

CSI Data Resource Cash Market Facts and Information

© Copyright Commodity Systems, Inc. - 2000
 200 W. Palmetto Park Rd
 Boca Raton, FL 33432
 (561) 392-8663
 (800) 274-4727
 marketing@csidata.com

<u>NO.</u>	<u>CASH DESCRIPTION</u>	<u>BASIS</u>	<u>UNITS</u>	<u>START</u>	<u>FN</u>	<u>NO.</u>	<u>CASH DESCRIPTION</u>	<u>BASIS</u>	<u>UNITS</u>	<u>START</u>	<u>FN</u>
02	Live Cattle, Choice Avg 100-weight	Omaha, NE	cents/lb.	2/09/66	(a)	58	Winnipeg #1 Rapeseed	Vancouver	CAD/ton	6/15/72	(n)
03	Cocoa, Ivory Coast	New York	\$/tonne	12/30/65	(b)	59	Winnipeg #1 Flaxseed	Thunder Bay	CAD/ton	6/15/72	(n)
04	Live Hogs, Average 100-weight	Omaha, NE	cents/lb.	11/21/68	(a)	62	Winnipeg Feed Wheat, #3 Red Spring	Thunder Bay	CAD/ton	8/02/77	
05	Pork Bellies, 12-14 lbs	Mid-US	cents/lb.	5/16/66		63	* Stud Lumber, 2x4 fob BC, Canada	Random Lngths	\$/1000 bdft	1/05/79	(j)
07	Cotton, 1 1/16" Strick Low Midling	Memphis, TN	cents/lb.	4/02/73	(e)	64	# Canadian Dollar, Interbank Spot	New York	USD/CAD	5/23/72	(i)
08	# Copper Cathodes, U.S. producers	New York	cents/lb.	6/05/74	(c)	65	# Japanese Yen, Interbank Spot	New York	USD/JPY	5/17/72	(i)
09	Corn, No. 2 Yellow	Central Ill.	cents/bu.	7/01/59		66	# Australian Dollar, Interbank Spot	New York	USD/AUD	11/25/86	(i)
10	* Coffee, Brazilian	New York	cents/lb.	1/05/79		67	# French Franc, Interbank Spot	New York	USD/FRF	9/23/74	(i)
11	# Oats, No. 2 Milling	Minneapolis	cents/bu.	1/05/70		68	Spring Wheat, No #1 14% duluth	Minneapolis	cents/bu.	12/18/74	
13	Platinum, Handy & Harman 12:15 pm	New York	\$/troy oz.	1/25/85		69	Palladium, Producer price	New York	\$/troy oz.	7/18/83	(p)
16	Silver, Handy & Harman 12:15 pm	New York	\$/troy oz.	12/06/67		74	30 Day Fed Funds Rate	New York	percent	10/03/88	
17	Soybeans, No. 1 Yellow	Central Ill	cents/bu.	5/23/66		79	# CAC-40 Stock Index	Paris	points	3/01/90	
18	# Soybean Meal, 48% Protein	Decatur, IL	\$/ton	11/16/73	(f,q)	83	Sugar	Paris	\$/tonne	5/10/91	
19	# Soybean Oil, Carload	Decatur, IL	cents/lb.	5/23/66	(f)	89	# Heating Oil #2, 5:00 pm	New York	cents/gal	11/15/78	(r)
20	Sugar #11, World	New York	cents/lb.	12/30/65	(g)	96	* Broiler Chickens, 12 city composite weighted ave		cents/lb.	4/01/91	
21	Wheat, No. 2 Soft Red Winter	St Louis	cents/bu.	5/16/66	(d,h)	100	# Russell 1000 Stock Index	NYFE	points	3/05/99	
22	# Wheat, No. 2 Hard	Kansas City	cents/bu.	4/02/73	(f)	101	# Commodity Research Bureau Index	NYFE	points	1/02/74	(v)
23	# Mexican Peso, Interbank Spot	New York	USD/MXP	3/08/95	(i)	102	# Russell 2000 Stock Index	NYFE	points	9/10/87	
24	# Deutschemark, Interbank Spot	New York	USD/DEM	5/16/72	(i)	103	# Russell 3000 Stock Index	NYFE	points	9/10/87	
25	# Swiss Franc, Interbank Spot	New York	USD/FRF	5/23/72	(i)	104	# S & P Midcap 400 Stock Index	Chicago Merc	points	2/13/92	
26	# British Pound, Interbank Spot	New York	USD/GBP	1/01/70	(i)	116	Platinum	London	GBP/troy oz.	4/06/81	
27	* Lumber, 2x4 fob BC, Canada	Crow's	\$/1000 bdft	1/05/79	(j)	119	# Hang Seng Index	Hong Kong	points	12/31/86	
30	Gold, Handy & Harman 12:15 pm	New York	\$/troy oz.	1/02/75		121	# Singapore Rubber, Prompt	Singapore	SGD/100 kg	4/09/81	(s)
32	# London Gold (See page 13)	London	\$/troy oz.	4/16/75		131	# German DAX Index	Frankfurt	points	11/26/90	
33	Feeder Cattle, 7 day avg 600-800lb.	Chicago Merc	cents/lb.	9/02/77	(k)	136	Brent Blend Crude Index	NW Europe	\$/barrel	2/28/89	
34	* Silver Coins, Whole \$1000 Face Val.	New York	cents/bag	1/17/79		141	* Eurodollar, 3-Month Rate	Brit. Bankers Assn	percent	12/09/81	
40	* GNMA CDR	New York	points	8/26/77	(m)	142	One Month LIBOR	London	percent	3/26/90	
41	Treasury Bills	New York	percent	8/01/77		149	# Standard & Poors 500 Index	Chicago Merc	points	1/03/50	(u)
44	# U.S. Treas benchmark 30-year bond	New York	32nds	11/17/87	(d)	150	# U.S. Treas benchmark 10-year note	New York	32nds	8/10/95	(d)
55	London Sugar, Raw #4	London	GBP/tonne	7/03/75		151	# NYSE Composite Index	NYFE	points	12/31/81	(v)
57	Winnipeg #1 Feed Oats	Thunder Bay	CAD/ton	8/02/77		152	Sugar	Paris	FRF/tonne	5/21/82	

355 #	Brazilian Real, Interbank Spot	New York	USD/BRL	11/01/95	521 #	Polish Traded Index		points	4/23/98
359 #	MIB 30 Stock Index	Milan	points	3/19/93	522 #	Russian Traded Index		points	4/23/98
380 #	VOLAX Index	Frankfurt	points	1/19/98	523 #	Eurotop 100 Index	London	points	5/12/98
381	10-Year Australian T-Bonds Index	Aust Gilt Sec	points	1/14/85	524 #	Euro FX, Interbank spot	New York	USD/EUR	5/20/98
390 #	U.S. Dollar, 6pm-5pm ET (23 hours)	Composite	currency/USD	9/05/94	539 #	MSCI Singapore Stock Index	Singapore	points	9/07/98
	<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>			556 #	Internet Index	internet.com	points	4/05/99
	37 Australian Dollar +4	49 Norwegian Krone +3			588 #	Toronto S&P 60 Index	Toronto	points	12/31/98
	38 Belgian Franc +2	50 Finnish Mark +4			590 #	British Pound, 6pm-5pm ET (23 hour)	Composite	currency/GBP	5/27/98
	39 Canadian Dollar +4	51 New Zealand Dollar +4				<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>		
	40 Greek Drachma +2	52 Singapore Dollar +4				37 Australian Dollar +4	48 Netherlands Guilder +4		
	41 Danish Krone +3	53 Swiss Franc +4				38 Belgian Franc +2	49 Netherlands Guilder +4		
	42 German Mark +4	54 Spanish Peseta +2				39 Canadian Dollar +4	50 Finnish Mark +4		
	43 French Franc +3	55 UK Sterling (US/BP) +4				40 Greek Drachma +2	51 New Zealand Dollar +4		
	44 Hong Kong Dollar +4	56 Mexican Peso +4				41 Danish Krone +3	52 Singapore Dollar +4		
	45 Italian Lira +1	57 South African Rand +4				42 German Mark +4	53 Swiss Franc +4		
	46 Japanese Yen +2	58 Swedish Krone +3				43 French Franc +3	54 Spanish Peseta +2		
	47 Malaysian Ringgit +4	59 Austrian Shilling +2				44 Hong Kong Dollar +4	56 Mexican Peso +3		
	48 Netherlands Guilder +4	60 Korean Won +1				45 Italian Lira +1	57 South Africa Radn +3		
						46 Japanese Yen +2	58 Swedish Krone +3		
						47 Malaysian Rinnit +4	59 Austrian Shilling +2		
391 #	IBOVESPA Stock Index	Sao Paulo	points	4/27/93	591 #	Euro, 6pm-5pm ET (23 hour)	Composite	currency/EUR	1/04/99
396 #	New Zealand 10 Capital SPI	New Zealand	points	7/05/95		<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>		
397 #	FOX Index	Helsinki	points	5/05/95		37 Australian Dollar +4	52 Singapore Dollar +4		
401 #	Standard & Poors 500 Growth Index	Chicago Merc	points	10/30/92 (y)		39 Canadian Dollar +4	53 Swiss Franc +4		
402 #	Standard & Poors 500 Value Index	Chicago Merc	points	10/30/92 (y)		40 Greek Drachma +2	55 British Pound +4		
406 #	KLSE Composite Index	Kuala Lumpur	points	12/03/93		41 Danish Krone +4	56 Mexican Peso +4		
429 #	NASDAQ 100 Index	Chicago Merc	points	10/01/85 (w)		44 Hong Kong Dollar +4	57 South Africa Rand +4		
431 #	PSE Technology Index	NYFE	points	4/23/96		46 Japanese Yen +2	58 Swedish Krone +4		
433 #	Mexico IPC Index	Chicago Merc	points	6/04/96		47 Malaysian Ringgit +4	60 U.S. Dollar +4		
443 #	German DAX Midcap Index	Frankfurt	points	9/23/96	690 #	US Dollar 6pm-5pm ET (23 hour)	Composite	currency/USD	1/23/2002
445 *	Oriented Strand Board, 7/16 inch	Crow's	\$/1000 sqft	7/07/00		<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>		
448 #	MSCI Taiwan Index	Singapore	points	1/09/97		37 U.A.E. Dirham +4	48 Polish Zloty +4		
466 #	JSE All Share Index	Johannesburg	points	5/02/90		39 Bahraini Dollar +4	49 Russian Ruble +3		
467 #	JSE All Gold Index	Johannesburg	points	5/02/90		40 Brazilian Real +4	50 Saudi Riyal +4		
468 #	JSE Industrial Index	Johannesburg	points	5/02/90		41 Chinese Yuan +4	51 Slovakian Koruna +4		
489 #	Hang Seng Red China Index	Hong Kong	points	9/20/95		42 Czech Koruna +3	52 Thai Baht +3		
490 #	Deutschemark, 6pm-5pm ET (23 hours)	London	currency/DEM	9/05/94		43 Euro +4	53 Taiwan Dollar +3		
	<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>				44 Hungarian Forint +3	54 Venezuelan Bolivar +3		
	37 Australian Dollar +4	49 Norwegian Krone +4				44 Indonesian Rupiah +0	55 Israeli Shekel +4		
	38 Belgian Franc +3	50 Finnish Mark +4				45 Indian Rupee +2	56 Argentine Peso +4		
	39 Canadian Dollar +4	51 New Zealand Dollar +4				46 Kuwaiti Dinar +4	57 Pakistan Rupee +3		
	41 Danish Krone +4	52 Singapore Dollar +4				47 Portuguese Escudo +2	58 Peru Nuevo Sol +3		
	41 Danish Krone +4	53 Swiss Franc +4					59 Not assigned		
	43 French Franc +4	54 Spanish Peseta +4					60 Not assigned		
	44 Hong Kong Dollar +4	55 UK Sterling +4							
	45 Italian Lira +2	58 Swedish Krone +4							
	46 Japanese Yen +2	59 Austrian Shilling +4							
	48 Netherlands Guilder +4	60 US Dollar +4							
491	PSI 20 Index	Lisbon	points	9/03/97	691 #	Euro 6pm-5pm ET (23 hour)	Composite	currency/EUR	1/23/2002
496 #	DJIA Index	CBOE	points	1/02/92		<u>Code</u> <u>Currency</u> <u>CF</u>	<u>Code</u> <u>Currency</u> <u>CF</u>		
501 #	KOSPI 200 Stock Index	Seoul	points	1/21/98		37 U.A.E. Dirham +4	48 Polish Zloty +4		
519 #	Russian Ruble, Interbank Spot	New York	USD/RUB	4/21/98 (i)		38 Bahraini Dollar +4	49 Russian Ruble +3		
520 #	Czech Traded Index		points	4/23/98		39 Brazilian Real +4	50 Saudi Riyal +4		
						40 Chinese Yuan +4	51 Slovakian Koruna +4		
						41 Czech Koruna +3	52 Thai Baht +3		
						42 Not assigned +4	53 Taiwan Dollar +3		
						43 Hungarian Forint +3	54 Venezuelan Bolivar +3		
						44 Indonesian Rupiah +0	55 Israeli Shekel +4		
						45 Indian Rupee +2	56 Not assigned +4		
						46 Kuwaiti Dinar +4	57 Pakistan Rupee +3		
						47 Portuguese Escudo +2	58 Peru Nuevo Sol +3		
							59 Not assigned		
							60 Not assigned		

FOOTNOTES

Cash prices are identified as delivery code 54.

- (*) Commodities with an asterisk by their number only have cash prices available one-day-lagged as delivery code 61.
- (#) Commodities with a # by their number have an open, high, low and close price for the current day. All others have a single daily price.
- (a) The cash price for Live Cattle (CSI #02), and Live Hogs (CSI #04), is quoted basis Sioux City, Iowa until 03/29/82. Beginning 3/30/82, the basis is Omaha, Nebraska.
- (b) Because of circumstances beyond CSI's control (strikes, crop failures, etc) there was no data available for Cocoa (CSI #03) from 9/02/75 to 11/03/75, 5/23/77 to 8/22/77, and 9/26/77 to 1/03/83. From 10/30/65 to 1/04/83 the cash price basis for Cocoa was Ghana, on 1/05/83 it changed to Ivory Coast.
- (c) Beginning on 9/12/84, the cash Copper (CSI #08) was changed from Scrap Wire to Copper Cathodes. On 1/18/79 the cash price changed to Copper Cathode, U.S. Producers.
- (d) The benchmark US Bond changes every quarter to maintain a 30-year maturity. Depending on the fluctuation of interest rates, the new benchmark bond each quarter may not have the same coupon as the previous bond, causing sharp changes in the price when the new maturity takes effect. This also applies to the 10 and 5 year note. Before 920213 the bond data is close-only.
- (e) A 39 cent price drop on 860801 resulted from implementation of the 1985 Farm Bill that changed the cotton price basis from the government loan rate to the world basis.
- (f) Commodity Numbers 18, 19, and 22 have an open-high-low-close current day cash price starting 1/18/84.
- (g) Cash Sugar from 1/01/68-3/31/70 is spot Sugar #8 (NY) stowed Caribbean until 11/03/77, #11 raw (NY); until 8/19/79 unquoted by exchange; from 8/20/79 to present, world raw #11 (NY). For the time period 11/03/77 to 8/17/79 there is no data available for Commodity #20 due to circumstances beyond CSI's control.
- (h) The cash price for Wheat (CSI #21) is quoted basis Chicago, Illinois until 4/29/82. Beginning 4/30/82, the basis is St. Louis, Missouri.
- (i) Commodity Numbers 23, 24, 25, 26, 64, and 65 have open-high-low available starting on 7/02/79. These prices are the Interbank Spot prices, opening at 7am Chicago time and closing at 2:00pm Chicago time. Like Peso futures, Peso cash is not available from 851121 to 950307. French Franc cash is not available from 900915 to 930920.
- (j) Lumber (CSI #27), Stud Lumber (CSI# 63) and Plywood (CSI #133), present only one cash price per week.
- (k) Prior to 5/01/86 the cash price basis for Commodity #33 was the WSJ price for Feeder Steers, Oklahoma City, 500-700lbs. Starting 5/01/86 the cash price was the price calculated by the Cattle Fax seven day moving average price for 600-800lb steers. Starting 1/1/93 the price is the CME seven day weighted average for steers (various markets) 700-799 lbs Starting 1/01/00, the price is the CME Feeder Index for steers 700-849 lbs.
- (m) The GNMA cash price is verified with 100.00 minus the 8% entry in the Government Agency and Miscellaneous Securities column of the Wall Street Journal. We use the bid/ask average in this calculation.
- (n) Canadian oilseeds (#58, #59) were quoted in cents/bushel until 761230. All data before this date is converted to metric tons by CSI.
- (o) Pricing of Arab grades (delivery codes 43 & 44) are based on netback contracts which tie oil quotes for crude oil to the market value of the products refined from it minus refining and transportation costs. Prior to 860730, prices were based on crude oil quotes. Alaska North Slope was delivered US Gulf prior to 960515.
- (p) Palladium (CSI #69) cash price basis was a dealer price from 7/18/83 to 7/11/84. From 7/11/84 to present it is a producer price (JMI) Base in Troy Oz.
- (q) The soymeal cash price was 44% meal before 921001, when the futures basis changed.
- (r) For CSI# 89, 188, and 224 the 54 cash prices have the ask-bid range for the day as the high and low; the close field is the average of these prices. Before 10/13/83, the Heating Oil (CSI #89) cash price is a closing bid price.
- (s) Commodity number 121 has current day open-high-low-close cash prices available starting 2/14/84.
- (t) The Value Line Index (CSI #193) has open-high-low-close cash prices available starting on 2/25/82. Futures prior to the 9/88 contracts were based on the Geometric Index, therefore this cash index is geometric before 6/20/88.
- (u) From 1/02/50 to 12/29/61, the closing cash price only is provided in an open-high-low-close format for S & P 500 Index (CSI #149). From 1/02/62 to 12/31/79 the open provided is the previous day's last price. From 1/02/80 through the present, the actual open is available. During the second half of 1968, US securities markets were closed one day per week (usually Wednesday) to help brokerage firms eliminate paperwork backlogs caused by heavy trading.
- (v) NYSE Index (CSI #151) has open-high-low-close cash prices available starting on 5/06/82. The CRB Index (CSI #101) has open-high-low-close cash prices available starting on 6/12/86. NIKKEI Index (CSI #248) has open-high-low-close cash prices available starting on 9/03/86.
- (w) The NASDAQ 100 (#429) split 2-for-1 on 940103. The OMX Index split 4-for-1 on 980427.
- (x) Alberta Feed Barley, cash price basis Thunder Bay, is available from 2/28/83 to 2/28/89, when the market stopped trading. A new contract Western Barley was introduced on 5/24/89 to replace the Alberta Barley and its cash price is available from 8/16/89. Its basis is Lethbridge.
- (y) Before 11/03/95, the only the closing cash price is available for CSI#401 and CSI# 402.
- (z) The Bond Buyer reset the muni-bond index coefficient from .804 to 1.000 on 950622. All prior cash data is converted by dividing price data by .804.