

CSI Data Resource Futures Markets Facts and Information

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CSI OPENING PRICE CALCULATION: The opening prices shown in the CSI data base 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.

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
BDP	Bolsa de Derivados do Portugal	KOFEX	Korea Futures Exchange	OSLO	Oslo Stock Exchange
BELFOX	Belgian Futures & Options Exchange	KSE	Korea Stock Exchange	OTOB	Austrian Futures & Options Exchange
BMF	Bolsa de Mercadorias & Futuros (Sao Paulo)	LCE	London Commodity Exchange	SAFEX	South Africa Futures Exchange
CBT	Chicago Board of Trade	LIFFE	London Int'l Financial Futures Exchange Ltd	SFE	Sydney Futures Exchange
CCX	Chubu Commodity Exchange	LME	London Metals Exchange	SIA	Milan Domestic Futures Exchange
CME	Chicago Mercantile Exchange	MACE	Mid-America Commodity Exchange	SICOM	Singapore Commodity Exchange
CSCE	Coffee, Sugar and Cocoa Exchange (New York)	MATIF	Marche a Terme International de France	SGX	Singapore Exchange
COMEX	Commodity Exchange Inc. (New York)	ME	Montreal Exchange	SOFFEX	Swiss Option & Financial Futures Exchange
EUREX	Eurex Deutschland	MEFF	Mercado Espanol de Futuros Financieros	SOM	Stockholm Options Market
FINEX	Financial Instrument Exchange (at NYCE)	MIF	Italian Stock Exchange	TAIFEX	Taiwan Futures Exchange
FUTOP	Copenhagen Stock Exchange	MGE	Minneapolis Grain Exchange	TCE	Tokyo Commodity Exchange
HEX	Helsinki Exchanges	MME	Malaysian Monetary Market	TFE	Toronto Futures Exchange
HKFE	Hong Kong Futures Exchange Ltd	NYCE	New York Cotton Exchange	TGE	Tokyo Grain Commodity Exchange
IPE	Int'l Petroleum Exchange of London Ltd	NYFE	New York Futures Exchange	TIFFE	Tokyo Int'l Financial Futures Exchange
KCBT	Kansas City Board of Trade	NYMEX	New York Mercantile Exchange	TSE	Tokyo Stock Exchange
KCX	Fukuoka Commodity Exchange (previously Kanmon)	NZFE	New Zealand Futures Exchange	USGOV	United States Government
KEX	Kansai Commodity Exchange	OME	Osaka Mercantile Exchange	WCE	Winnipeg Commodity Exchange
				YCE	Yokohama Commodity Exchange

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 & $\frac{1}{2}$ 32nd.

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

OPT - OPTIONS: An asterisk means that options are also traded. See option fact sheet.

FOOTNOTES: See page 16.

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
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	*	*	w
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	\$8.00	80,000 BF	\$/1000 BF	10/01/69		17 1,3,5,7,9,11	NONE	+1	*	*	c,g
028	GOLD	GH	CBT	500	458.50:4585	\$10.00	100 OUNCES	\$/OZ	9/14/87		16 2,4,6,8,10,12	NONE	+1			
029	STOCKER CATTLE	ST	CME		78.85:7885	\$2.50	25,000 LBS	c/LB	11/30/98		12 1,2,3,10,11,12	NONE	+2			
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 14	NONE	+1			h
039	SILVER	MSV	LME		514.7:5147	\$5.00	5,000 TROY OZ	C/TROY OZ	2/21/68		15 SEE PAGE 14	NONE	+1	*		c,h,i
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 14	NONE	0			h,rr
047	LEAD	MPB	LME		294.0:2940	\$2.50	25 TONNES	\$/TONNE	1/02/70		15 SEE PAGE 14	NONE	+1			h
048	ZINC	MZS	LME		1487.0:14870	\$2.50	25 TONNES	\$/TONNE	9/01/88		15 SEE PAGE 14	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
052	BARLEY	LBA	LCE		96.65:9665	GBP 1.00	100 TONNES	GBP/TONNE	1/02/70	6/25/80 VOL ONLY	12 1,3,5,9,11	NONE	+2			k,l
057	OATS	WO	WCE	500	84.50:8450	CAD 0.20	20 TONNES	CAD/TONNE	12/31/69		11 3,5,7,10,11,12	NONE	+2	*		m

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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
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	*	*	
067	FRENCH FRANC	FR	CME	1000	.18454:18454	\$5.00	500,000 FRF	USD/FRF	9/23/74		12 3,6,9,12	NONE	+5	*	*	kk
068	SPRING WHEAT	MW	MGE	200	289 1/4:2892	\$6.25	5,000 BUSHEL	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	JYJ	TIFFE		139.25:13925	JPY 500	\$50,000	JPY 100/\$	4/22/91		6 3,6,9,12	NONE	+2			
073	CANADA 5YR GOV'T BOND	CGF	ME		97.69:9769	CAD 10.00	CAD 100,000	PERCENT	1/19/95		7 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	*		
075	EURO NOTIONAL BOND	PTB	MATIF	250	86.90:8690	EUR 10	EUR 100,000	PERCENT	2/20/86		12 3,6,9,12	NONE	+2			bbb
077	TREASURY NOTE 2 YEAR	TW	FINEX		97.08:9708	\$20.00	\$200,000	PERCENT	3/19/91		12 3,6,9,12	SERIALS	+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 14	NONE	+0			c,h
081	EURO BOND	PEC	MATIF	250	97.64:9764	EUR 10	EUR 100,000	PERCENT	10/18/90		12 3,6,9,12	NONE	+2			mm
082	ALUMINUM ALLOY	MAA	LME		1056.70:10567	\$2.50	25 TONNES	\$/TONNE	10/06/92		15 SEE PAGE 14	NONE	+1			h
083	SUGAR - US\$	PSA	MATIF	160	307.3:3073	\$5.00	50 TONNES	\$/TONNE	12/07/90		17 3,5,8,10,12	NONE	+1	*		
087	BANK ACCEPTANCE 90 DAY	BAX	ME		89.92:8992	CAD 25.00	CAD 1,000,000	CAD/BAS PT	4/22/88		24 3,6,9,12	NONE	+2			
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	*	*	
090	FROZEN WHITE SHRIMP	SH	MGE	200	354 1/4:3542	\$6.25	5,000 LBS	C/LB	7/12/93		12 3,6,9,12	NONE	-1			
092	ALUMINUM HIGH GRADE	MHA	LME		1587.00:15870	\$2.50	25 TONNES	\$/TONNE	6/11/87		15 SEE PAGE 14	NONE	+1			h
097	WHITE SUGAR	WS	CSCE		308.0:3080	\$5.00	50 TONNES	\$/TONNE	10/05/87		12 3,5,7,10	NONE	+1			cc
098	US SHORT MONEY MARKETS	QH	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	*	*	
105	BANK ACCEPTANCE 30 DAY	BAR	ME		93.32:9332	CAD 25.00	CAD 3,000,000	CAD/BAS PT	4/16/92		8 1-12	NONE	+2			
107	POTATOES	LPT	LCE		103.40:1034	GBP 2.00	20 TONNES	GBP/TONNE	7/03/81		5 2,4,5,11	NONE	+1			c
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 BUSHEL	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 BUSHEL	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 BUSHEL	C/BU	6/25/81		22 1,3,5,7,8,9,11	NONE	-1			
113	LIVE CATTLE	XL	MACE	150	65.60:6560	\$2.00	20,000 LBS	C/LB	6/25/81		19 2,4,6,8,10,12	NONE	+2			

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114	HOGS (LEAN INDEX)	XH	MACE	150	45.10:4510	\$2.50	25,000 LBS	C/LB	6/25/81		19 2,4,6,7,8,10,12	NONE	+2			
115	SILVER 1,000 OZ	AG	CBT	500	557.5:5575	\$1.00	1,000 TROY OZ	C/OZ	3/16/81		26 2,4,6,8,10,12	1,3,5,7,9,11	+1		*	
119	HANG SENG INDEX	HSI	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	IPE		145.50:14550	\$1.00	100 TONNE	\$/TONNE	4/06/81		24 1-12	NONE	+2			
136	BRENT CRUDE OIL	LCO	IPE		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			
146	T-BILLS (91 DAY)	XT	MACE		94.90:9490	\$50.00	\$500,000	\$/BAS PT	4/27/82		10 3,6,9,12	NONE	+2			
147	TREASURY NOTE 10 YEAR	YN	CBT	200	99-245:9949	\$7.8125	\$50,000	64THS	6/22/88		3 3,6,9,12	NONE	-4			dd,aaa,xxx
148	COFFEE, ROBUSTA	LKD	LCE		1080:1080	\$5.00	5 TONNES	\$/TONNE	3/01/91		12 1,3,5,7,9,11	NONE	+0			
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
151	NYSE COMPOSITE INDEX	YX	NYFE		168.85:16885	\$5.00	\$500 X INDEX	POINTS	5/06/82		18 3,6,9,12	NONE	+2	*	*	www
156	TORONTO 35 STOCK INDEX	TXF	TFE	1350	192.60:19260	CAD 5.00	CAD 500 X INDEX	POINTS	1/02/90		6 3,6,9,12	SERIALS	+2			
157	TOPIX INDEX	JTI	TSE		1757.5:17575	JPY 1,000	JPY 10,000 X IX	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	USGOV			10.87:1087	\$1.00	N/A	PERCENT	4/22/80		37-60	NONE	+2			q
172	US SHORT MONEY MARKETS QF	USGOV			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	FLG	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
184	EURO LIBOR (3-MONTH)	FCU	LIFFE		89.605:89605	EUR 2.5	EUR 1,000,000	PERCENT	10/26/89		48 3,6,9,12	SERIALS	+3			
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	*	*	
189	SOUR CRUDE OIL	SC	NYMEX	750	22.68:2268	\$10.00	1,000 BARRELS	\$/BARREL	5/05/00		12 1-12	NONE	+2	*		
190	ONE KILO GOLD	KI	CBT		431.5:4315	\$3.5727	1 KILOGRAM	\$/OZ	4/12/83		5 2,4,6,8,10,12	1,3,5,7,9,11	+1			

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
191	NATURAL GAS RTH	NG	NYMEX	100	1.650:1650	\$10.00	10,000 MMBtu	\$/MMBtu	4/03/90		18 1-12	NONE	+3			
193	VALUE LINE INDEX	MV	KCBT	1500	262.45:26245	\$1.00	\$100 X INDEX	POINTS	7/29/83		18 3,6,9,12	NONE	+2	*	*	
194	DEUTSCHEMARK	XM	MACE	100	.5470:5470	\$6.25	DEM 62,500	USD/DEM	9/15/83		12 3,6,9,12	NONE	+4			
195	BRITISH POUND	XP	MACE	500	1.5100:15100	\$1.25	GBP 12,500	USD/GBP	9/15/83		12 3,6,9,12	NONE	+4			
196	JAPANESE YEN	XJ	MACE	100	.6439:6439	\$6.25	JPY 6,250,000	USD/100JPY	9/15/83		12 3,6,9,12	NONE	+4			
197	CANADIAN DOLLAR	XD	MACE	75	.7419:7419	\$5.00	CAD 50,000	USD/CAD	9/15/83		12 3,6,9,12	NONE	+4			
198	SWISS FRANC	XF	MACE	150	.6388:6388	\$6.25	CHF 62,500	USD/CHF	9/15/83		12 3,6,9,12	NONE	+4			
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	JSV	TCE	90	258.4:2584	JPY 300	30 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			
206	EUROYEN (3 MO) RTH	JEY2	TIFFE		99.745:99745	JPY 250	100M YEN	JPY/BAS PT	12/10/91		36 3,6,9,12	NONE	+3			
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
208	TREASURY NOTE 5 YEAR	XV	MACE	3-00	109-305:10961	\$7.8125	\$50,000	64THS	4/30/93		7 3,6,9,12	NONE	-4			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
212	OATS	XO	MACE	100	121 1/8:1212	\$1.25	1,000 BUSHEL	C/BU	5/31/84		12 3,4,5,7,9,12	NONE	-1			
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
223	PLATINUM	XU	MACE	625	520.5:5205	\$2.50	25 TROY OZ	\$/OZ	11/13/84		14 1,4,7,10	2,3,5,6,8,9,11,12	+1			
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	USGOV			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 BUSHEL	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
238	DRIED COCOONS	JDC	YCE		1851:1851	JPY 300	300 KG	JPY/KG	1/25/80		7 1-12	NONE	+0			
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	JSG	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 IX	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
247	SOYMEAL	XE	MACE	100	131.9:1319	\$2.00	20 TON	\$/TON	1/31/86		14 1,3,5,7,8,9,10,12	NONE	+1			
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	*		
249	EUROYEN 3 MO (TIBOR)	SEY	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

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
252	TREASURY NOTE 5 YEAR	FY	FINEX		99.65:9965	\$10.00	\$100,000	PERCENT	3/19/91		12 3,6,9,12	SERIALS	+3			
253	MUNICIPAL BOND	MB	CBT		96-11:9611	\$31.25	\$1000 X INDEX	32NDS	6/11/85		12 3,6,9,12	NONE	-3	*	*	xx
254	BALTIC FREIGHT INDEX	BOF	LCE		1295.0:12950	\$1.00	\$10 X INDEX	POINTS	6/12/85		18 1,4,7,10	ALL OTHERS	+1	*		
255	NIKKEI 225 INDEX	JNI	OSE	600	24331:24331	JPY 1000	JPY 1000 X IX	POINTS	9/03/88		12 3,6,9,12	NONE	+0	*		
259	SOYBEAN OIL	XR	MACE	100	16.65:1665	\$1.20	12,000 LBS	C/LB	1/13/95		12 1,3,5,7,8,9,10,12	NONE	+2			
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			
271	TREAS BILLS RTH	TB2	CME	60	98.355:98355	\$2.50	\$1,000,000	\$/BAS PT	8/17/92		25 3,6,9,12	NONE	+3			
274	LIVE PIGS	ALP	AEX		3.215:3215	EUR 10	10,000 KG	EUR/KG	3/04/91		8 1-12	NONE	+3			ooo
276	EUROTOP 300 INDEX	EA	COMEX		1298.65:129865	\$2.00	\$200 X INDEX	POINTS	10/22/99		12 3,6,9,12	NONE	+2	*		
277	EUROTOP 100 INDEX	ER	COMEX		2932.8:29328	\$10.00	\$100 X INDEX	POINTS	10/26/92		12 3,6,9,12	NONE	+1	*		
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			
283	BLACK TIGER SHRIMP	BT	MGE	150	575 1/4:5752	\$6.25	5,000 LBS	C/LB	11/14/94		12 3,6,9,12	NONE	-1			
284	ITALIAN GOV'T BOND BTP	FIB	LIFFE	150	85.82:8582	EUR 10	EUR 100,000	PERCENT	9/19/91		12 3,6,9,12	NONE	+2			y,ij
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	FB2	CBT	3-00	96-305:9661	\$15.625	\$100,000	64THS	5/20/88		12 3,6,9,12	NONE	-4			aaa
294	MIBOR 90-DAY	MFM	MEFF		88.04:8804	EUR 25	EUR 1,000,000	ESP/BAS PT	10/22/90		12 3,6,9,12	NONE	+2			x
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			
301	AUSTRALIAN DOLLAR	XA	MACE		.7670:7670	\$6.25	AUD 62,500	USD/AUD	1/06/95		12 3,6,9,12	NONE	+4			
302	EUROMARK (3 MONTH)	LIC	EUREX		96.375:96375	DEM 2.50	DEM 1,000,000	DEM/BAS PT	1/14/97		24 3,6,9,12	SERIALS	+3			
303	EURO FX	XG	MACE		1.0483:10483	\$6.25	EUR 62,500	USD/EUR	11/05/99		18 3,6,9,12	NONE	+4			
304	NATURAL GAS	NGL	IPE		11.395:11395	GBP 0.30	1000 BTU/DAY	PENCE/BTU	1/31/97		14 1-12	NONE	+3			
305	KLIBOR, 3-MONTH	KLB	MME		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	\$0.05	\$5 X INDEX	POINTS	3/20/97		9 1-12	NONE	+2	*		
308	BIBOR 3 MONTH	BIB	BELFOX		94.885:94885	EUR 1.25	EUR 500,000	EUR/BAS PT	8/21/92		12 3,6,9,12	NONE	+3			lll
310	RUBBER	JRU	TCE		112.9:1129	JPY 500	5000 KG	JPY/KG	1/06/92		8 1-12	NONE	+1			
311	PALLADIUM	JPA	TCE		351:351	JPY 1500	1500 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			
313	COTTON	JCT	TGE		163.9:1639	JPY 400	4,000 LBS	JPY/LB	1/06/92		6 1-12	NONE	+1			
316	BANK BILLS	NBB	NZFE		93.81:9381	NZD 12.50	NZD 500,000	NZD/BAS PT	9/18/92		36 3,6,9,12	NONE	+2			
318	CRUDE PALM OIL	KPO	KLCE		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	*		
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 0.05	EUR 5 X INDEX	POINTS	11/11/92		6 1-12	NONE	+2	*		iii

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
329	KFX STOCK INDEX	KFX	FUTOP		202.95:20295	DKK 100	DKK 10,000 X IX	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	MEF	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	NGV	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	NGB	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	SJB	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	*		
340	DANISH CIBOR (90-DAY)	RDK	FUTOP		93.47:9347	DKK 100	DKK 1,000,000	DKK/BAS PT	10/01/93		6 3,6,9,12	NONE	+2			
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	*	*	
356	TORONTO 100 INDEX	TOF	TFE	1350	258.10:25810	CAD 5.00	CAD 500 X INDEX	POINTS	5/20/94		6 3,6,9,12	NONE	+2			
357	RAPESEED MEAL, EURO	ETC	MATIF		110.75:11075	EUR 0.50	50 METRIC TONS	EUR/TONNE	10/29/99		18 2,5,8,11	NONE	+2			
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			
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			
362	US\$-DEUTSCHEMARK	YM8	FINEX		1.5298:15298	DEM 20	\$200,000	DEM/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
383	COFFEE, ROBUSTA	SKD	SICOM		1574:1574	USD 10.00	10 TONNES	USD/TONNE	3/01/95		12 1,3,5,7,9,11	NONE	+0			
385	DANISH MORTGAG 2026 6%	RKE	FUTOP		72.96:7296	DKK 100	1 M DKK	POINTS	3/02/95		6 3,6,9,12	NONE	+2			
387	IOWA CORN YIELD	CA	CBT		127.8:1278	\$10.00	\$100 X YIELD	BU/ACRE	6/02/95		13 1,9	NONE	+1		*	
388	BRENT CRUDE OIL	SCO	SGX		17.94:1794	\$10.00	1000 BARRELS	\$/BARREL	6/09/95		13 1-12	NONE	+2			
389	NATURAL GAS (WESTERN)	KG	KCBT		1.650:1650	\$10.00	10,000 MMBtu	\$/MMBtu	8/01/95		14 1-12	NONE	+3			
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	*		
392	LIVE CATTLE	BOI	BMF		27.95:2795	\$3.30	4950 KG	\$/15 KG	6/15/95		8 3,5,8,10,12	NONE	+2			
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	DIJ	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	*		
400	FIELD PEAS	WP	WCE		203.80:20380	USD 0.20	20 TONNES	USD/TONNE	11/01/95		13 2,4,6,8,10,12	NONE	+2			zz
401	S&P 500 GROWTH INDEX	SG	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

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
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	KLOFFE		1084.1:10841	MYR 100	MYR 100 X INDEX	POINTS	12/15/95		9 1-12	NONE	+1	*		
407	5-YR JAPAN GOV'T BOND	JMB	TSE		111.93:11193	JPY10,000	JPY 100M	PERCENT	2/16/96		12 3,6,9,12	NONE	+2			
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	RR2	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			
419	ARGENTINA FRB BOND	AT	CME		73.55:7355	\$10.00	\$100,000	POINTS	3/26/96		12 3,6,9,12	NONE	+2			ww
420	BRAZILIAN EI BOND	BE	CME		73.65:7365	\$10.00	\$100,000	POINTS	3/26/96		12 3,6,9,12	NONE	+2			ww
421	BRAZILIAN C BOND	BF	CME		59.75:5975	\$10.00	\$100,000	POINTS	3/26/96		12 3,6,9,12	NONE	+2			ww
422	MEXICAN PAR BOND	MN	CME		63.80:6380	\$10.00	\$100,000	POINTS	3/26/96		12 3,6,9,12	NONE	+2			ww
423	COB ELECTRICITY	EC	NYMEX	1500	7.81:781	\$4.32	432 M WATT HRS	\$/MWH	3/29/96		18 1-12	NONE	+2		*	ddd
424	PALO VERDE ELECTRICITY	EV	NYMEX	1500	9.49:949	\$4.32	432 M WATT HRS	\$/MWH	3/29/96		18 1-12	NONE	+2		*	ddd
425	WHEAT RTH	YWHSFE			217.50:2175	AUD 0.50	50 TONNES	AUD/TONNE	3/26/96		21 1,3,5,7,9,11	NONE	+2			
426	BRAZILIAN C BOND	BCB	BMF		59-29:5929	\$31.25	\$100,000	32NDS	3/29/96		9 1-12	NONE	-3			
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	*	*	
431	PSE TECHNOLOGY INDEX	TK	NYFE		215.95:21595	\$1.00	\$100 X INDEX	POINTS	4/23/96		13 3,6,9,12	NONE	+2	*	*	e
433	MEXICO IPC INDEX	MX	CME		3557.0:35570	\$2.50	\$25 X INDEX	POINTS	5/30/96		12 3,6,9,12	NONE	+1	*		
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		*	
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			
455	NASDAQ 100 IX 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			
461	MEXICAN CETES T-BILL	TS	CME		78.54:7854	MXP 50	2,000,000 MXP	MXP/BAS PT	4/03/97		12 3,6,9,12	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
462	MILK, BFP	MJ	CSCE	50	12.55:1255	\$10.00	\$1,000 X BFP	\$/CWT	4/08/97		12 2,4,6,8,10,12	NONE	+2			
464	ITALIAN 10-YR 6% BOND	IFT	SIA		89.85:8985	EUR 10	EUR 100,000	PERCENT	4/08/97		6 3,6,9,12	NONE	+2			nnn
465	MEXICAN 28-DAY TIIE	TE	CME		78.75:7875	MXP 50	6,000,000 MXP	MXP/BAS PT	4/17/97		12 1-12	NONE	+2			
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	*		
469	RSA R150 12% 2005 BOND	RLA	SAFEX		14.785:14785	ZAR 10.00	ZAR 1,000,000	PERCENT	11/04/94		12 2,5,8,11	NONE	+3			
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			
475	RIBOR, 1 MONTH	RIB	SIA		93.13:9313	ITL 25000	ITL 3 BILLION	ITL/BAS PT	6/02/97		6 1-12	NONE	+2			
476	B-POUND/D-MARK	IP	CME		2.7912:27912	DEM 12.50	GBP 125,000	DEM/GBP	6/09/97		12 3,6,9,12	NONE	+4			
477	D-MARK/J-YEN	IY	CME		65.745:65745	JPY 250	DEM 250,000	JPY/DEM	6/09/97		12 3,6,9,12	NONE	+3			
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			
479	PORK CUTOOTS	PC	CME		44.25:4425	\$4.00	40,000 LBS	C/LB	1/08/99		6 1-12	NONE	+2			
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		*	
488	FRENCH 5-YEAR BOND	YR5	MATIF	80	92.65:9265	EUR 10	EUR 100,000	PERCENT	9/10/97		6 3,6,9,12	NONE	+2			bbb
489	HANG SENG RED CHINA IX	HRI	HKFE	500	3686:3686	HKD 50.00	HKD 50 X INDEX	POINTS	9/12/97		6 1-12	NONE	+1	*		
491	PSI 20 INDEX	PSI	BDP		11462:11462	EUR 1	EUR 1 X INDEX	POINTS	9/03/97		6 1-12	NONE	+0	*		qqq
494	NSW ELECTRICITY	YNE	SFE		16.90:1690	AUD 5.00	500 M WATT HRS	AUD/MWH	9/29/97		12 1-12	NONE	+2			
495	VICTORIA ELECTRICITY	YVE	SFE		16.90:1690	AUD 5.00	500 M WATT HRS	AUD/MWH	9/29/97		12 1-12	NONE	+2			
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	CX	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	*		
502	DANISH BOND 2007 7%	DSP	FUTOP		111.78:11178	DKK 100	1 M DKK	POINTS	1/21/97		6 3,6,9,12	NONE	+2			
503	DURUM WHEAT	DW	MGE	549	1/4:5492	\$6.25	5,000 BUSHELS	C/BU	2/12/98		12 3,5,7,9,12	NONE	-1			
504	GILT, SHORT 5-YEAR	FYG	LIFFE		102.72:10272	GBP 10.00	GBP 100,000	PERCENT	2/26/98		10 3,6,9,12	NONE	+2			jj
505	U.S. SOYBEANS	JKS	KEX		43280:43280	JPY 30	30 TONNES	JPY/TONNE	3/12/98		12 2,4,6,8,10,12	NONE	+0			
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	JKG	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			

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
512	U.S. SOYBEANS	JGN	CCX		41450:41450	JPY 30	30 TONNES	JPY/TONNE	3/12/98		12 1,3,5,7,9,11	NONE	+0			
513	AZUKI RED BEANS	JRN	CCX		12650:12650	JPY 80	2400 KG	JPY/30 KG	3/12/98		6 1-12	NONE	+0			
514	COTTON 40	JNC	CCX		207.9:2079	JPY 400	4000 LBS	JPY/LB	3/12/98		6 1-12	NONE	+1			
516	DRIED COCOON	JDT	CCX		1292:1292	JPY 300	300 KG	JPY/KG	3/12/98		6 1-12	NONE	+0			
517	MILLING WHEAT 2 (NEW)	BL2	MATIF		127.00:12700	EUR 0.50	50 TONNES	EUR/TONNE	5/27/98		20 1,3,5,9,11	NONE	+2			fff
518	TOPIX BANKING INDEX	JBK	TSE		446.1:4461	JPY 1,000	JPY 10,000 X IX	POINTS	4/10/98		9 3,6,9,12	NONE	+1			
519	RUSSIAN RUBLE	RU	CME		.15927:15927	\$5.00	RUB 500,000	USD/RUB	4/21/98		18 3,6,9,12	NONE	+5			
520	CZECH TRADED INDEX	CTX	OTOB		647.50:64750	\$0.05	\$5 X INDEX	POINTS	4/23/98		6 1-12	NONE	+2	*		
521	POLISH TRADED INDEX	PTX	OTOB		1070.50:107050	\$0.05	\$5 X INDEX	POINTS	4/23/98		6 1-12	NONE	+2	*		
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	*		
525	FED FUNDS, OVERNIGHT	TZ	CME		94.52:9452	\$12.50	\$45,000,000	\$/BAS PT	5/20/98		36 12	NONE	+2			
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	*		
532	CINERGY ELECTRICITY	CN	NYMEX	1500	27.81:2781	\$7.36	736 M WATT HRS	\$/MWH	3/29/96		18 1-12	NONE	+2			
533	ENTERGY ELECTRICITY	NT	NYMEX	1500	27.81:2781	\$7.36	736 M WATT HRS	\$/MWH	3/29/96		18 1-12	NONE	+2			
536	NYSE SMALL COMPOSITE	YS	NYFE		549.45:54945	\$0.50	\$50 X INDEX	POINTS	6/26/98		13 3,6,9,12	NONE	+2			www
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			
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	SSG	SGX		123.6:1236	SGD 20.00	SGD 200 X INDEX	POINTS	9/07/98		12 1-12	NONE	+1	*		
540	TVA ELECTRICITY	BA	CBT	1500	24.50:2450	\$16.80	1680 M WATT HRS	\$/MWH	9/11/98		16 1-12	NONE	+2			
544	HANG SENG 100 INDEX	HHI	HKFE		68.25:6825	HKD 10.00	HKD 1000 X INDX	POINTS	9/18/98		7 1-12	NONE	+2	*		
545	EURIBOR, 1 MONTH	FEJ	EUREX		96.475:96475	EUR 2.50	EUR 3,000,000	EUR/BAS PT	9/18/98		6 1-12	NONE	+3			
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			
548	E-BOND, 30-YEAR	EVL	MATIF		101.73:10173	EUR 10.00	EUR 100,000	PERCENT	9/28/98		9 3,6,9,12	NONE	+2			
549	DJ MALAYSIA INDEX	SML	SGX		74.35:7435	\$2.00	\$200 X INDEX	POINTS	10/01/98		12 1-12	NONE	+2			
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 6%	EBX	EUREX		102.41:10241	EUR 10	EUR 100,000	PERCENT	10/02/98		9 3,6,9,12	NONE	+2			
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 10	EUR 100,000	PERCENT	10/05/98		9 3,6,9,12	NONE	+2			
556	INTERNET INDEX	IS	KCBT		513.00:51300	\$0.25	\$25 X INDEX	POINTS	6/01/99		12 3,6,9,12	NONE	+2			aa
557	EUROYEN 3 MO LIBOR	FYL	LIFFE		99.825:99825	JPY 2500	JPY 100M	JPY/BAS PT	3/23/99		36 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			vv
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			vv
560	SWEDISH 2-YEAR BOND	SGS	SOM		103.22:10322	SEK 100	SEK 1,000,000	PERCENT	9/18/98		6 3,6,9,12	NONE	+2			
561	SWEDISH 10-YEAR BOND	SGL	SOM		107.68:10768	SEK 100	SEK 1,000,000	PERCENT	9/18/98		6 3,6,9,12	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
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	USC/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			
578	EURIBOR (3 MONTH)	EST	MATIF		96.895:96895	EUR 2.5	EUR 1,000,000	EUR/BAS PT	9/15/98		60 3,6,9,12	SERIALS	+3			
579	EURO 2-YEAR NOTE	YR2	MATIF	80	101.65:10165	EUR 10	EUR 100,000	PERCENT	1/29/99		6 3,6,9,12	NONE	+2			
580	FTSE EUROBLOCK 100 IX	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 IX	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 1.0	100 KL	JPY/KL	7/05/99		6 1 – 12	NONE	+0			
587	KEROSENE	JKE	TCE		21270:21270	JPY 1.0	100 KL	JPY/KL	7/05/99		6 1 – 12	NONE	+0			
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			
593	DJ COMPOSITE AVG RTH	DE2	CBT	350	3136.5:31365	\$2.00	\$20 X INDEX	POINTS	7/20/00		12 3,6,9,12	NONE	+1			
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			
599	10-YEAR AGENCY NOTE	DN	CBT	3-000	91-285/91285	\$3.125	\$100,000	½ 32NDS	3/15/00		12 3,6,9,12	NONE	-7			
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	KGD	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			
606	EGGS	JEG	CCX		205.8:2058	JPY 500	JPY/KG	5000 KG	11/01/99		6 1 – 12	NONE	+1			
607	GASOLINE	JCG	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			
609	OS BOARD – SOUTHEAST	A1	CME		168.50:16850	\$1.00	100,000 SQ FT	\$/1000 SF	3/01/00		12 1,3,5,7,9,11	NONE	+2			
610	OS BOARD – SOUTHWEST	B1	CME		168.50:16850	\$1.00	100,000 SQ FT	\$/1000 SF	3/01/00		12 1,3,5,7,9,11	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
611	OS BOARD – WESTERN	L1	CME		168.50:16850	\$1.00	100,000 SQ FT	\$/1000 SF	3/01/00		12 1,3,5,7,9,11	NONE	+2			
612	5-YEAR AGENCY NOTE	F5	CME	3-000	94-195/94195	\$3.125	\$100,000	½ 32NDS	3/14/00		12 3,6,9,12	NONE	-7			
613	10-YEAR AGENCY NOTE	F0	CME	3-000	94-195/94195	\$3.125	\$100,000	½ 32NDS	3/14/00		12 3,6,9,12	NONE	-7			
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
617	ALL ORDINARIES SPI	YIX	SFE		3302.0:33020	AUD 2.50	AUD 25 X INDEX	POINTS	12/02/91		18 3,6,9,12	NONE	+1			bbb
619	NON-GMO SOYBEANS	JNG	TGE		26540:26540	JPY 10	10 TONNES	JPY/TONNE	5/18/00		12 2,4,6,8,10,12	NONE	+0			
620	COTTONSEED	CS	MGE		112.00:11200	\$12.00	120 TONS	\$/TON	5/11/00		12 1,3,5,8,11	NONE	+2			
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	LMEX INDEX	LMX	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			
628	MINI MIB 30 INDEX	IFN	MIF		47692:47692	EUR 1.00	EUR 1 X INDEX	POINTS	7/04/00		9 3,6,9,12	NONE	+0			
629	NEMAX 50 INDEX	FN5	EUREX		6085.0:60850	EUR 0.10	EUR 1 X INDEX	POINTS	6/29/00		9 3,6,9,12	NONE	+1	*		
630	E-MINI LEAN HOGS	HM	CME		56.81:5681	\$1.00	10,000 LBS	C/LB	7/25/00		9 2,4,6,7,8,10,12	NONE	+2			
631	BARLEY RTH	YBR	SFE		164.75:16475	AUD 0.50	50 TONNES	AUD/TONNE	6/20/00		16 1,3,5,7,9,11	NONE	+2			
632	CANOLA RTH	YCN	SFE		321.75:32175	AUD 0.20	20 TONNES	AUD/TONNE	6/20/00		16 1,3,5,7,9,11	NONE	+2			
633	SORGHUM RTH	YSO	SFE		143.75:14375	AUD 0.50	50 TONNES	AUD/TONNE	6/20/00		16 1,3,5,7,9,11	NONE	+2			
634	FORTUNE E50 INDEX	FE	CME		1029.50:102950	\$0.20	\$20 X INDEX	POINTS	9/05/00		12 3,6,9,12	NONE	+2			
635	MID COLUMBIA ELECTRICITY	PM	NYMEX	1500	9.49:949	\$4.32	432 M WATT HRS	\$/MWH	9/15/00		18 1-12	NONE	+2			
636	COTTON YARN 40	JOC	OME		137.9:1379	JPY 400	4000 LBS	JPY/LB	10/01/97	8/18/98	6 1-12	NONE	+1			
637	COTTON YARN 20	JON	OME		107.9:1079	JPY 200	2000 LBS	JPY/LB	1/06/97	7/21/98	6 1-12	NONE	+1			
638	RUBBER TSR-20	JOS	OME		72.8:728	JPY 1000	10 TONNES	JPY/KG	6/28/00		12 1,3,5,7,9,11	NONE	+1			
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			
642	E-MINI FEEDER CATTLE	FM	CME		85.75:8575	\$1.00	10,000 LBS	C/LB	9/19/00		6 1,3,4,5,8,9,10,11	NONE	+2			
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			
647	MINI FTSE-100 INDEX	FMI	LIFFE		6347.5:63475	GBP 0.20	GBP 2.0 X INDEX	POINTS	10/17/00		12 3,6,9,12	NONE	+1			
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			
650	MINI TAIEX INDEX	MTX	TAIFEX		7926:7926	TWD 50	TWD 50 X INDEX	POINTS	11/16/00		12 1-12	NONE	+0			
651	Portugal Telecom	PTC	BDP		385/3.85	EUR 1	100 shares	EUR/Share	03/28/01		5		+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
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	
656	Mortgage Futures	MF	CBT		101-035/101035	\$3.125	\$100,000	.25 32nds	03/23/01		4 1-12		-8	N	N	
657	Mortgage Futures a/c/e	ZG	CBT		101-035/101035	\$3.125	\$100,000	.25 32nds	03/23/01		4 1-12		-8	N	N	
658	2yr EURO Swapnote	FBS	LIFFE		105.50/10550	EUR 10	EUR 100,000	Points	03/20/01		9 1-12, 3 nearest		+2	N	N	vw
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	
661	10Yr Hellenic Bonds	TYB	ADEX		104.90/10490	EUR 10	EUR 100,000	Points	04/06/01		3 3,6,9,12	NONE	+2	N	N	
662	Electricity Base	ELB	IPE		19.65/1965	1 Pence/MWH	5 lots	Pence	05/10/01		11 1-12	NONE	+2	N	N	
663	Electricity Peak	ELP	IPE		19.65/1965	1 Pence/MWH	5 lots	Pence	05/10/01		11 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	
665	S&P/Topix Index	JST	TSE		11510/1151.0	Yen 100	JY 1,000X Index	Yen	06/11/01							
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			
667	Canola Meal	CM	WCE		103.5/1035	\$2.00	20 Tons	US\$/Ton	6/28/01		12 1,3,5,7,9,10,12	NONE	+1			
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	NYM		123.45/12345	\$15.50	1550 Tons	US\$/Ton	7/2/01		26 1-12	NONE	+2			
670	Brent Crude RTH	SC	NYM		26.53/2653	\$10.00	1000 Bbl	US\$/Bbl	9/5/01		18 1-12	NONE	+2			
671	DJIA mini	YJ	CBT		8770/8770	\$2.00	\$2Xindex	Points	10/1/01		36 3,6,9,12	NONE	0			
672	S&P Commodity Index (SPCI)	I	NYFE		833.45/83345	\$1.00	\$100XIndex	Points	10/19/01		12 1,2,4,6,8,11	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			
675	Mixed Xylenes	MX	CME		1.325/1325	\$42.00	42,000X Dewitt index	\$/gal	10/19/01		6 1-12	NONE	+3			
676	Benzene	BZ	CME		1.435/1435	\$42.00	42,000X Dewitt index	\$/gal	10/19/01		6 1-12	NONE	+3			
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			
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 DJ-AIG Index	Points	11/16/01		12 1,3,4,6,8,10,12	NONE	+2	N	N	
681	Henry Hub Swap	NN	NYM		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	
685	X-Funds	XF1	CBT		98.60/9860	\$10.00	\$1000 X-Fund Index	Points	2/1/02			NONE	+2	N	N	
687	Sunflower Seeds	EGT	MATIF		278.25/27825	Eur 0.01	50 Metric Tons	Euro/Ton	2/15/02		13 2,4,6,8,10,12					
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

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
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	CSC		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	

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

<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.

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.

SHORT TERM U. S. MONEY MARKETS

Information on U.S. Money Markets can be obtained from the CSI data base 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 C.D.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.
- (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. 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.
- (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 bond. All other prices are based on a 6% bond. 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:XN 183:XY 213:XK

(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	Three Months Forward Code With Base Period 1982-1983	First Day On File	Code	PERPETUAL INDEX	Does it Include Foreign?	CSI numbers included
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,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

ALPHABETICAL INDEX - UNITED STATES EXCHANGES

FUTURES CONTRACT	EXCH	#	SYM	EURO/BRITISH POUND	CME	450	RP	PALLADIUM	NYMEX	69	PA
AGENCY NOTE, 5-YEAR	CME	612	F5	EURO/BRITISH POUND	FINEX	566	GB	PLATINUM	NYMEX	13	PL
AGENCY NOTE, 10-YEAR	CBT	599	DN	EURO/CANADIAN DOLLAR	FINEX	570	EP	PLATINUM	MACE	223	XU
AGENCY NOTE, 10-YEAR	CME	613	F0	EURO/JAPANESE YEN	CME	451	RY	PORK BELLIES, FROZEN	CME	5	PB
APPALACHIAN COAL	NYMEX	669	QL	EURO/JAPANESE YEN	FINEX	562	EJ	PORK CUTOOTS	CME	479	PC
ARGENTINA FRB BOND	CME	419	AT	EURO/NORWEGIAN KRONE	FINEX	478	OL	PROPANE, LIQUEFIED	NYMEX	187	PN
ALUMINUM	COMEX	202	AL	EURO/SWEDISH KRONA	FINEX	563	RK	PSE TECHNOLOGY INDEX	NYFE	431	TK
AUSTRALIAN DOLLAR	CME	66	AD	EURO/SWISS FRANC	CME	452	RF	ROUGH RICE	CBT	130	RR
AUSTRALIAN DOLLAR DAY	CME	265	AD2	EURO/SWISS FRANC	FINEX	564	RZ	ROUGH RICE W/PROJ A	CBT	415	RR2
AUSTRALIAN DOLLAR	FINEX	471	AU	EURODOLLAR	CME	141	ED	RUSSIAN RUBLE	CME	519	RU
AUSTRALIAN DOLLAR/JAPAN YEN	FINEX	418	YA	EURODOLLAR DAY	CME	269	ED2	RUSSELL 1000 INDEX	NYFE	100	R
AUSTRALIAN DOLLAR/CANADIAN \$	FINEX	624	AS	EURODOLLAR	MACE	109	UD	RUSSELL 2000 INDEX	CME	102	RL
AUSTRALIAN DOLLAR/JAPAN YEN	FINEX	418	YA	EUROTOP 100 INDEX	COMEX	277	ER	RUSSELL 2000 INDEX, MINI	CME	677	ER2
AUSTRALIAN DOLLAR/US \$	SFE	654	YAF	EUROYEN, 3 MO (LIBOR)	CME	568	EL	RUSSELL 1000 MINI INDEX	NYFE	668	RM2
BENZENE	CME	676	BZ	EUROYEN, 3-MO (TIBOR)	CME	416	EY	SHRIMP, BLACK TIGER	MGE	283	BT
BRAZILIAN C BOND	CME	421	BF	FED FUND RATE, 30-DAY	CBT	74	FF	SHRIMP, FROZEN WHITE	MGE	90	SH
BRAZILIAN EI BOND	CME	420	BE	FED FUNDS, OVERNIGHT	CME	525	TZ	SILVER	CBT	37	SV
BRAZILIAN REAL	CME	355	BR	FORTUNE E50 INDEX	CME	634	FE	SILVER	CBT	115	AG
BRENT CRUDE	NYMEX	670	SC	FRENCH FRANC	CME	67	FR	SILVER	COMEX	16	SI
BRITISH POUND	FINEX	363	YP	GASOLINE, UNLEADED NY	NYMEX	224	HU	SILVER, NEW YORK mini	CBT	183	YI
BRITISH POUND	CME	26	BP	GOLD, 100 OZ	CBT	28	GH	SOUTH AFRICAN RAND	CME	458	RA
BRITISH POUND DAY	CME	128	BP2	GOLD, ONE KILO	CBT	190	KI	SOYBEAN MEAL	CBT	18	SM
BRITISH POUND	MACE	195	XP	GOLD	COMEX	30	GC	SOYBEAN MEAL W/PROJ A	CBT	410	SM2
BRITISH POUND-D.MARK	CME	476	IP	GOLD, NY BASED mini	CBT	213	YG	SOYBEAN MEAL	MACE	247	XE
BRITISH POUND-JAP YEN	FINEX	374	SY	GOLDMAN SACHS INDEX	CME	266	GI	SOYBEAN OIL	CBT	19	BO
BRITISH POUND-SW FRANC	FINEX	373	SS	Goldman Sachs RTH	CME	688	GI2	SOYBEAN OIL W/PROJ A	CBT	411	BO2
BUTTER	CME	441	DB	HEATING OIL #2	NYMEX	89	HO	SOYBEAN OIL	MACE	259	XR
CANADIAN DOLLAR	CME	64	CD	Henry Hub Swap	NYMEX	681	NN	SOYBEANS	CBT	17	S
CANADIAN DOLLAR DAY	CME	129	CD2	HOGS, LEAN	CME	4	LH	SOYBEANS W/PROJECT A	CBT	409	S2
CANADIAN DOLLAR	MACE	197	XD	Hogs, Lean RTH	CME	695	LH2	SOYBEANS	MACE	112	XS
CANADIAN DOLLAR/JAPANESE YEN	FINEX	625	HY	HOGS, LEAN E-MINI	CME	630	HM	S & P 400 E-Mini Index	CME	684	EMD
CATTLE, FEEDER	CME	33	FC	HOGS, LIVE	MACE	114	XH	S & P 400 STOCK INDEX	CME	104	MD
Cattle, Feeder RTH	CME	696	FC2	INDUSTRY INDICES	ALL	235	II	S & P 500 E-MINI INDEX	CME	487	ES
CATTLE, FEEDER, E-MINI	CME	642	FM	IOWA CORN YIELD	CBT	387	CA	S & P 500 STOCK INDEX DAY	CME	149	SP
CATTLE, LIVE	CME	2	LC	IPC STOCK INDEX	CME	433	MX	S & P 500 STOCK INDEX	CME	290	SP2
Cattle, Live RTH	CME	694	LC2	INTERNET INDEX	KCBT	556	IS	S & P 500 GROWTH INDEX	CME	401	SG
CATTLE, LIVE	MACE	113	XL	JAP GOV'T BOND 10-YR	CME	453	JB	S & P 500 VALUE INDEX	CME	402	SU
CATTLE, STOCKER	CME	29	ST	JAPANESE YEN	CME	65	JY	S & P Commodity Index	NYFE	672	I
COCOA	CSCE	3	CC	JAPANESE YEN DAY	CME	262	JY2	S & P Topix 150	CME	698	XT
COFFEE	CSCE	10	KC	JAPANESE YEN	MACE	196	XJ	SUGAR #11	CSCE	20	SB
Coffee, Mini "C"	CSCE	697	MK	JAPANESE YEN, E-MINI	CME	498	JT	SUGAR #14	CSCE	42	SE
COPPER HIGH GRADE	COMEX	8	HG	LIBOR, ONE MONTH	CME	142	EM	SUGAR, WHITE	CSCE	97	WS
CORN	CBT	9	C	LIBOR DAY	CME	270	EM2	SWAP NOTE, 10 yr DAY	CBT	678	NI2
CORN W/PROJECT A	CBT	412	C2	LUMBER	CME	27	LB	SWAP NOTE, 10 yr with a/c/e	CBT	679	NI
CORN	MACE	111	XC	MEXICAN CETES BILL	CME	461	TS	SWISS FRANC	CME	25	SF
COTTON #2	NYCE	7	CT	MEXICAN PAR BOND	CME	422	MN	SWISS FRANC DAY	CME	127	SF2
COTTONSEED	MGE	620	CS	MEXICAN PESO	CME	23	MP	SWISS FRANC	MACE	198	XF
CRB INDEX	NYFE	101	CR	MEXICAN TIE, 28-DAY	CME	465	TE	SWISS FRANC/JAPANESE YEN	FINEX	473	ZY
CRUDE OIL, LIGHT	NYMEX	188	CL	MILK, BFP	CSCE	462	MJ	TREASURY BILLS 91-DAY	CME	41	TB
CRUDE OIL, SOUR	NYMEX	189	SC	MILK, BFP CLASS III	CME	404	DA	TREASURY BILLS 91-DAY, DAY	CME	271	TB2
DEUTSCHEMARK	CME	24	DM	MILK, BFP CLASS IV	CME	403	DK	TREASURY BILLS 91-DAY	MACE	146	XT
DEUTSCHEMARK	MACE	194	XM	MIXED XYLENES	CME	675	MX	TREASURY BONDS	CBT	44	US
DJ COMPOSITE AVG DAY ONLY	CBT	593	DE2	MORTGAGE FUTURES RTH	CBT	656	MF	TREASURY BONDS, DAY	CBT	144	US2
DJ INDUSTRIAL AVG W/PROJECT A	CBT	496	DJ	MORTGAGE FUTURES A/C/E	CBT	657		TREASURY BONDS mini	CBT	140	XB
DJ INDUSTRIAL AVG DAY ONLY	CBT	596	DJ2	MUNICIPAL BONDS	CBT	253	MB	TREASURY NOTES, 2 YR	CBT	207	TU2
DJ Industrial Avg mini \$2	CBT	671	YJ	NASDAQ 100 INDEX	CME	429	ND	TREASURY NOTES, 2 YR	FINEX	77	TW
DJ Industrial Avg Mini \$5	CBT	699	YM	NASDAQ 100 IX DAY	CME	455	ND2	TREASURY NOTES, 5 YR	CBT	251	FV
DJ TRANSPORT AVG DAY ONLY	CBT	595	DQ2	NASDAQ 100 E-MINI INDEX	CME	497	NG	TREASURY NOTES, 5 YR	MACE	208	XV
DJ UTILITY AVG DAY ONLY	CBT	594	DR2	National Corn Index	MGE	692	NCI	TREASURY NOTES, 5 YR DAY	CBT	293	FV2
DJ-AIG Commodity Index	CBT	680	AI	National Soybean Index	MGE	693	NSI	TREASURY NOTES, 5 YR	FINEX	252	FY
D.MARK-JAPAN YEN	CME	477	IY	NATURAL GAS	KCBT	389	KG	TREASURY NOTES, 10 YR	CBT	150	TY
ELECTRICITY, CINERGY	NYMEX	532	CN	NATURAL GAS	NYMEX	191	NG	TREASURY NOTES, 10 YR DAY	CBT	250	TY2
ELECTRICITY, COB	NYMEX	423	EC	NEW ZEALAND DOLLAR	CME	459	NE	TREASURY NOTES, 10 YR mini	CBT	147	XN
ELECTRICITY, ENTERGY	NYMEX	533	NT	NEW ZEALAND DOLLAR	FINEX	472	ZX	US DOLLAR INDEX	FINEX	263	DX
ELECTRICITY, MID-COLUMBIA	NYMEX	635	PK	NIKKI 225 INDEX	CME	99	NK	US\$-CANADIAN DOLLAR	FINEX	485	YD
ELECTRICITY, PALO VERDE	NYMEX	424	EV	NYSE COMPOSITE INDEX	NYFE	151	YX	US\$-DEUTSCHEMARK	FINEX	362	YM
ELECTRICITY, TVA	NYMEX	456	QJ	NYSE SMALL COMPOSITE INDEX	NYFE	536	YS	US\$-JAPANESE YEN	FINEX	364	YY
ELECTRICITY, TVA	CBT	540	BA	OATS	CBT	11	O	US\$-NORWEGIAN KRONE	FINEX	622	NS
EURO FX	FINEX	264	EU	OATS W/PROJECT A	CBT	414	O2	US\$-SO AFRICAN RAND	FINEX	372	ZR
EURO FX	CME	524	CU	OATS	MACE	212	XO	US\$-SWEDISH KRONA	FINEX	621	KU
EURO FX DAY-ONLY	CME	454	CU2	ORANGE JUICE	NYCE	12	OJ	US\$-SWISS FRANC	FINEX	361	YF
EURO FX, E-MINI	CME	499	CX	OS BOARD - N CENTRAL	CME	445	BD	VALUE LINE INDEX	KCBT	193	MV
EURO FX	FINEX	264	EU	OS BOARD - SOUTHEAST	CME	609	A1	WHEAT	CBT	21	W
EURO FX	MACE	303	XG	OS BOARD - SOUTHWEST	CME	610	B1	WHEAT W/PROJECT A	CBT	413	W2
EURO/AUSTRALIAN DOLLAR	FINEX	623	UA	OS BOARD - WESTERN	CME	611	L1	WHEAT, DURUM	MGE	503	DW

WHEAT, KANSAS CITY	KCBT	22	KW
WHEAT, SPRING	MGE	68	MW
WHEAT, WINTER WHITE	MGE	236	NW
WHEAT	MACE	110	XW
X-Funds	CBT	685	XF1

ALPHABETICAL INDEX - NON-U. S. EXCHANGES

FUTURES CONTRACT	EXCH	CS#	SYM	ELECTRICITY PEAK	IPE	663	ELP	MIB 30 MINI INDEX	MIF	628	IFN
10 YR Hellenic Bonds	ADEX	661	TYB	EURIBOR, 1 MONTH	EUREX	545	FEJ	MIBOR 90-DAY	MEFF	294	MFN
ALL ORDINARIES SPI RTH	SFE	230	YIX	EURIBOR, 3 MONTH	EUREX	546	EEI	MSCI EURO INDEX	LIFFE	583	MSE
ALL ORDINARIES SPI	SFE	617	YIX2	EURIBOR, 3 MONTH	LIFFE	565	FEI	MSCI PAN-EURO INDEX	LIFFE	584	MSP
ALUMINUM	TCE	460	JAL	EURIBOR, 3 MONTH	MATIF	578	EST	NATURAL GAS	IPE	304	NGL
ALUMINUM	OME	641	JOA	EURO LIBOR, 3 MONTH	LIFFE	184	FCU	NEMAX 50 INDEX	EUREX	629	FN5
ALUMINUM ALLOY	LME	82	MAA	EURO GERMAN BOBL	EUREX	553	EBM	NEW ZEALAND 3 YR GOVT	NZFE	332	NGV
ALUMINUM, HIGH GRADE	LME	92	MHA	EURO GERMAN BUND	EUREX	552	EBL	NEW ZEALAND 10 YR GOVT	NZFE	333	NGB
AMSTERDAM EOE INDEX	AEX	320	AEX	EURO GERMAN BUXL	EUREX	551	EBX	NICKEL	LME	80	MNI
AUSTRALIA SPI 200 RTH	SFE	232	YAP	EURO GERMAN SCHATZ	EUREX	554	EBS	NIKKEI 225 INDEX	OSE	255	JNI
AUSTRALIAN 3 YR BOND RTH	SFE	231	YTT	EUROMARK, 3 MONTH	EUREX	302	LIC	NIKKEI 225 INDEX	SGX	248	SSI
AUSTRALIAN 3 YR BOND	SFE	615	YTT2	EURODOLLAR	SGX	244	SED	NIKKEI 225 INDEX RTH	SGX	648	SSI2
AUSTRALIAN 10 YR BOND RTH	SFE	381	YTC	EUROSCHWISS FRANC	LIFFE	185	FES	NIKKEI 300 INDEX	OSE	346	JNW
AUSTRALIAN 10 YR BOND	SFE	616	YTC2	EUROTOP 100 INDEX	LIFFE	523	FEU	NIKKEI 300 INDEX	SGX	242	SNW
AUSTRALIAN DOLLAR/US \$	SFE	654	YAF	EUROYEN, 3 MO (LIBOR)	LIFFE	557	FYL	No. Amer. Special Aluminum Alloy	LME	689	MNA
AUSTRIAN TRADED INDEX	OTOB	326	ATX	EUROYEN, 3 MO (LIBOR)	SGX	567	SEL	NZFE 10 CAPITAL SPI	NZFE	396	NTP
AZUKI RED BEANS	CCX	513	JRN	EUROYEN, 3 MO (TIBOR)	LIFFE	427	FEY	OATS	WCE	57	WO
AZUKI RED BEANS	KCX	510	JRK	EUROYEN, 3 MO (TIBOR)	SGX	249	SEY	OBX STOCK INDEX	OSLO	338	OBX
AZUKI RED BEANS	KEX	506	JKB	EUROYEN, 3 MO (TIBOR)	TIFFE	70	JEY	OMX STOCK INDEX	SOM	319	OMX
AZUKI RED BEANS	TGE	237	JRB	EUROYEN, 3 MO (TIBOR) DAY	TIFFE	206	JEY2	ONE DAY DEPOSITS	BMF	394	DIJ
BALTIC FREIGHT	LCE	254	BOF	FLAXSEED	WCE	59	WF	PALLADIUM	TCE	311	JPA
BANK ACCEPT 30 DAY	ME	105	BAR	FINNISH STOCK INDEX (FOX)	EUREX	600	EOX	PALM OIL, CRUDE	KLCE	318	KPO
BANK ACCEPT 90 DAY	ME	87	BAX	FRENCH 5-YEAR BOND	MATIF	488	YR5	PEAS	WCE	400	WP
BANK BILLS	NZFE	316	NBB	FRENCH NOTIONAL BOND	MATIF	75	PTB	PIGS, LIVE	AEX	274	ALP
BANK BILLS RTH	SFE	228	YBA	FTSE 100 STOCK INDEX	LIFFE	209	FFI	PLATINUM	TCE	205	JPL
BANK BILLS	SFE	614	YBA2	FTSE 100 INDEX, MINI	LIFFE	647	FMI	POLISH TRADED INDEX	OTOB	521	PTX
BARLEY	LCE	52	LBA	FTSE 250 STOCK INDEX	LIFFE	347	FMC	PORTUGAL TELECOM	BDP	651	PTC
BARLEY	SFE	631	YBR	FTSE ASE-20 INDEX	ADEX	659	ATF	PORTUGAL ELECTRICITY	BDP	652	EDP
BARLEY, ALBERTA FEED	WCE	186	AB	FTSE ASE Midcap 40	ADEX	660	AT4	PORTUGAL BANCO COM	BDP	653	BOP
BEL 20 STOCK INDEX	BELFOX	342	BFX	FTSE ESTARS INDEX	LIFFE	585	FOE	POTATOES	YCE	664	JPO
BIBOR	BELFOX	308	BIB	FTSE EUROBLOCK 100 IX	LIFFE	580	FEB	POTATOES	LCE	107	LPT
BRAZILIAN C BOND	BMF	426	BCB	FTSE EUROTOP 300 INDEX	LIFFE	581	FET	PSI 20 INDEX	BDP	491	PSI
BROILERS	KCX	605	JBR	FTSE EUROTOP 300 EX UK	LIFFE	582	FEK	RAPSEED, EUROPEAN	MATIF	358	COM
CAC-40 INDEX	MATIF	79	FCH	FTSE TECHMARK 100 INDEX	LIFFE	627	FTM	RAPSEED, VANCOUVER	WCE	58	RS
CANADIAN GOV'T BOND	ME	88	CGB	GAS OIL	IPE	134	LGO	RAPSEED MEAL, EURO	MATIF	357	ETC
CANOLA (RAPSEED)	WCE	58	RS	GASOLINE	CCX	607	JCG	RIBOR, 1 MONTH	SIA	475	RIB
CANOLA (RAPSEED) MEAL	WCE	667	CM	GASOLINE	TCE	586	JGL	RSA R150 12% 2005 BOND	SAFEX	469	RLA
CANOLA	SFE	632	YCN	GERMAN LONG BUND	LIFFE	181	FDB	RSA R153 13% 2010 BOND	SAFEX	470	RSA
CIBOR, DANISH	FUTOP	340	RDK	GILT, SHORT 5-YEAR	LIFFE	504	FYG	RCS INDEX	SICOM	576	SRI
COCOA	LCE	49	LCC	GILT, LONG 20-YEAR	LIFFE	174	FLG	RUBBER INDEX	OME	640	JRI
COCOONS, DRIED	CCX	516	JDT	GOLD	KOFEX	604	KGD	RUBBER RSS1	SICOM	121	SRS
COCOONS, DRIED	YCE	238	JDC	GOLD	LME	38	MCU	RUBBER RSS3	SICOM	575	SRU
COFFEE, ARABICA	BMF	393	CFE	GOLD	TCE	145	JAU	RUBBER RSS3	OME	639	JKR
COFFEE, ARABICA	TGE	527	JAC	HANG SENG INDEX	HKFE	119	HIS	RUBBER TSR-20	SICOM	486	STF
COFFEE, ROBUSTA	LCE	148	LKD	HANG SENG INDEX, MINI	HKFE	649	HMH	RUBBER TSR-20	OME	638	JOS
COFFEE, ROBUSTA	SICOM	383	SKD	HANG SENG 100 INDEX	HKFE	544	HHI	RUBBER	TCE	310	JRU
COFFEE, ROBUSTA	TGE	528	JRC	HANG SENG RED CHINA IX	HKFE	489	HRI	RUSSIAN TRADED INDEX	OTOB	522	RTX
COPPER	LME	38	MCU	HIBOR	HKFE	500	HIR	S&P CANADA 60 INDEX	ME	588	SXF
CORN	KCX	511	JKC	HONG KONG+ INDEX	SGX	330	SHK	S&P CNX NIFTY INDEX	SGX	643	SIN
CORN	MATIF	589	EMA	HUNGARIAN TRADED INDEX	OTOB	307	HTX	SHORT STERLING	LIFFE	173	FSS
CORN	TGE	312	JCR	IBEX 35 INDEX	MEFF	331	MTX	SIBOR, 3-MONTH	SGX	569	SSD
COTTON 40	CCX	514	JNC	IBOVESPA STOCK INDEX	BMF	391	IND	SILK, RAW	KEX	508	JRS
COTTON	TCE	313	JCT	ITALIAN GOV'T BOND	LIFFE	284	FIB	SILK, RAW	YCE	240	JSK
COTTON YARN 20	OME	637	JON	ITALIAN 10-YR 6% BOND	SIA	464	IFT	SILVER	LME	39	MSV
COTTON YARN 40	OME	636	JOC	JAPANESE GOV'T BOND	LIFFE	180	FYB	SILVER	TCE	204	JSV
CRUDE OIL, BRENT	IPE	136	LCO	JAP GOV'T BOND 5-YR	TSE	407	JMB	SINGAPORE INDEX	SGX	539	SSG
Crude Oil, Middle East	TCE	674	JCO	JAP GOV'T BOND 10-YR	SGX	337	SJB	S&P/TOPIX 150 INDEX	TSE	665	JST
CZECH TRADED INDEX	OTOB	520	CTX	JAP GOV'T BOND 10-YR	TSE	158	JGB	SORGHUM	SFE	633	YSO
DANISH BOND 2007 7%	FUTOP	502	DSP	JSE ALL INDUSTRIAL INDEX	SAFEX	468	INI	Soybean Meal	TGE	673	JSM
DANISH MORTGAGE BOND	FUTOP	385	RKE	JSE ALL SHARE INDEX	SAFEX	466	ALS	SOYBEANS, NON-GMO	TGE	619	JNS
DAX INDEX	EUREX	131	FDX	KEROSENE	CCX	608	JCK	SOYBEANS, U.S.	CCX	512	JGN
DJ MALAYSIA INDEX	SGX	549	SML	KEROSENE	TCE	587	JKE	SOYBEANS, U.S.	KCX	509	JSB
DJ THAILAND INDEX	SGX	550	STL	KFX STOCK INDEX	FUTOP	329	KFX	SOYBEANS, U.S.	KEX	505	JKS
DOW JONES STOXX INDEX	EUREX	529	SXX	KLSE COMPOSITE INDEX	MME	305	KLB	SOYBEANS, U.S.	TGE	239	JAS
DOW JONES EURO STOXX	EUREX	530	SXE	KOREAN CD INTEREST RATE	KLOFFE	406	KLI	SPANISH BOND 10 YEAR	MEFF	298	MFF
E-BOND, 30-YEAR	MATIF	548	EVL	KOREAN TREASURY BOND	LOFEX	602	CDF	SUGAR, #5 WHITE	LCE	199	LSU
EFB 2-YEAR EURO	LIFFE	658	FBS	KOSDAQ 50 INDEX FUTURES	KOFEX	603	KTB	SUGAR	MATIF	83	PSA
EFB 5-YEAR EURO	LIFFE	558	FBO	KOSPI 200 INDEX	KSE	655	KSQ	SUGAR, RAW	LEX	507	JKG
EFB 10-YEAR EURO	LIFFE	559	FBP	LEAD	KSE	501	KOS	SUGAR, RAW	TGE	241	JSG
EGGS	CCX	606	JEG	LIVE CATTLE	LME	47	MPB	Sunflower Seeds	MATIF	687	EGT
EURO BOND	MATIF	81	PEC	LMEX INDEX	BMF	392	BOI	SWEDISH 2-YEAR BOND	SOM	560	SGS
EURO 2-YEAR NOTE	MATIF	579	YR2	MAIZE, WHITE	LME	626	LMX	SWEDISH 10-YEAR BOND	SOM	561	SGL
ELECTRICITY, NSW	SFE	494	YNE	MAIZE, YELLOW	SAFEX	537	MAW	SWISS GOV'T BOND 10 YR	SOFFEX	299	CON
ELECTRICITY, VIC	SFE	495	YVE	MIB 30 STOCK INDEX	SAFEX	538	MAY	SWISS MARKET INDEX	SOFFEX	214	SMI
ELECTRICITY BASE	IPE	662	ELB		MIF	359	IFX	TAIWAN INDEX	SGX	448	STW

TAIEX INDEX	TAIFEX	644	TX
TAIEX INDEX, MINI	TAIFEX	650	MTX
TSEC ELECTRONICS INDEX	TAIFEX	646	TXE
TSEC FINANCIAL INDEX	TAIFEX	645	TXF
TIN	LME	46	MTN
TOPIX INDEX	TSE	157	JTI
TOPIX BANKING INDEX	TSE	518	JBK
TORONTO 35 INDEX	TFE	156	TXF
TORONTO 100 INDEX	TFE	356	TOF
US DOLLAR-BRAZIL REAL	BMF	395	DOL
US DOLLAR-JAPANESE YEN	TIFFE	71	JYJ
US DOLLAR-KOREAN WON	KOFEX	601	KRW
WHEAT	LCE	51	LWB
WHEAT RTH	SFE	425	YWH
WHEAT, CANADA FEED	WCE	62	WW
WHEAT, MILLING (NEW)	MATIF	517	BL2
WOOL RTH	SFE	124	YGW
ZINC	LME	48	MZS

COMMODITIES GROUPED BY EXCHANGE - U.S.

<u>CHICAGO MERCANTILE</u>		NASDAQ 100 INDEX	429	EURODOLLAR	109	NYSE COMP INDEX	151
BENZENE	676	NASDAQ 100 INDEX RTH	455	T-BILLS 90-DAY	146	NYSE SMALL COMP INDEX	536
CATTLE, LIVE	2	NASDAQ 100 INDEX E-MINI	497	T-NOTES, 5 YR	208	PSE TECH INDEX	431
Cattle, Live RTH	694	NIKKEI 225 INDEX	99	<u>NY MERCANTILE</u>		RUSSELL 1000 INDEX	100
HOGS, LEAN	4	RUSSELL 2000 IX	102	Appalachian Coal	669	S&P Commodity Index	672
Hogs, RTH	695	RUSSELL 200 INDEX MINI	677	Brent Crude RTH	670	<u>KANSAS CITY</u>	
HOGS, LEAN E-MINI	630	FORTUNE E50 INDEX	634	CRUDE OIL	188	NATURAL GAS	389
PORK BELLIES, FROZEN	5	IPC MEXICO INDEX	433	GASOLINE, UNLEAD	224	VALUE LINE INDEX	193
PORK CUTOOTS	479	GOLDMAN SACHS INDEX	266	HEATING OIL #2	89	INTERNET INDEX	556
CATTLE, FEEDER	33	Goldman Sachs RTH	688	Henry Hub Swap	681	WHEAT, KANSAS CITY	22
Cattle, Feeder RTH	696	<u>CHICAGO BOARD OF TRADE</u>		NATURAL GAS	191	<u>MINNEAPOLIS GRAIN</u>	
CATTLE, FEEDER, E-MINI	642	CORN	9	PROPANE, LIQUID	187	National Corn Index	692
CATTLE, STOCKER	29	CORN, W/PROJECT A	412	SOUR CRUDE OIL	189	National Soybean Index	693
MILK, BFP CLASS III	404	OATS	11	PLATINUM	13	WHEAT, SPRING	68
MILK, BFP CLASS IV	403	OATS, W/PROJECT A	414	PALLADIUM	69	WHEAT, WINTER WHITE	236
MIXED XYLENES	676	ROUGH RICE	130	ELECTRICITY, CINERGY	532	WHEAT, DURUM	503
BUTTER	441	ROUGH RICE, W/PROJ A	415	ELECTRICITY, COB	423	SHRIMP, BLACK TIGR	283
LUMBER	27	SOYBEANS	17	ELECTRICITY, ENTERGY	533	SHRIMP, FRZN WHITE	90
OS BOARD - N CENTRAL	445	SOYBEANS, W/PROJECT A	409	ELECTRICITY, MID-COLUMBIA	635	COTTONSEED	620
OS BOARD - SOUTHEAST	609	SOYBEAN MEAL	18	ELECTRICITY, PALO VERDE	424		
OS BOARD - SOUTHWEST	610	SOYMEAL, W/PROJECT A	410	ELECTRICITY, PJM	456		
OS BOARD - WESTERN	611	SOYBEAN OIL	19	<u>NY COMEX</u>			
EURODOLLAR	141	SOYOIL, W/PROJECT A	411	ALUMINUM	202		
EURODOLLAR RTH	269	WHEAT	21	COPPER HIGH GRADE	8		
EUROYEN, 3 MO (LIBOR)	568	WHEAT, W/PROJECT A	413	GOLD	30		
EUROYEN, 3-MO (TIBOR)	416	IOWA CORN YIELD	387	SILVER	16		
FED FUNDS, OVERNITE	525	GOLD, 100 OZ	28	EUROTOP 100 INDEX	277		
LIBOR, ONE MONTH	142	GOLD, ONE KILO	190	<u>NY COFFEE, COCOA, SUGAR</u>			
LIBOR RTH	270	GOLD mini	213	COCOA	3		
T-BILLS 90-DAY	41	SILVER	37	COFFEE	10		
T-BILLS RTH	271	SILVER, mini	115	Coffee, Mini "C"	697		
AGENCY NOTE, 5-YEAR	612	Swap Notes 10 Yr DAY	183	SUGAR #11	20		
AGENCY NOTE, 10-YEAR	613	Swap Notes 10 yr with a/c/e	679	SUGAR #14	42		
ARGENTINA BOND	419	TREASURY BONDS	44	SUGAR, WHITE	97		
BRAZIL C BOND	421	T-BONDS RTH	144	MILK, BFP	462		
BRAZIL EI BOND	420	TREASURY BONDS mini	140	<u>NY COTTON</u>			
MEXICAN BOND	422	T-NOTES, 10 YR mini	147	COTTON #2	7		
MEXICAN CETES	461	T-NOTES, 2 YR	207	ORANGE JUICE	12		
MEXICAN TIIE	465	T-NOTES, 5 YR	251	<u>NYCE FINEX</u>			
AUSTRALIAN DOLLAR	66	T-NOTES, 5 YR RTH	293	BRITISH POUND	363		
AUSTRALIAN DOLLAR RTH	265	T-NOTES, 10 YR	150	B.POUND-JAP.YEN	374		
BRAZILIAN REAL	355	T-NOTES, 10 YR RTH	250	B.POUND-SW.FRANC	373		
BRITISH POUND	26	AGENCY NOTES, 10-YEAR	599	EURO/AUSTRALIAN DOLLAR	623		
BRITISH POUND RTH	128	FED FUNDS, 30-DAY	74	EURO/BRITISH POUND	566		
BR POUND/D-MARK	476	MUNICIPAL BONDS	253	EURO/CANADIAN DOLLAR	570		
CANADIAN DOLLAR	64	DJ INDUSTRIAL AVG W/PROJECT A	496	EURO/JAPANESE YEN	562		
CANADIAN DOLLAR RTH	129	DJ INDUSTRIAL AVG RTH	596	EURO/NORWEGIAN KRONE	478		
DEUTSCHEMARK	24	DJ Industrial Avg Mini \$2	671	EURO/SWEDISH KRONA	563		
D-MARK/JAPAN-YEN	477	DJ Industrial Avg Mini \$5	699	EURO/SWISS FRANC	564		
EURO FX	524	DJ TRANSPORT AVG RTH	595	US\$-CANADIAN DOLLAR	485		
EURO FX RTH	454	DJ UTILITY AVG RTH	594	US\$-DEUTSCHEMARK	362		
EURO FX E-MINI	499	DJ COMPOSITE AVG RTH	593	US\$-JAPANESE YEN	364		
EURO/BRITISH POUND	450	DJ-AIG Commodity Index	680	US\$-NORWEGIAN KRONE	622		
EURO/JAPANESE YEN	451	ELECTRICITY, TVA	540	US\$-SWEDISH KRONA	628		
EURO/SWISS FRANC	452	MORTGAGE RTH	657	US\$-SWISS FRANC	361		
FRENCH FRANC	67	MORTGAGE A/C/E		SWISS FRANC/JAPANESE YEN	473		
JAPANESE YEN	65	X-Funds	685	SOUTH AFRICA RAND	372		
JAPANESE YEN RTH	262	<u>MID-AMERICA</u>		AUSTRALIAN DOLLAR	471		
JAPANESE YEN E-MINI	498	CORN	111	NEW ZEALAND DOLLAR	472		
MEXICAN PESO	23	OATS	212	AUSTRALIAN \$/CANADIAN \$	624		
MEXICAN PESO RTH	278	SOYBEAN MEAL	247	AUSTRALIAN \$/JAPAN YEN	418		
NEW ZEALAND DOLLAR	459	SOYBEANS	112	AUSTRALIAN \$/NEW ZEALAND \$	417		
RUSSIAN RUBLE	519	WHEAT	110	CANADIAN DOLLAR/JAPAN YEN	625		
SO AFRICAN RAND	458	LIVE CATTLE	113	T-NOTES, 2 YR	77		
SWISS FRANC	25	LIVE HOGS	114	T-NOTES, 5 YR	252		
SWISS FRANC RTH	127	PLATINUM	223	U.S. DOLLAR INDEX	263		
S&P 400 STOCK INDEX	104	BRITISH POUND	195	EURO FX	264		
S&P 400 E-Mini Index	684	CANADIAN DOLLAR	197	<u>NY FUTURES EXCH</u>			
S&P 500 STOCK INDEX RTH	149	DEUTSCHEMARK	194	CRB INDEX	101		
S&P 500 STOCK INDEX	290	EURO FX	303				
S&P 500 INDEX E-MINI		JAPANESE YEN	196				
S&P 500 GROWTH INDEX	401	SWISS FRANC	198				
S&P Topix 150	698						
S&P 500 VALUE INDEX	402						

COMMODITIES GROUPED BY EXCHANGE - NON-U.S.

<u>ATHENS DERIVATIVES EXCHANGE</u>		TIN	46			COFFEE, ROBUSTA	383
10 yr Hellenic Bonds	661			MILAN FUTURES EXCH		RUBBER RSS1	121
FTSE ASE-20 Index	659	ZINC	48	ITALY 10YR 6% BOND	464	RUBBER RSS3	575
FTSE ASE Midcap 40 Index	660	LMEX INDEX	626	RIBOR, 1 MONTH	475	RUBBER TSR-20	486
				MIB 30 STOCK INDEX	359	RCS INDEX	576
				MINI MIB 30 INDEX	628		
<u>MONTREAL FUTURES EXCH</u>		<u>INTL PETROLEUM EXCH</u>		<u>STOCKHOLM OPTIONS MKT</u>		<u>TOKYO COMMODITY EXCH</u>	
BANK ACCEPT 30 DAY	105	CRUDE OIL, BRENT	136	OMX STOCK INDEX	319	ALUMINUM	460
BANK ACCEPT 90 DAY	87	ELECTRICITY BASE	662	SEWDISH 2-YEAR BOND	560	COTTON	313
CANADA GOV'T BOND	88	ELECTRICITY PEAK	663	SEWDISH 10-YEAR BOND	561	Crude Oil	674
S&P CANADA 60 INDEX	588	GAS OIL	134			GOLD	145
TORONTO 35 INDEX	156	NATURAL GAS	304			RUBBER	310
TORONTO 100 INDEX	356					PALLADIUM	311
		<u>AUSTRIAN OPTIONS MKT</u>				PLATINUM	205
<u>WINNIPEG COMMODITY</u>		AUSTRIAN TRADED IX	326			SILVER	204
BARLEY, ALBERTA	186	CZECH TRADED IX	520	MEFF SPAIN		GASOLINE	586
CANOLA (RAPESEED)	58	HUNGARIAN TRADED IX	307	IBEX 35 INDEX	331	KEROSENE	587
FLAXSEED	59	POLISH TRADED IX	521	MIBOR 90-DAY	294		
OATS	57	RUSSIAN TRADED IX	522	SPANISH BOND 10 YR	298	<u>TOKYO GRAIN EXCH</u>	
PEAS	400					AZUKI RED BEANS	237
WHEAT, CANADA FEED	62	<u>BELGIAN FUTURES EXCH</u>				COFFEE, ARABICA	527
		BEL 20 STOCK INDEX	342			COFFEE, ROBUSTA	528
		BIBOR	308			CORN	312
				<u>SYDNEY FUTURES</u>		Soybean Meal	673
<u>BMF - SAO PAULO</u>		<u>COPENHAGEN FUTOP</u>		ALL ORD INDEX RTH	230	SOYBEANS, U.S.	239
COFFEE, ARABICA	393	CIBOR, DANISH	340	ALL ORD INDEX	617	SOYBEANS, NON-GMO	619
IBOVESPA INDEX	391	DANISH '07 BOND 7%	502	SPI 200	232	SUGAR, RAW	241
LIVE CATTLE	392	DANISH MTGE BOND	385	AUST 3 YR BOND RTH	231		
ONE DAY DEPOSITS	394	KFX STOCK INDEX	329	AUST 3 YR BOND	615		
BRAZIL C BOND	426			AUST 10 YR BOND RTH	381		
US DOLLAR (COMM)	395			AUST 10 YR BOND	616		
		<u>EUREX DEUTSCHELAND</u>		AUST DOLLAR/US \$	654	<u>TIFFE</u>	
<u>LONDON COMMODITY EXCH</u>		DAX INDEX	131	BANK BILLS RTH	228	EUROYEN, 3 MO (TIBOR)	70
BALTIC FREIGHT	254	DJ STOXX 50 INDEX	529	BANK BILLS	614	EUROYEN, 3 MO (TIBOR) RTH	206
BARLEY	52	DJ EURO STOXX IX	530	WOOL	124	US DOLLAR-YEN	71
COCOA	49	FINNISH STOCK INDEX (FOX)	600	WHEAT	425		
COFFEE, ROBUSTA	148	NEMAX 50 INDEX	629	BARLEY	631	<u>TOKYO STOCK EXCH</u>	
POTATOES	107	EUROMARK, 3 MONTH	302	CANOLA	632	JAPAN BOND 5-YR	407
SUGAR, #5 WHITE	199	EURIBOR, 1 MONTH	545	SORGHUM	633	JAPAN BOND 10-YR	158
WHEAT	51	EURIBOR, 3 MONTH	546	ELECTRICITY, NSW	494	TOPIX INDEX	157
		EURO GERMAN BOBL	553	ELECTRICITY, VIC	495	TOPIX BANKING INDEX	518
		EURO GERMAN BUND	552				
<u>LIFFE</u>		EURO GERMAN BUXL	551	<u>NEW ZEALAND</u>		<u>OSAKA MERCANTILE EXCH</u>	
EURO LIBOR, 3 MONTH	184	EURO GERMAN SCHATZ	554	NEW ZEA 3 YR GOVT	332	COTTON YARN 40	636
EURIBOR, 3 MONTH	565			NEW ZEA 10 YR GOV	333	COTTON YARN 20	637
EUROSWISS FRANC	185	<u>SWISS SOFFEX</u>		NZFE 10 SPI	396	RUBBER TSR-20	638
EUROYEN, TIBOR	427	SWISS BOND 10 YR	299	BANK BILLS	316	RUBBER RSS3	639
EUROYEN, LIBOR	557	SWISS MARKET INX	214			RUBBER INDEX	640
FTSE 100 INDEX	209			<u>HONG KONG FUTURES</u>		ALUMINUM	641
MINI FTSE 100 INDEX	647	<u>EUROPEAN OPTIONS EXCH</u>		HANG SENG INDEX	119	<u>OSAKA STOCK EXCH</u>	
FTSE 250 INDEX	347	AMSTERDAM EOE IX	320	MINI HANG SENG INDEX	649	NIKKEI 225 INDEX	255
EUROTOP 100 INDEX	523			HANG SENG 100 INDEX	544	NIKKEI 100 INDEX	346
FTSE EUROBL0C 100 INDEX	580	<u>AMSTERDAM AGRICULTURE</u>		HANG SENG RED CHINA IX	489		
FTSE EURTOP 300 INDEX	581	PIGS, LIVE	274	HIBOR	500	<u>KANSAI COMMODITY EXCHANGE</u>	
FTSE EUROTOP 300 EX UK	582					AZUKI RED BEANS	506
FTSE ESTARS INDEX	585	PARIS MATIF		<u>KUALA LUMPUR</u>		U.S. SOYBEANS	505
FTSE TECHMARK 100 INDEX	627	CAC-40 INDEX	79	KLSE COMPOSITE IX	406	RAW SUGAR	507
MSCI EURO INDEX	583	EURO BOND	81	PALM OIL, CRUDE	318	RAW SILK	508
MSCI PAN-EURO INDEX	584	E-BOND, 30-YEAR	548	KLIBOR, 3 MONTH	305		
GERMAN LONG BUND	181	EURO NOTIONAL BOND	75			<u>FUKUOKA COMMODITY EXCHANGE</u>	
ITALIAN GOV'T BOND	284	2-YEAR NOTE	579	<u>SINGAPORE EXCHANGE</u>		AZUKI RED BEANS	510
JAP. GOV'T BOND	180	5-YEAR BOND	488	CRUDE OIL	388	U.S. SOYBEANS	509
GILT, LONG 20-YEAR	174	EURIBOR, 3 MONTH	578	EURODOLLAR	244	CORN	511
GILT, SHORT 5-YEAR	504	RAPESEED, EUROPEAN	358	EUROYEN, 3 MO (LIBOR)	567	BROILERS	605
SHORT STERLING	173	RAPESEED MEAL	357	EUROYEN, 3 MO (TIBOR)	249		
EFB 2-YEAR EURO SWAPNOTE	658	SUGAR	83	SIBOR, 3 MONTH	569	<u>CHUBU COMMODITY EXCHANGE</u>	
EFB 5-YEAR EURO SWAPNOTE	558	WHEAT, MILLING (NEW)	517	JAP BOND 10-YR	337	AZUKI RED BEANS	513
EFB 10-YEAR EURO SWAPNOTE	559	CORN	589	NIKKEI 225 INDEX	248	U.S. SOYBEANS	512
		Sunflower Seeds	687	NIKKEI 225 INDEX RTH	648	COTTON 40	514
<u>LONDON METALS EXCH</u>				NIKKEI 300 INDEX	242	COCOONS, DRIED	516
ALUMINUM ALLOY	82	<u>BDP PORTUGAL</u>		HONG KONG+ INDEX	330	EGGS	606
Aluminum, N.A. Special Alloy	689	PSI 20 INDEX	491	SINGAPORE INDEX	539	GASOLINE	607
ALUMINUM, HI GRADE	92	PORTUGAL TELECOM	651	TAIWAN INDEX	448	KEROSENE	608
COPPER	38	PORTUGAL ELECTRICITY	652	MALAYSIA INDEX	549		
GOLD	38	PORTUGAL BANCO COM	653	THAILAND INDEX	550	<u>YOKOHAMA COMMODITY EXCH</u>	
LEAD	47			S&P CNX NIFTY INDEX	643	COCOONS, DRIED	238
NICKEL	80	<u>OSLO</u>				POTATOES	664
SILVER	39	OBX STOCK INDEX	338	<u>SINGAPORE COMMODITY EXCH</u>		SILK, RAW	240

<u>KOREA STOCK EXCHANGE</u>	
KOSPI 200 INDEX	501

<u>KOREAN FUTRES EXCHANGE</u>	
US DOLLAR-KOREAN WON	601
KOREAN CD RATE	602
KOREAN TREASURY BOND	603
GOLD	604
KOSDAQ 50 INDEX FUTURES	655

<u>S. AFRICA FUTURES EXCH</u>	
JSE ALL SHARES INDEX	466
JSE INDUSTRIAL INDEX	468
RSA R150 BOND	469
RSA R153 BOND	470
MAIZE, WHITE	537
MAIZE, YELLOW	538