cibor, Danish	FUTOP	340	RDK	Euroyen, 3 Mo (Libor)	SGX	567	SEL	Nemax 50 Index	EUREX	629	FN5
Cocoa	LCE	49	LCC	Euroyen, 3 Mo (Tibor) Day	TIFFE	206	JEY2	New Zealand 10 Yr Gov't	NZFE	333	NGB
Cocoons, Dried	CCX	516	JDT	Euroyen, 3 Mo (Tibor)	LIFFE	427	FEY	New Zealand 3 Yr Gov't	NZFE	332	NGV
Cocoons, Dried	YCE	238	JDC	Euroyen, 3 Mo (Tibor)	SGX	249	SEY	Nickel	LME	80	MNI
Coffee Index	KEX	793	JCI	Euroyen, 3 Mo (Tibor)	TIFFE	70	JEY	Nickel	OME	935	JNL
Coffee, Arabica	BMF	393	CFC	Finnish Stock Index (Fox)	EUREX	600	EOX	Nikkei 225 Index (RTH)	SGX	648	SSI2
Coffee, Arabica	TGE	527	JAC	Flaxseed	WCE	59	WF	Nikkei 225 Index	OSE	255	JNI
Coffee, Robusta	LCE	148	LKD	French 5-Year Bond	MATIF	488	YR5	Nikkei 225 Index	SGX	248	SSI
Coffee, Robusta	SICOM	383	SKD	French Notional Bond	MATIF	75	PTB	Nikkei 300 Index	OSE	346	JNW
Coffee, Robusta	TGE	528	JRC	FTSE 100 Index, Mini	LIFFE	647	FMI	Nikkei 300 Index	SGX	242	SNW
Copper	LME	38	MCU	FTSE 100 Stock Index	LIFFE	209	FFI	No. Amer. Special Aluminum Alloy	LME	689	MNA
Copper	SHFE	789	SCF	FTSE 250 Stock Index	LIFFE	347	FMC	NZFE 10 Capital SPI	NZFE	396	NTP
Corn 75 Index	KEX	791	JKI	FTSE Ase Midcap 40	ADEX	660	AT4	Oats	WCE	57	WO
Corn	DCC	945	DCC	FTSE Ase-20 Index	ADEX	659	ATF	OBX Stock Index	OSLO	338	OBX
Corn	KCX	511	JKC	FTSE Estars Index	LIFFE	585	FOE	OMX Stock Index	SOM	319	OMX
Corn	MATIF	589	EMA	FTSE Eurobloc 100 Ix	LIFFE	580	FEB	Omxx30 Index Futures	SOM	956	O30
Corn	TGE	312	JCR	FTSE Eurotop 300 Ex Uk	LIFFE	582	FEK	One Day Deposits	BMF	394	DIJ
Cotton	CCF	943	ZC	FTSE Eurotop 300 Index	LIFFE	581	FET	One Day Deposits as rate	BMF	972	DI2
Cotton 40	CCX	514	JNC	FTSE Techmark 100 Index	LIFFE	627	FTM	Palladium	TCE	311	JPA
Cotton Yarn 20	OME	637	JON	FTSEuroFirst 80 Index	LIFFE	959	EFE	Palm Oil, Crude	KLCE	318	KPO
Cotton Yarn 40	OME	636	JOC	FTSEuroFirst 100 Index	LIFFE	960	ERP	Peas	WCE	400	WP
Cotton	TCE	313	JCT	Fuel Oil	SHFE	944	SFU	Pigs, Live	AEX	274	ALP
Crude Oil, Brent Electronic	ICE	764	LC4	Gas Oil Electronic	ICE	765	LG4	Platinum	TCE	205	JPL
Crude Oil, Brent Floor	ICE	780	LC5	Gas Oil Floor	ICE	781	LG5	Polish Traded Index	OTOB	521	PTX
Crude Oil, Brent	ICE	136	LCO	Gas Oil	ICE	134	LGO	Portugal Banco Com	BDP	653	BCP
Crude Oil, Middle East	SGX	738	SME	Gas Oil	TCE	777	JGO	Portugal Electricity	BDP	652	EDP
Crude Oil, Middle East	TCE	674	JCO	Gasoline	CCX	607	JCG	Portugal Telecom	BDP	651	PTC
Czech Traded Index	OTOB	520	CTX	Gasoline	TCE	586	JGL	Potatoes	LCE	107	LPT
Danish Bond 2007 7%	FUTOP	502	DSP	German Long Bund	LIFFE	181	FDB	Potatoes	YCE	664	JPO
Danish Mortgage Bond	FUTOP	385	RKE	Gilt, Long 20-Year	LIFFE	174	FLG	Potatoes	LCE	971	FAP
DAX Index	EUREX	131	FDX	Gilt, Short 5-Year	LIFFE	504	FYG	PSI 20 Index	BDP	491	PSI
DAX Index w/LAST	EUREX	993	F2X	Gold	KOFEX	604	KGD	Rapeseed Meal, Euro	MATIF	357	ETC
DJ Banks Stoxxsm600	EUREX	955	FSB	Gold	LME	38	MCU	Rapeseed, European	MATIF	358	COM

Rapeseed, Vancouver	WCE	58	RS	Wheat (RTH)	SFE	425	YWH
RCS Index	SICOM	576	SRI	Wheat	LCE	51	LWB
Ribor, 1 Month	SIA	475	RIB	Wheat	ZC	786	CWT
RSA R150 12% 2005 Bond	SAFEX	469	RLA	Wheat	SAFEX	983	WEA
RSA R153 13% 2010 Bond	SAFEX	470	RSA	Wheat, Canada Feed	WCE	62	WW
Rubber Index	OME	640	JRI	Wheat, Hard Red Spring Index	MGE	958	SW
Rubber Rss1	SICOM	121	SRS	Wheat, Milling (New)	MATIF	517	BL2
Rubber Rss3	OME	639	JKR	Wheat, Soft Red Winter	MGE	957	R1
Rubber Rss3	SICOM	575	SRU	Wig 20 Index	WSE	953	W20
Rubber Tsr-20	OME	638	JOS	Wool (RTH)	SFE	124	YGW
Rubber Tsr-20	SICOM	486	STF	Zinc	LME	48	MZS
Rubber	SHFE	790	SNR				
Rubber	TCE	310	JRU				
Russian Traded Index	OTOB	522	RTX				
RTS FX USD/RUB	RTS	100050	SIX				
RTS Index	RTS	100049	RIX				
S&P/ASX Mini 200	ASZ	100056	AXJ				
S&P / MIB Index Mini	MIF	942	IFM				
S&P / MIB Index	MIF	941	IFS				
S&P Canada 60 Index	ME	588	SXF				
S&P Cnx Nifty Index	SGX	643	SIN				
S&P/Topix 150 Index	TSE	665	JST				
Set 50 Index	TFEX	100048	S50				
Sg Wheat	ZC	787	CWS				
Short Sterling	LIFFE	173	FSS				
Short Sterling 1yr Mid-Curve Options	LIFFE	981	FS1				
Shrimp, Frozen	KEX	794	JEB				
Sibor, 3-Month	SGX	569	SSD				
Silk, Raw	KEX	508	JRS				
Silk, Raw	YCE	240	JSK				
Silver	LME	39	MSV				
Silver	TCE	204	JSV				
Singapore Index	SGX	539	SSG				
Sorghum	SFE	633	YSO				
Soybean Meal	DC	785	DSM				
Soybean Meal	TGE	673	JSM				
Soybeans	SAFEX	984	SOY				
Soybeans #1	DC	784	DSA				
Soybeans, Non-Gmo	KEX	792	JNK				
Soybeans, Non-Gmo	TGE	619	JNS				
Soybeans, U.S.	CCX	512	JGN				
Soybeans, U.S.	KCX	509	JSB				
Soybeans, U.S.	KEX	505	JKS				
Soybeans, U.S.	TGE	239	JAS				
Spanish Bond 10 Year	MEFF	298	MFF				
Sugar	MATIF	83	PSA				
Sugar, #5 White	LCE	199	LSU				
Sugar, Raw	LEX	507	JKG				
Sugar, Raw	TGE	241	JSG				
Sunflower Seeds	SAFEX	954	SUF				
Sunflower Seeds	MATIF	687	EGT				
Swapnote 10 Yr US\$	LIFFE	732	FSP				
Swapnote 10 Yr Yen	TIFFE	911	JSP				
Swapnote 2 Yr US\$	LIFFE	730	FSW				
Swapnote 5 Yr US\$	LIFFE	731	FSO				
Swapnote 5 yr Yen	TIFFE	910	JSO				
Swedish 10-Year Bond	SOM	561	SGL				
Swedish 2-Year Bond	SOM	560	SGS				
Swiss Gov't Bond 10 Yr	SOFFEX	299	CON				
Swiss Market Index	SOFFEX	214	SMI				
T-Bills 91 Day	TDE	977	TTB				
TaieX Index	TAIFEX	644	TX				
TaieX Index, Mini	TAIFEX	650	MTX				
Taiwan Index (RTH)	SGX	751	ST2				
Taiwan Index	SGX	448	STW				
TecDAX Index	EUREX	979	TDX				
TiE	MXN	918	TII				
Tin	LME	46	MTN				
Topix Banking Index	TSE	518	JBK				
Topix Index	TSE	157	JTI				
Toronto 100 Index	TFE	356	TOF				
Toronto 35 Index	TFE	156	TXF				
TSEC Electronics Index	TAIFEX	646	TXE				
TSEC Financial Index	TAIFEX	645	TXF				
US Dollar-Brazil Real	BMF	395	DOL				
US Dollar-Japanese Yen	TIFFE	71	JYJ				
US Dollar-Korean Won	KOFEX	601	KRW				
Vegetables	YCE	952	YCE				

COMMODITIES GROUPED BY EXCHANGE - U.S.

Chicago Mercantile

Benzene	676
Cattle, Live	2
Cattle, Live (RTH)	694
Hogs, Lean	4
Hogs, (RTH)	695
Hogs, Lean E-Mini	630
Pork Bellies, Frozen	5
Pork Cutouts	479
Cattle, Feeder	33
Cattle, Feeder (RTH)	696
Cattle, Feeder, E-Mini	642
Cattle, Stocker	29
Cme\$Index Combined	740
Cme\$Index Day Only	741
Consumer Price Index	904
Milk, BFP Class III	404
Milk, BFP Class IV	403
Mixed Xylenes	676
Butter	441
Butter, Cash Settled	973
Lumber	27
Os Board – N Central	445
Os Board – Southeast	609
Os Board – Southwest	610
Os Board – Western	611
Eurodollar	141
Eurodollar (RTH)	269
Euroyen, 3 Mo (Libor)	568
Euroyen, 3-Mo (Tibor)	416
EuroZone HICP	974
Fed Funds, Overnight	525
Goldman Sachs Index	266
Goldman Sachs (RTH)	688
Housing Inx, Boston	100019
Housing Inx, Chicago	100020
Housing Inx, Composite	100018
Housing Inx, Chicago	100020
Housing Inx, Denver	100021
Housing Inx, L.A.	100023
Housing Inx, Las Vegas	100022
Housing Inx, Miami	100024
Housing Inx, New York	100025
Housing Inx, San Diego	100026
Housing Inx, San Francisco	100027
Housing Inx, Wash D.C.	100028
Interest Swap 2yr	700
Interest Swap 5 Yr	701
Interest Swap 10yr	702
IShares Russell 2000 ETF	969
Libor, One Month	142
Libor (RTH)	270
T-Bills 90-Day	41
T-Bills (RTH)	271
Agency Note, 5-Year	612
Agency Note, 10-Year	613
Argentina Bond	419
Brazil C Bond	421
Brazil EJ Bond	420
Mexican Bond	422
Mexican Cetes	461
Mexican TIIE	465
Australian Dollar	66
Australian Dollar (RTH)	265
Brazilian Real	355
British Pound	26
British Pound (RTH)	128
Br Pound/D-Mark	476
Canadian Dollar	64
Canadian Dollar (RTH)	129
Deutschemark	24
D-Mark/Japan-Yen	477
Euro Fx	524
Euro Fx (RTH)	454

Euro Fx E-Mini	499
Euro/British Pound	450
Euro/Japanese Yen	451
Euro/Swiss Franc	452
Forex Ad/Cd	718
Forex Ad/Jy	720
Forex Ad/Ne	719
Forex Cd/Jy	717
Forex Bp/Jy	722
Forex Bp/Sf	721
Forex Ec/Ad	715
Forex Ec/Cd	716
Forex Ec/Nkr	714
Forex Ec/Skr	713
Forex Sf/Jy	723
Fortune E50 Index	634
French Franc	67
IPC Mexico Index	433
Japanese Yen	65
Japanese Yen (RTH)	262
Japanese Yen E-Mini	498
Mexican Cetes (RTH)	743
Mexican Peso	23
Mexican Peso (RTH)	278
Mexican Tiie (RTH)	744
MSCI Eafe e-mini	100029
New Zealand Dollar	459
Nasdaq 100 Index	429
Nasdaq 100 Index (RTH)	455
Nasdaq 100 Index E-Mini	497
Nasdaq 100 ETF	967
Nasdaq BioTech e-mini	100030
Nasdaq Composite E-Mini	782
Nikkei 225 Index	99
Norwegian Krone Nkr	712
Renminbi/EUR	100054
Renminbi/USD	100053
Renminbi/JPY	100055
Russell 1000 Index	745
Russell 1000 e-mini	100032
Russell 2000 Ix	102
Russell 200 Index Mini	677
Russian Ruble	519
So African Rand	458
Swedish Kroka Skr	711
Swiss Franc	25
Swiss Franc (RTH)	127
S&P 400 Stock Index	104
S&P 400 E-Mini Index	684
S&P 500 Stock Index (RTH)	149
S&P 500 Stock Index	290
S&P 500 Index E-Mini	487
S&P 500 Growth Index	401
S&P 500 Value Index	402
S&P Asia 50 e-mini	100031
S&P Depo Rects ETF	968
S&P Smallcap 600 Index	736
S&P Topix 150	698
Spctr – Financial	733
Spctr – Technology	734
Trakrs BXY Index	100034
Trakrs Commodity Index	749
Trakrs Euro Currency Index	766
Trakrs Gold Index	783
Trakrs L/S Tech Index	729
Trakrs Lmc Index	737
Trakrs Pimco CRF	100035
Trakrs Rogers Commodity Index	978
Trakrs Select 50 Index	735

Chicago Board Of Trade

Corn	9
Corn, W/Project A	412

Corn, Proj A only	896
Oats	11
Oats, W/Project A	414
Oats, Proj A only	898
Rough Rice	130
Rough Rice, W/Project A	415
Rough Rice Proj A only	899
South American Soybeans	965
South Amer Soybeans Combined	966
Soybeans	17
Soybeans, W/Project A	409
Soybeans, Proj A only	893
Soybean Meal	18
Soymeal, W/Project A	410
Soymeal Proj A only	894
Soybean Oil	19
Soyoil, W/Project A	411
Soybean Oil Proj A only	895
Wheat	21
Wheat, W/Project A	413
Wheat Proj A only	897
Iowa Corn Yield	387
German Bobls	931
Polish Zloty	950
Euro/Polish Zloty Gold	951
Gold, One Kilo	190
Gold Mini	213
Silver	37
Silver, Mini	115
Silver, Mini	183
Swap Notes 5 Yr Day	727
Swap Notes 5 Yr With A/C/E	726
Swap Notes 10 Yr Day	678
Swap Notes 10 Yr With A/C/E	679
Treasury Bonds	44
T-Bonds (RTH)	144
Treasury Bonds Mini	140
T-Notes, 10 Yr Mini	147
T-Notes, 2 Yr	207
T-Notes, 5 Yr	251
T-Notes, 5 Yr (RTH)	293
T-Notes, 10 Yr	150
T-Notes, 10 Yr (RTH)	250
Agency Notes, 10-Year	599
Fed Funds, 30-Day	74
Fed Funds, 30 Day (RTH)	750
Municipal Bonds	253
Municipal Bonds (RTH)	703
DJ Industrial Avg Big \$25	686
DJ Industrial Avg W/Project A	496
DJ Industrial Avg (RTH)	596
DJ Industrial Avg Mini \$2	671
DJ Industrial Avg Mini \$5	699
DJ Transport Avg (RTH)	595
DJ Utility Avg (RTH)	594
DJ Composite Avg (RTH)	593
DJ-AIG Commodity Index	680
DJ Total Market Index	905
Electricity, TVA	540
Mortgage (RTH)	657
Mortgage A/C/E	658
X-Funds	685

CBOE Futures Exchange (CFE)

S&P 500 3 Mth Variance	949
China Index	948
DJIA Volatility Index	990

Eurex-Ux (Eus)

Treasury Bond 30yr	903
Treasury Note, 2yr	900
Treasury Note, 5yr	901
Treasury Note, 10yr	902

Kansas City	
Natural Gas	389
Value Line Index	193
Internet Index	556
Wheat, Kansas City	22

MID-AMERICA	
Corn	111
Oats	212
Soybean Meal	247
Soybeans	112
Wheat	110
Live Cattle	113
Live Hogs	114
Platinum	223
British Pound	195
Canadian Dollar	197
Deutschemark	194
Euro Fx	303
Japanese Yen	196
Swiss Franc	198
Eurodollar	109
T-Bills 90-Day	146
T-Notes, 5 Yr	208

Minneapolis Grain	
Cottonseed	620
Wheat, Hard Winter Index	746
National Corn Index	692
National Soybean Index	693
Shrimp, Black Tiger	283
Shrimp, Frozen White	90
Wheat, Durum	503
Wheat, Hard Red Spring	958
Wheat, Spring	68
Wheat, Soft Red Winter Index	957
Wheat, Winter White	236

New York Mercantile	
Appalachian Coal	669
Brent Crude (RTH)	670
Crude Oil	188
Crude Combined	856
Crude Oil E-Mini	725
Crude Oil Financial	836
Gasoline miNY	988
Gasoline, Unleaded	224
Gasoline Combined	858
Heating Oil #2	89
Heating Oil Combined	857
Heating Oil Financial Penultimate	840
Heating Oil miNY	989
Henry Hub Swap	681
Natural Gas	191
Natural Gas Combined	869
Natural Gas E-Mini	724
Natural Gas Financial Last Day	837
Natural Gas Financial Penultimate	838
Northwest Europe Gasoil	964
Propane, Liquid	187
Reformulated Blendstock RTH	975
Reformulated Blendstock Combined	976
RBOB Financial (Penultimate)	839
Sour Crude Oil	189
Platinum	13
Platinum Combined	849
Platinum miNY	100046
Palladium	69
Palladium Combined	849
Palladium miNY	100047
Electricity, Cinergy	532
Electricity, COB	423
Electricity, Entergy	533
Electricity, Mid-Columbia	635
Electricity, Palo Verde	424
Electricity, PJM	456
Electricity, PJM Financial	916

New York Mercantile Clearport	
ANR La Basis	100002
ANR Oklahoma Basis	940
Alberta Basis	763
Centerpoint Basis	100003
Chicago Basis	921
CIG Rocky Mountain Basis	920
Columbia Gulf Basis	100004
Dominion Basis	936
Florida Xmit Z3 Basis	100005
Gc Unl/CI Crack	768
Henry Hub Basis	922
Houston Ship Channel Basis	926
Michcon Basis	757
NGPL la Basis	100006
NGPL Mid-Continent Basis	938
NGPL TEX/OK Basis	937
NNG Demarc Basis	100007
Nyiso A	753
Ny Ho/CI Crack	769
Ny Unl/CI Crack	767
NW Pipeline Rockies Basis	925
NYISO G	754
NYISO J	755
Panhandle Basis	927
Permian Basis	758
PG&E Malin Basis	761
PG&E Citygate Basis	762
San Juan Basis	923
SoCal Basis	939
SONAT Basis	100008
Sumas Basis	929
TCO Basis	760
Tennessee 500 Basis	100009
Tennessee Z0 Basis	100010
Texas Eastern M-3 Basis	759
Tetco East L.A. Basis	100012
Tetco S. Texas Basis	100013
Transco Zone 3 Basis	100014
Transco Zone 4 Basis	100015
Transco Zone 6 Basis	924
Trunkline LA Basis	100016
TX Gas Zone SL Basis	100011
Ventura Basis	100017
Waha Basis	928
WTI Calendar	756

NY Coffee, Cocoa, Sugar	
Cocoa	3
Coffee	10
Coffee, Mini "C"	697
Ethanol	934
Sugar #11	20
Sugar #14	42
Sugar, White	97
Milk, BFP	462

NY Comex	
Aluminum	202
Copper High Grade	8
Gold	30
Silver	16
Eurotop 100 Index	277

NY Cotton	
Cotton #2	7
Orange Juice	12
Pulp	961

Nyce Finex	
British Pound	363
B.Pound-Au\$	100037
B.Pound-CAD	100039
B.Pound-Jap.Yen	374
B.Pound-NOK	100040
B.Pound-NZD	100038

B.Pound-S.A. Rand	100041
B.Pound-SEK	100042
B.Pound-Sw.Franc	373
Euro Currency Index	987
Euro/Australian Dollar	623
Euro/British Pound	566
Euro/Czech Koruna	796
Euro/Canadian Dollar	570
Euro/Japanese Yen	562
Euro/Norwegian Krone	478
Euro/South African Rand	100036
Euro/Swedish Krona	563
Euro/Swiss Franc	564
New Zealand Dollar/JPY	100043
Norwegian Krone/JPY	100044
Us\$-Canadian Dollar	485
Us\$-Czech Koruna	797
Us\$-Deutschemark	362
Us\$-Japanese Yen	364
Us\$-Norwegian Krone	622
Us\$-Swedish Krona	621
Us\$-Swiss Franc	361
Swedish Krona SEK/JPY	100045
Swiss Franc/Japanese Yen	473
South Africa Rand	372
Australian Dollar	471
New Zealand Dollar	472
Norwegian Krone/Swedish Krona	933
Australian \$/Canadian \$	624
Australian \$/Japan Yen	418
Australian \$/New Zealand \$	417
Canadian Dollar/Japan Yen	625
T-Notes, 2 Yr	77
T-Notes, 5 Yr	252
U.S. Dollar Index	263
Euro Fx	264

New York Futures Exch	
CRB Index	101
NYSE Comp Index	151
NYSE Comp Index Revised	778
NYSE Small Comp Index	536
NYSE Small Comp Index Revised	779
PSE Tech Index	431
Reuters Jefferies CRB Index	970
Russell 1000 Growth Index	747
Russell 1000 Index	100
Russell 1000 Value Index	748
S&P Commodity Index	672

Rubber 790

Singapore Exchange (SGX)

Crude Oil 388
Crude Oil, Middle East 738
Eurodollar 244
Euroyen, 3 Mo (Libor) 567
Euroyen, 3 Mo (Tibor) 249
Sibor, 3 Month 569
Jap Bond 10-Yr 337
Jap Bond 10-Yr Full Size 704
Nikkei 225 Index 248
Nikkei 225 Index (RTH) 648
Nikkei 300 Index 242
Hong Kong+ Index 330
S&P Cnx Nifty Index 643
Singapore Index 539
Taiwan Index 448
Taiwan Index (RTH) 751
Malaysia Index 549
Thailand Index 550

Singapore Commodity Exch (SICOM)

Coffee, Robusta 383
Rubber Rss1 121
Rubber Rss3 575
Rubber Tsr-20 486
RCS Index 576

Swiss Options and Financial (SOFFEX)

Swiss Bond 10 Yr 299
Swiss Market Inx 214

Thailand Futures Exchange (TFEX)

Set 50 Index 100048

Tokyo Commodity Exch (TCE)

Aluminum 460
Cotton 313
Crude Oil 674
Gold 145
Rubber 310
Palladium 311
Platinum 205
Silver 204
Gas Oil 777
Gasoline 586
Kerosene 587

Tokyo Grain Exch (TGE)

Azuki Red Beans 237
Coffee, Arabica 527
Coffee, Robusta 528
Corn 312
Soybean Meal 673
Soybeans, U.S. 239
Soybeans, Non-Gmo 619
Sugar, Raw 241

Tokyo Intl Financial Futures (TIFFE)

Euroyen, 3 Mo (Tibor) 70
Euroyen, 3 Mo (Tibor) (RTH) 206
Swapnote 5 year Yen 910
Swapnote 10 Year Yen 911
Us Dollar-Yen 71

Tokyo Stock Exch (TSE)

Japan Bond 5-Yr 407
Japan Bond 10-Yr 158
Topix Index 157
Topix Banking Index 518

Warsaw Stock Exchange (WSE)

WIG 20 Index 953

WINNIPEG COMMODITY(WCE)

Barley, Alberta 186
Canola (Rapeseed) 58
Flaxseed 59
Oats 57
Peas 400
Wheat, Canada Feed 62

Yokohama Commodity Exchange (YCE)

Vegetables 952
Cotton #1 943