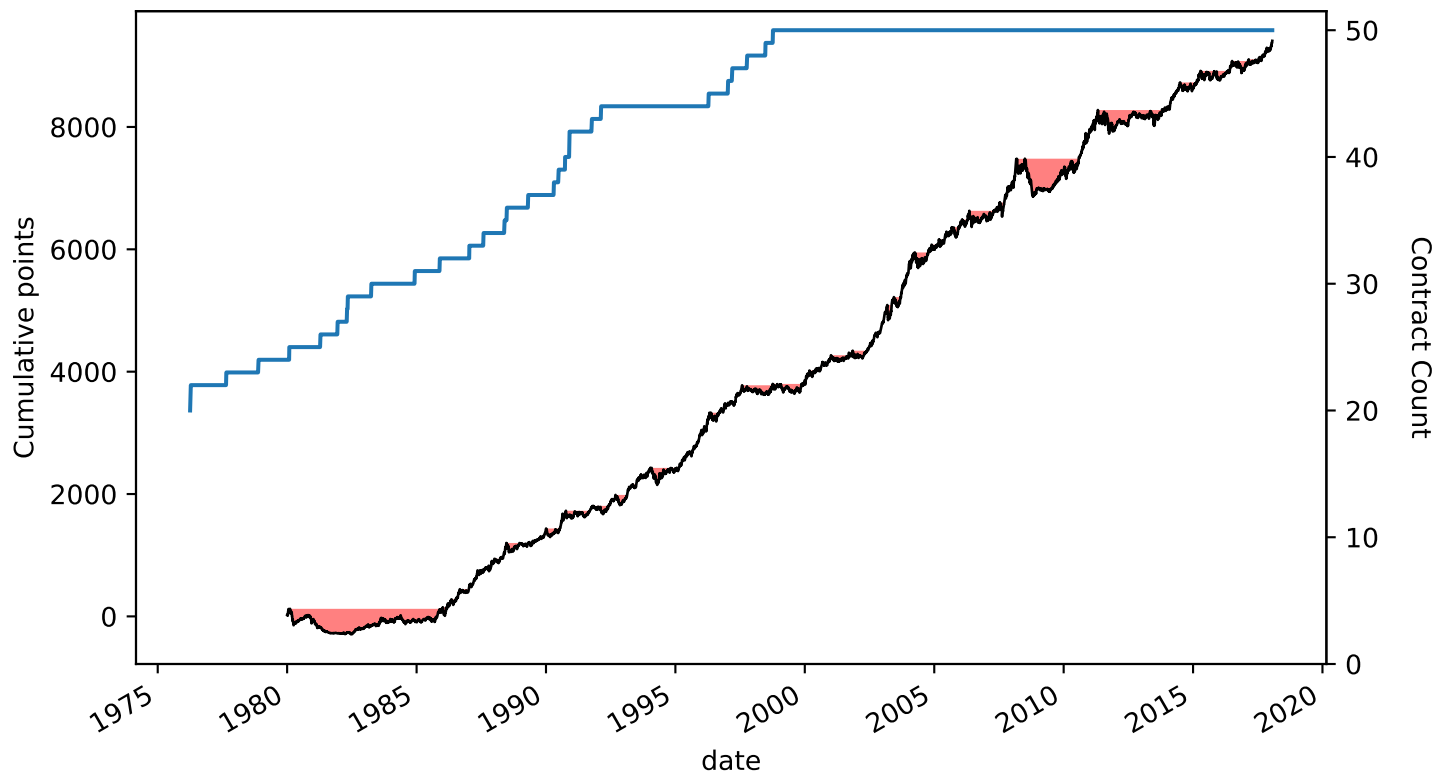
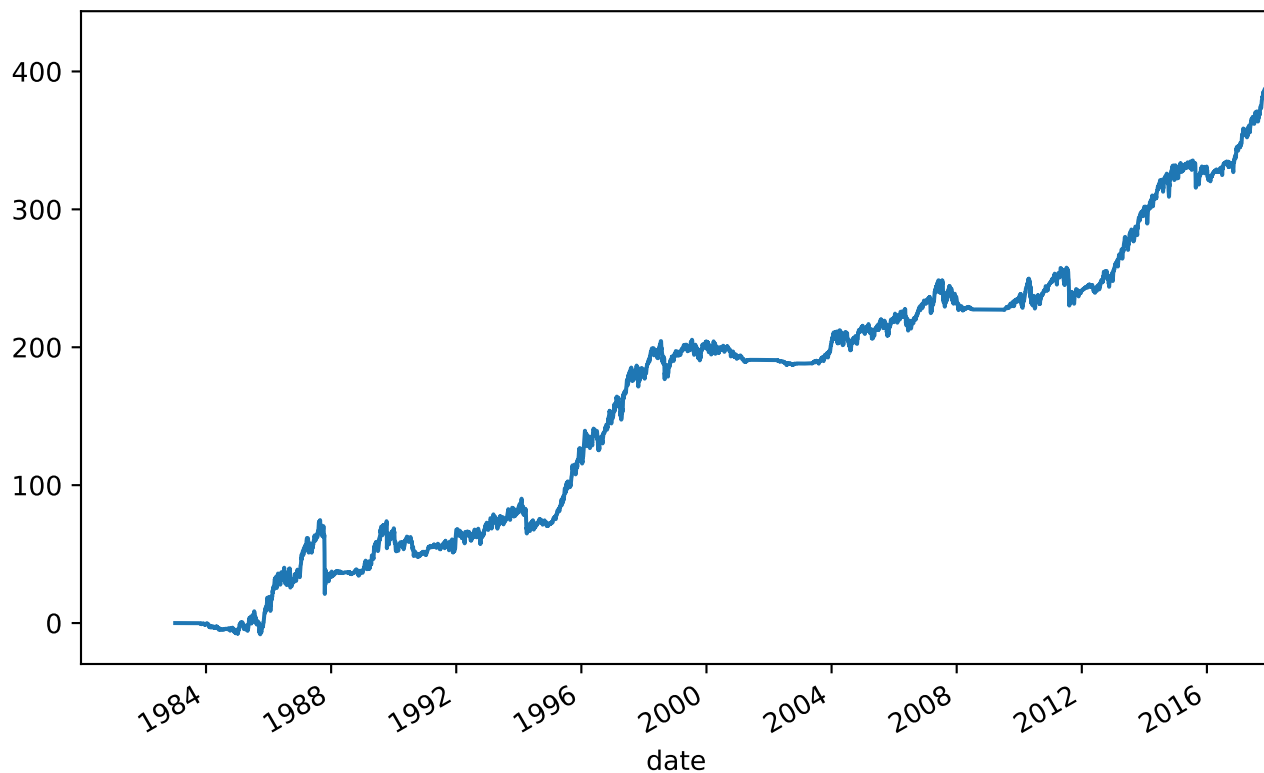


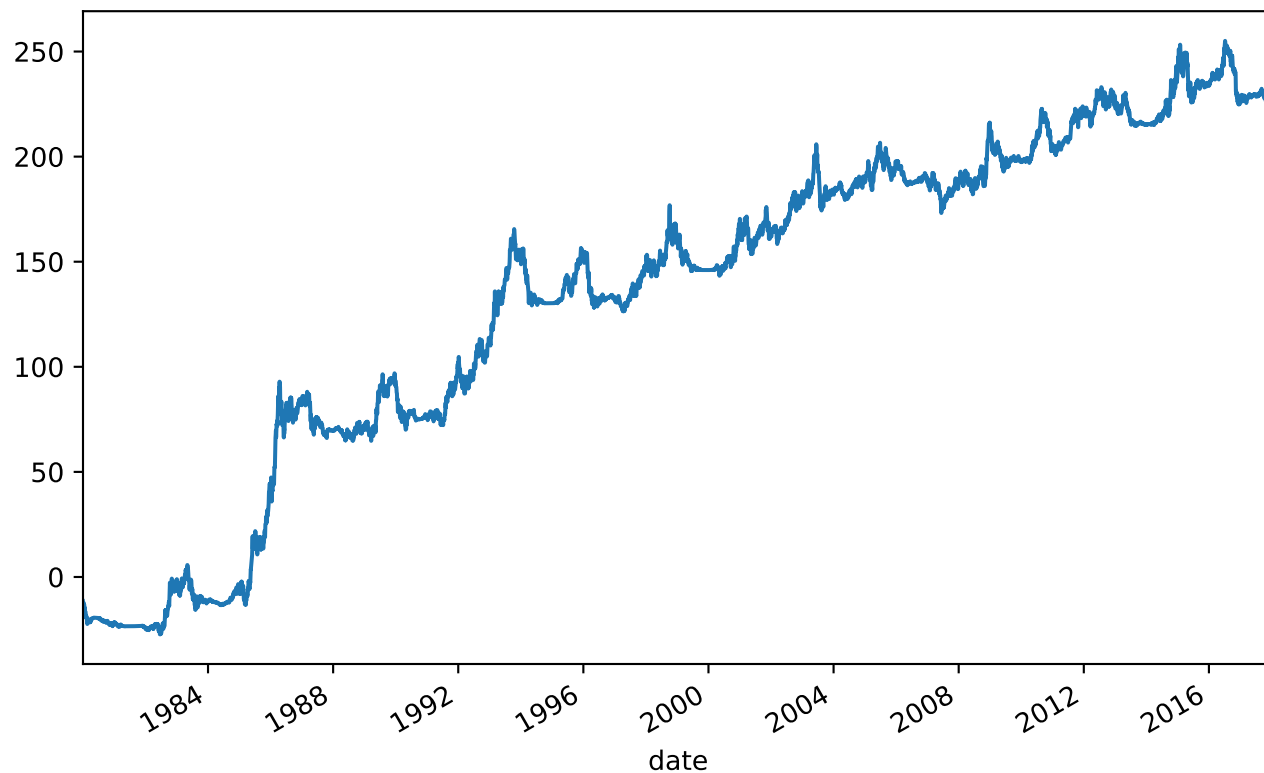
Portfolio



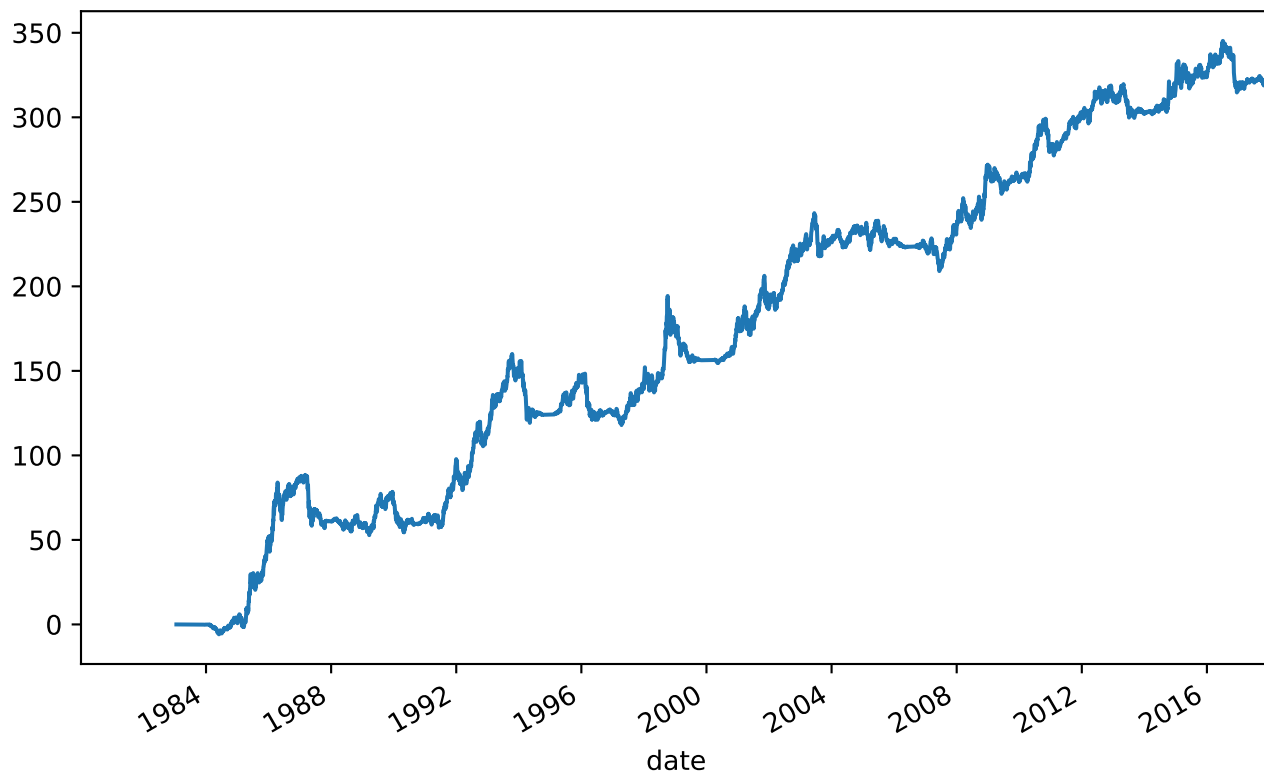
0 - ES / ES(CME) / e-mini S&P 500 Index-CME



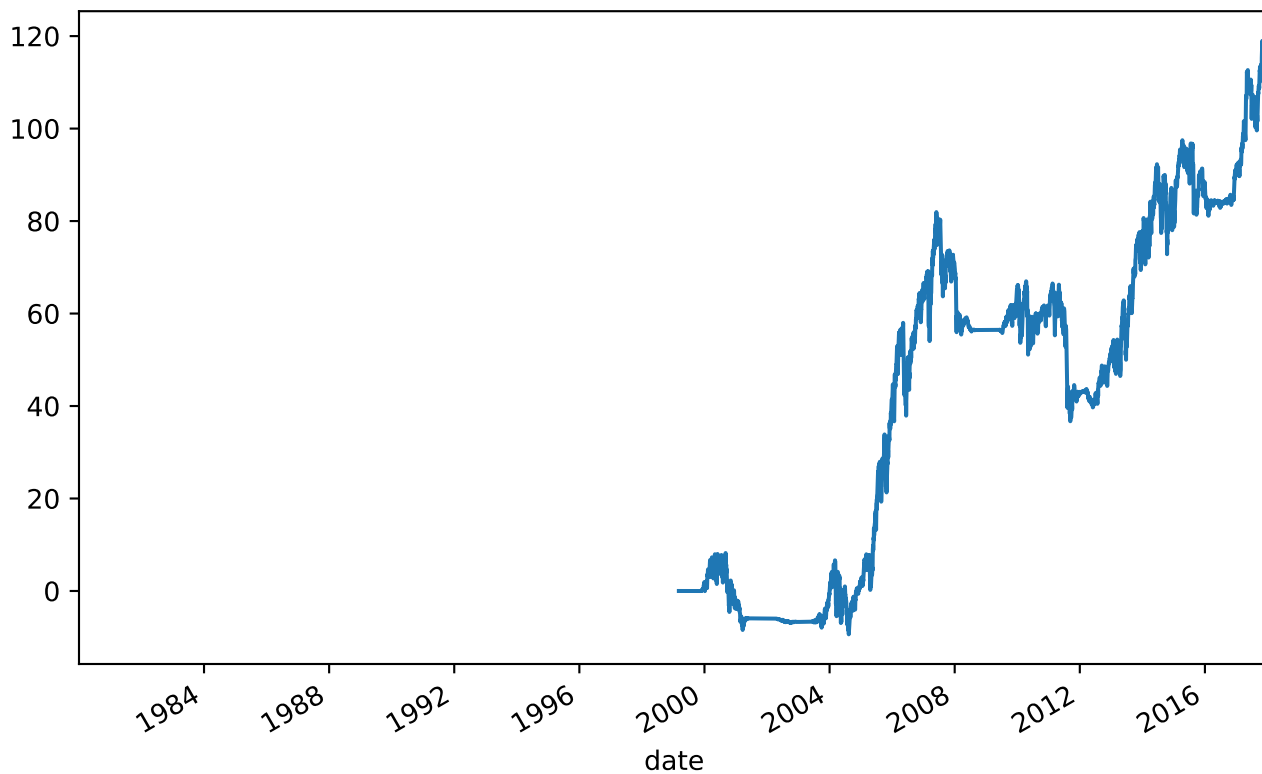
1 - US / ZB(CBT) / U.S. T-Bond (Floor+Electronic Combined)-CBT



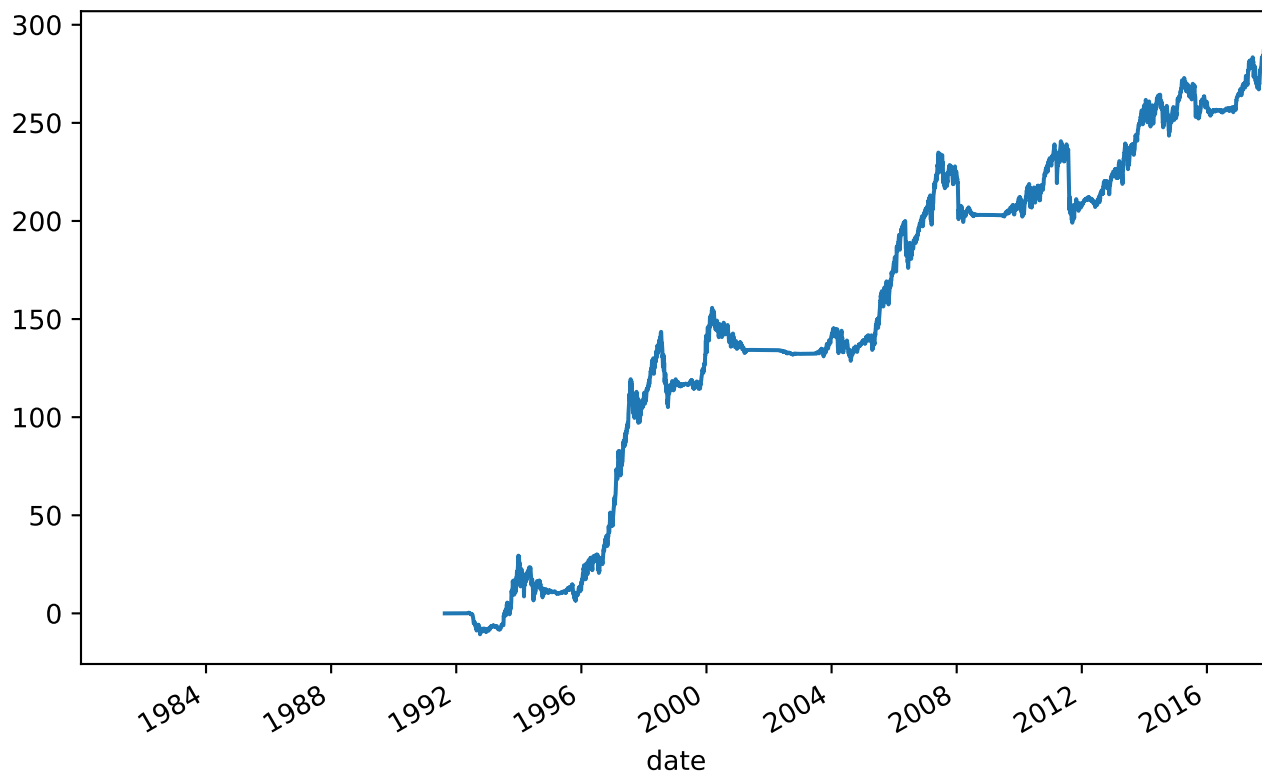
2 - TY / TYF(CBT) / 10-Year U.S. T-Note (Floor+Electronic Combined)-CBT



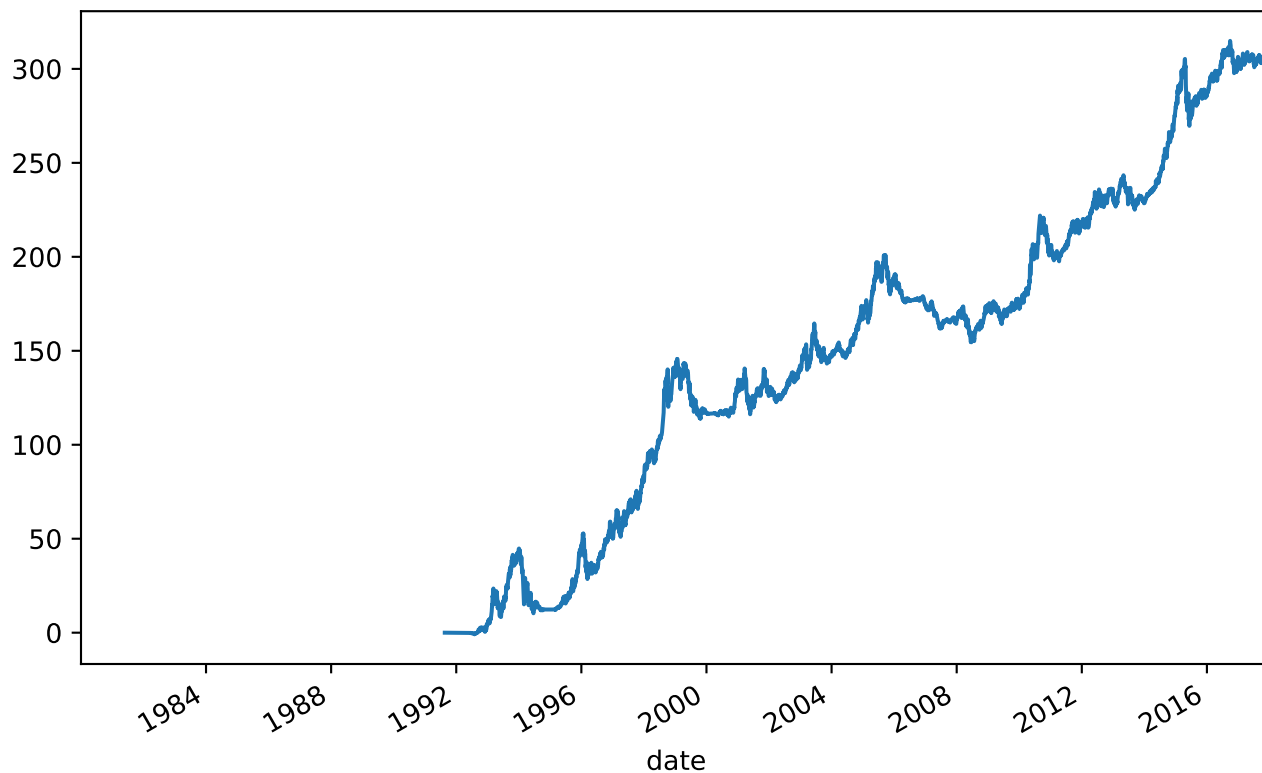
3 - SXE / FESX(EUREX) / Euro STOXX 50 Index-EUREX



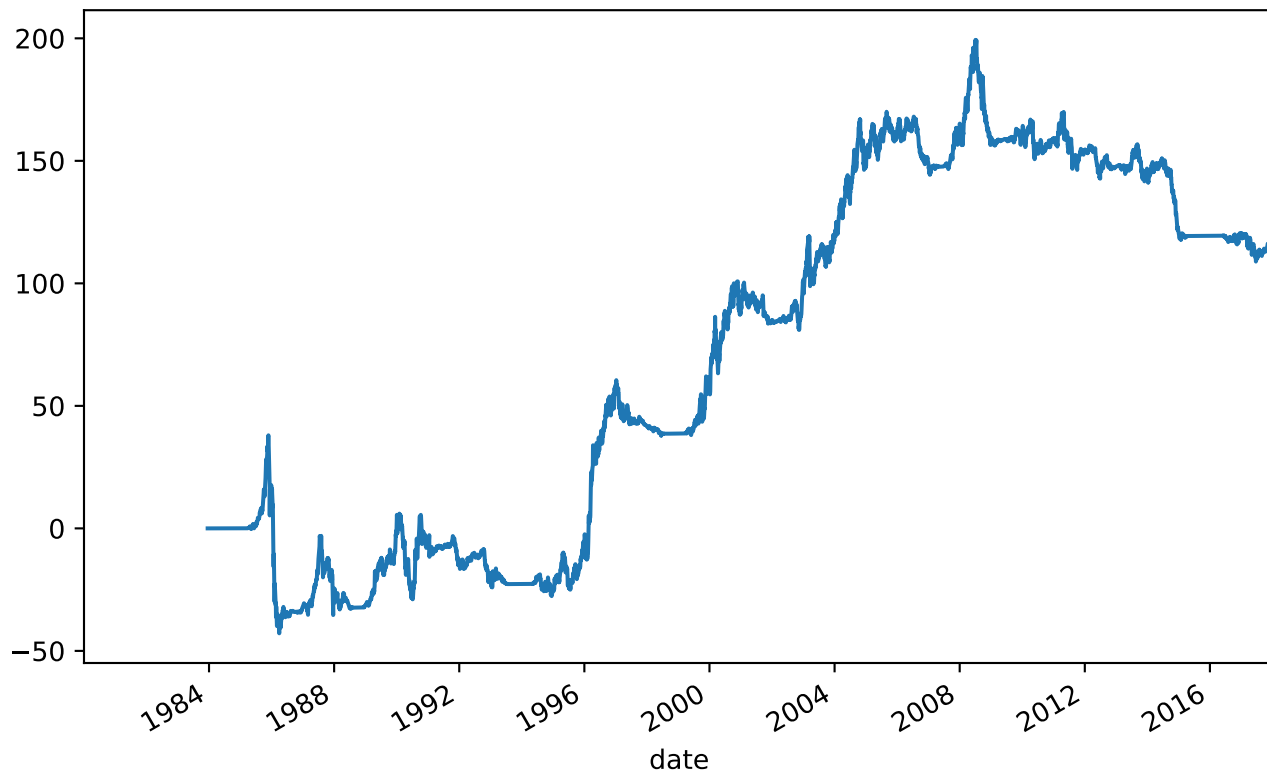
4 - FDX / FDAX(EUREX) / DAX Index-EUREX



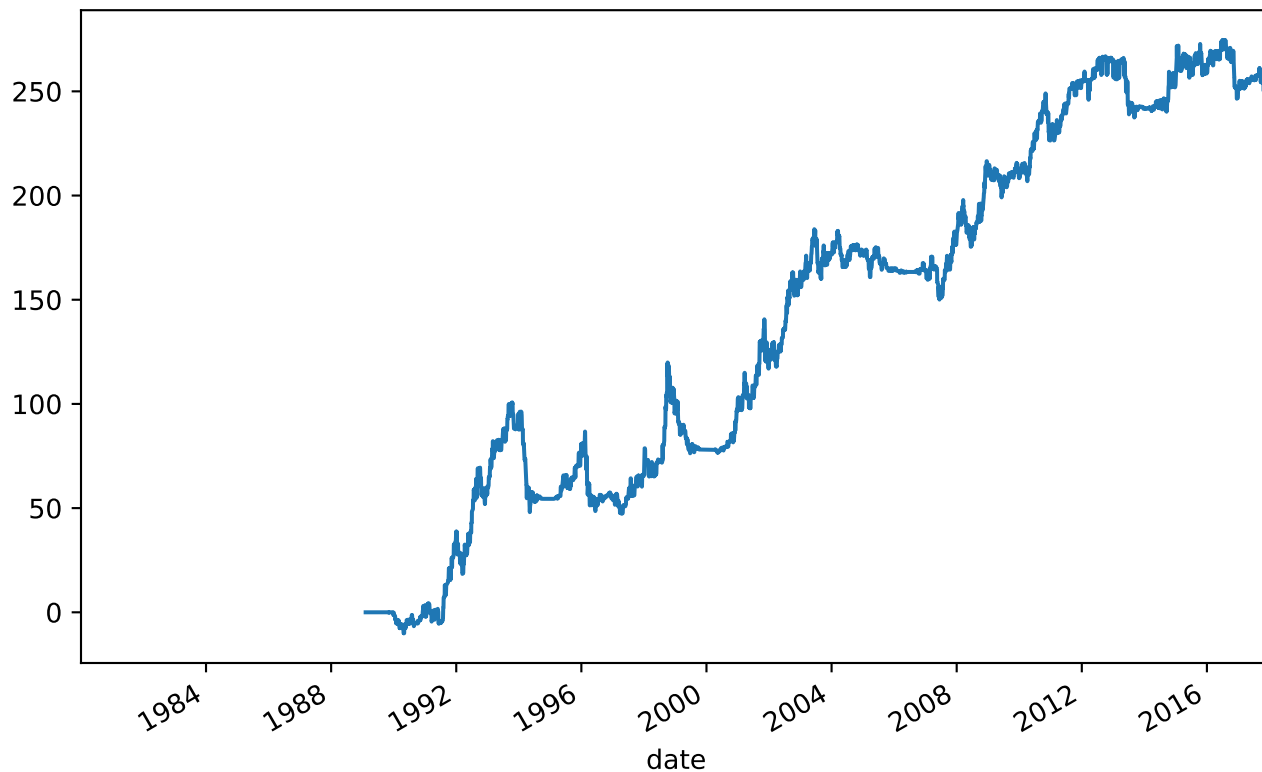
5 - EBL / FGBL(EUREX) / Euro German Bund-EUREX



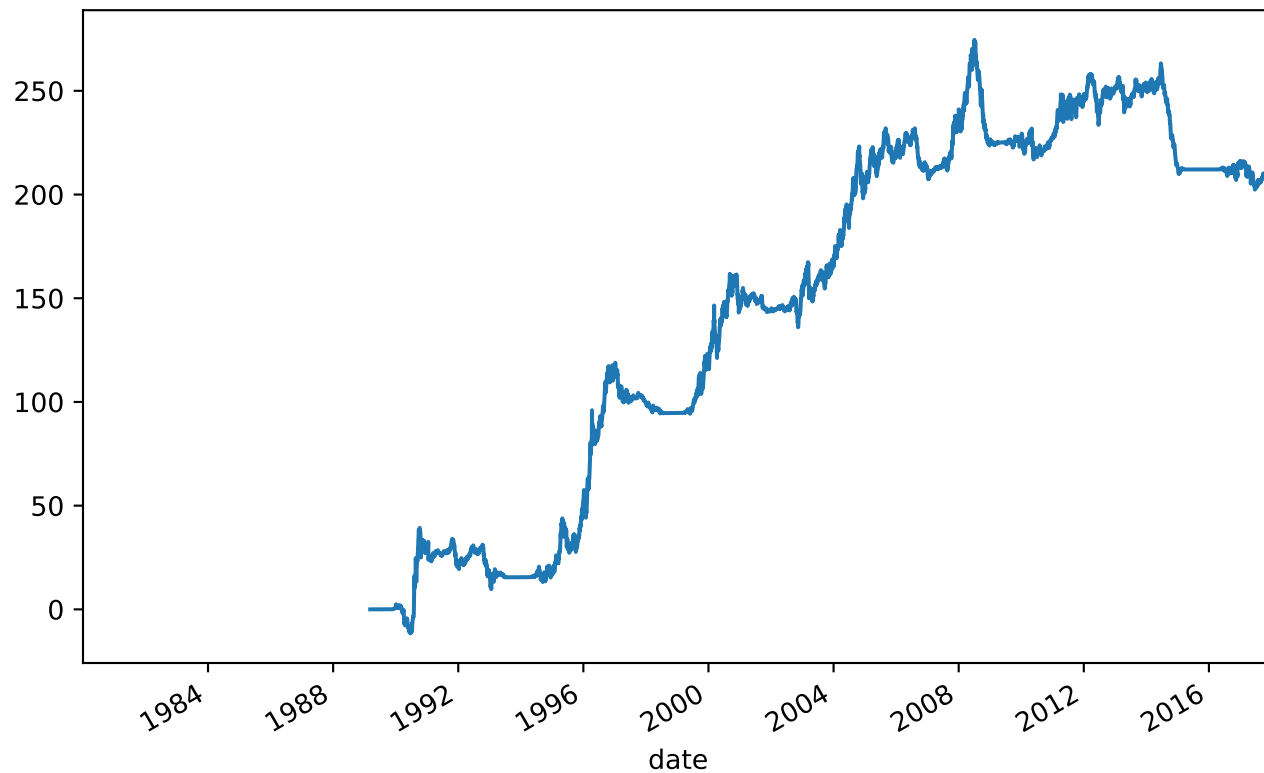
6 - CL2 / YC(NYMEX) / Crude Oil (Floor+Electronic Combined)-NYMEX



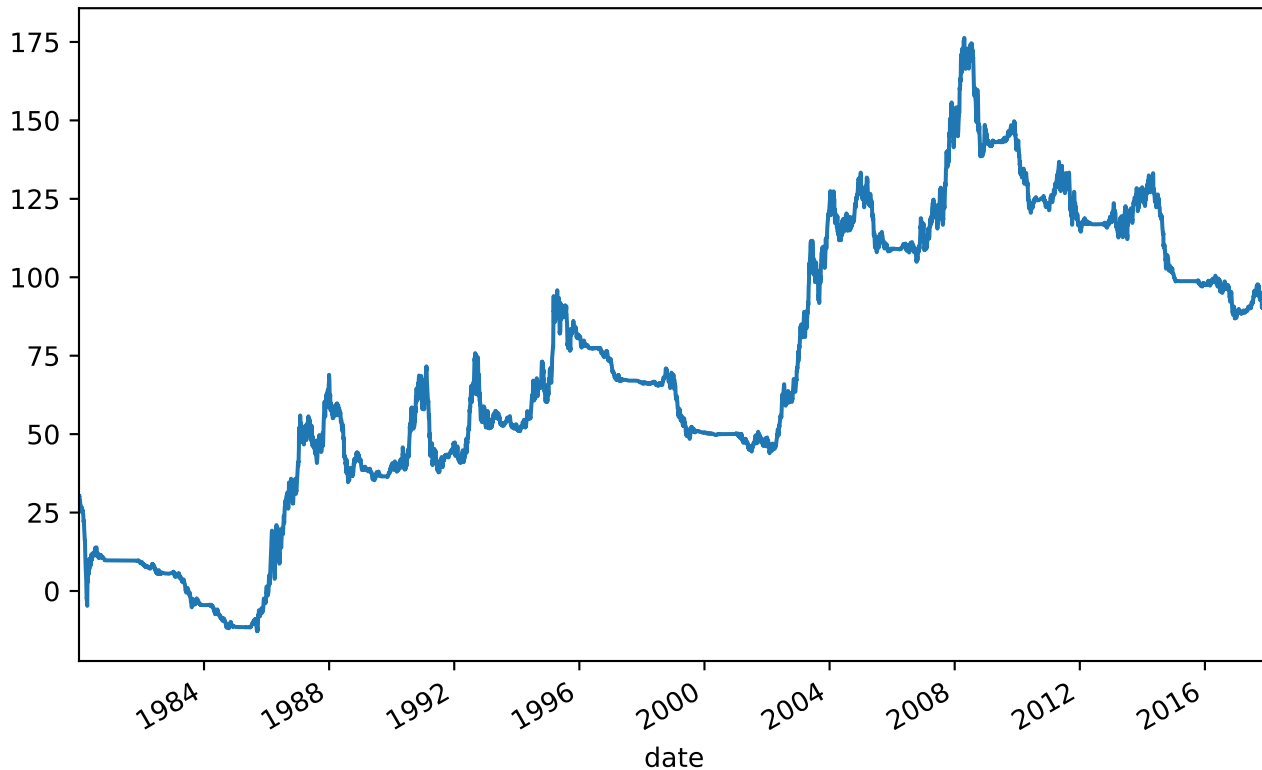
7 - FV / FV(CBT) / 5-Year U.S. T-Note (Floor+Electronic Combined)-CBT



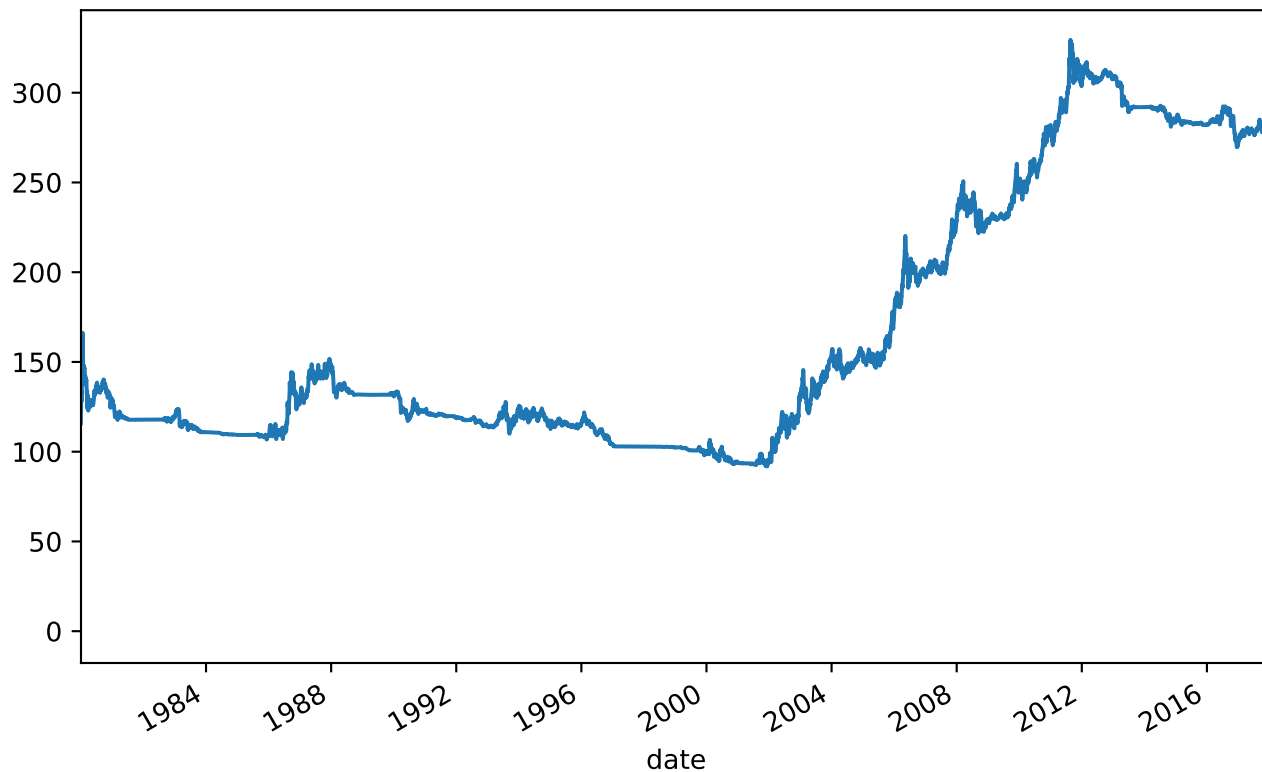
8 - LCO / B(ICE) / Brent Crude (Combined)-(IPE)



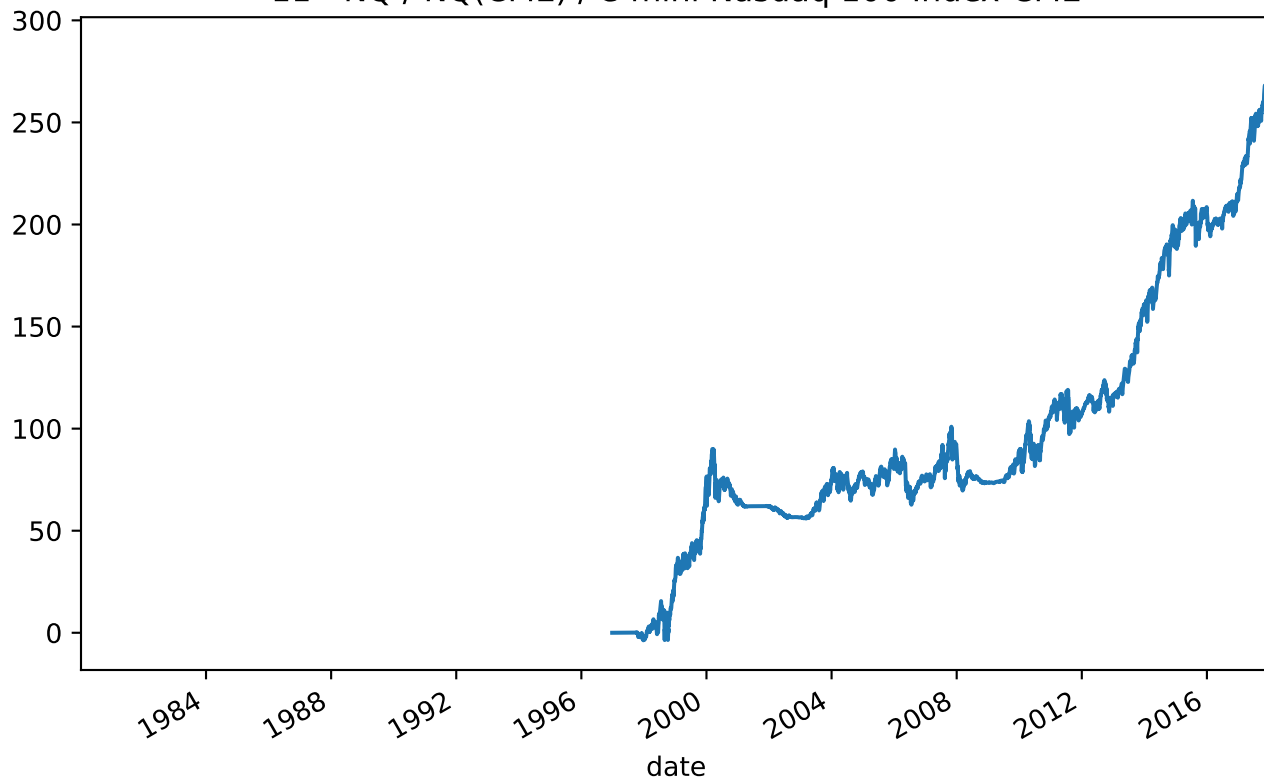
9 - CU / Y2(CME) / Euro (Floor+Electronic Combined)-CME



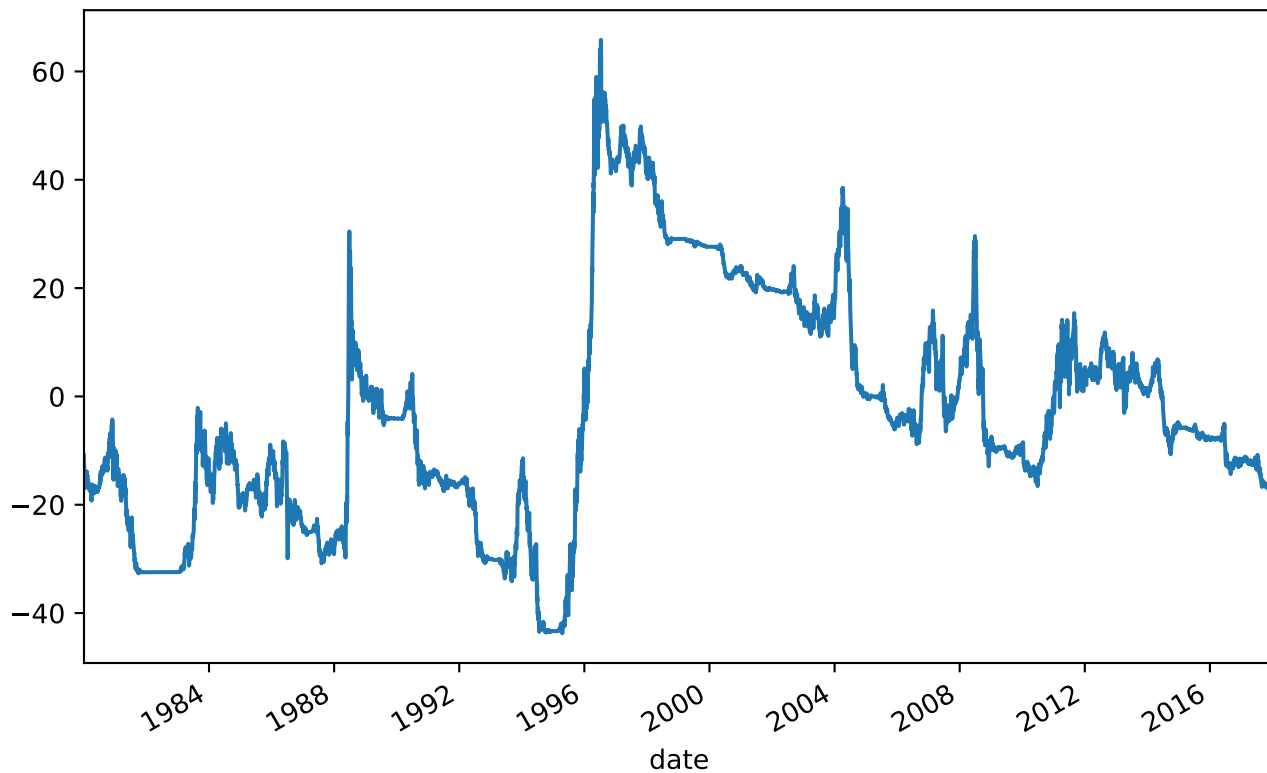
10 - GC2 / YG(COMEX) / Gold (Floor+Electronic Combined)-COMEX



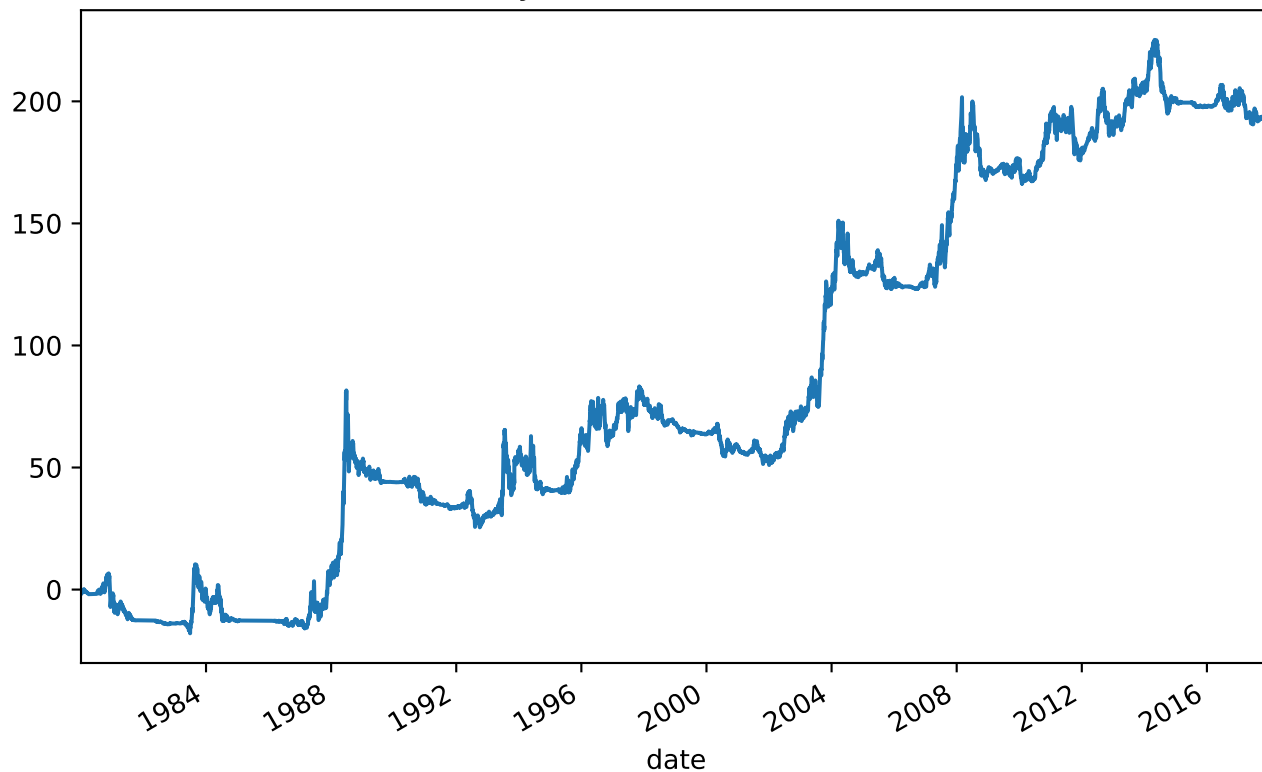
11 - NQ / NQ(CME) / e-mini Nasdaq 100 Index-CME



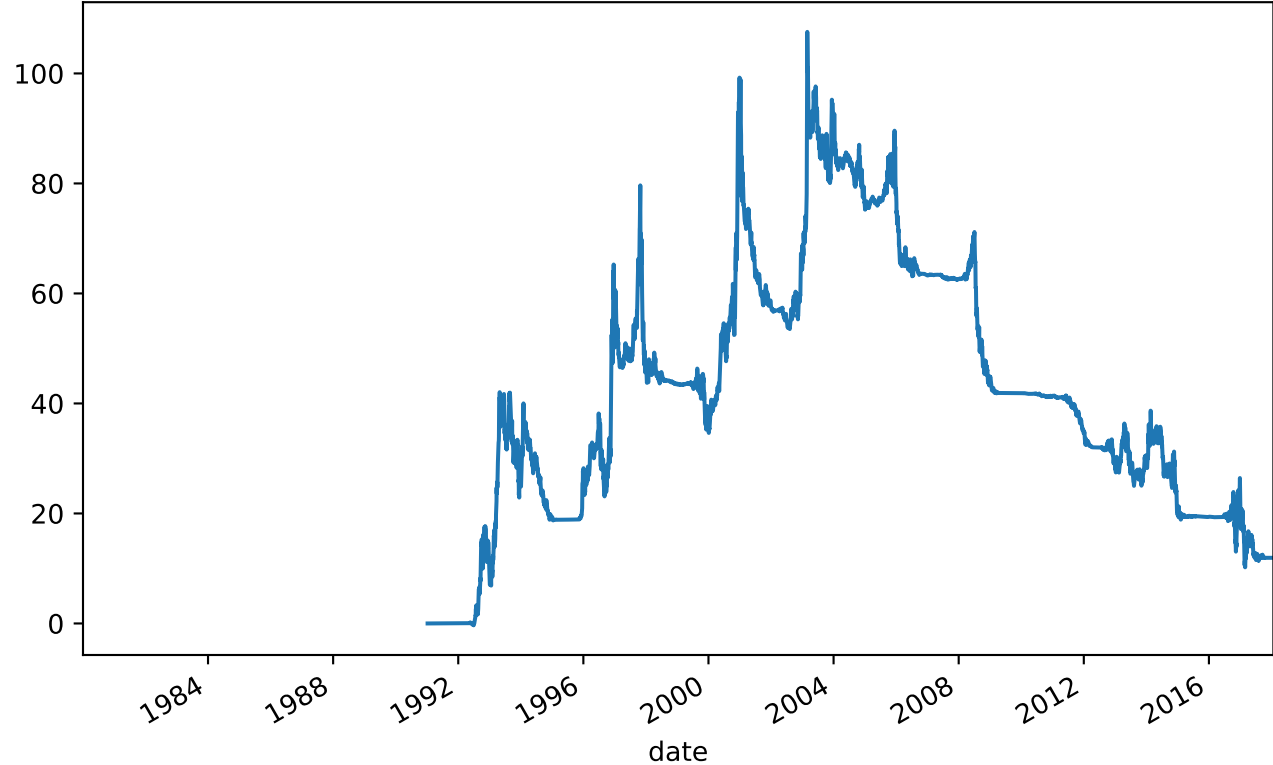
12 - C2 / ZC(CBT) / Corn (Floor+Electronic Combined)-CBT



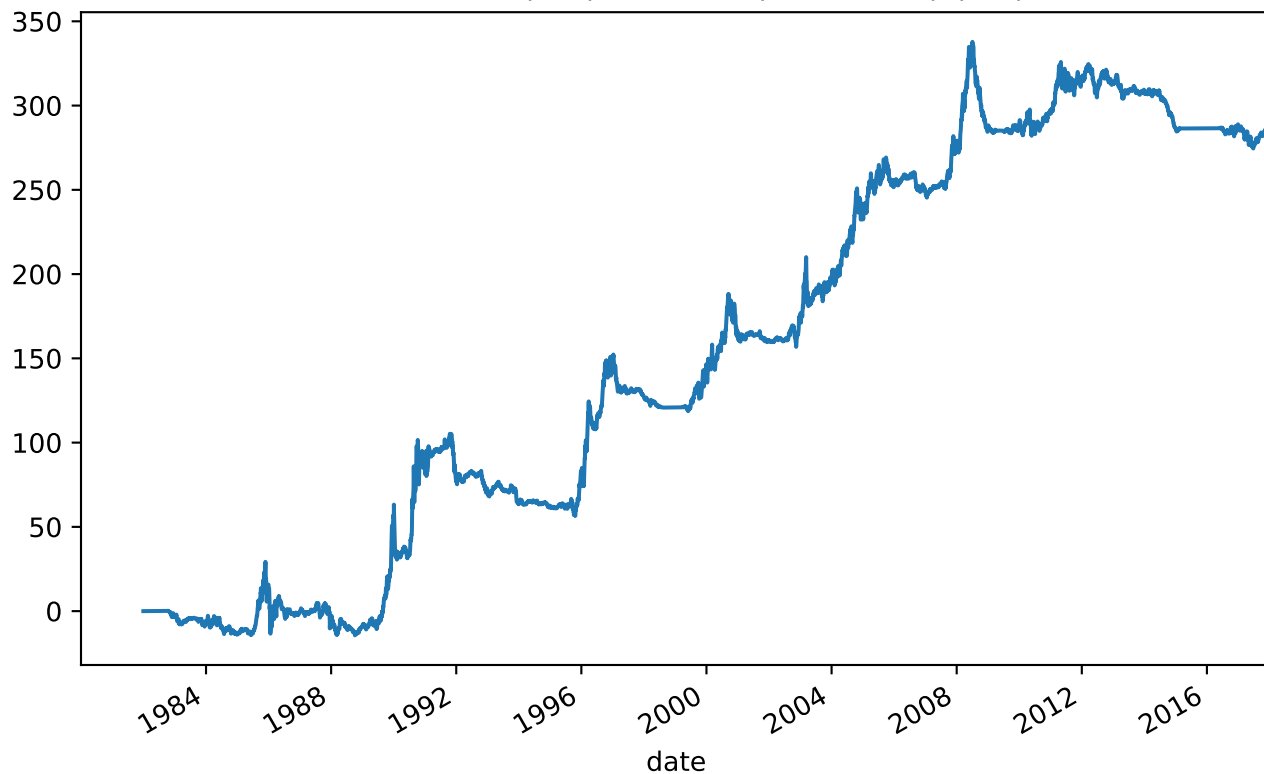
13 - S2 / ZS(CBT) / Soybeans (Floor+Electronic Combined)-CBT



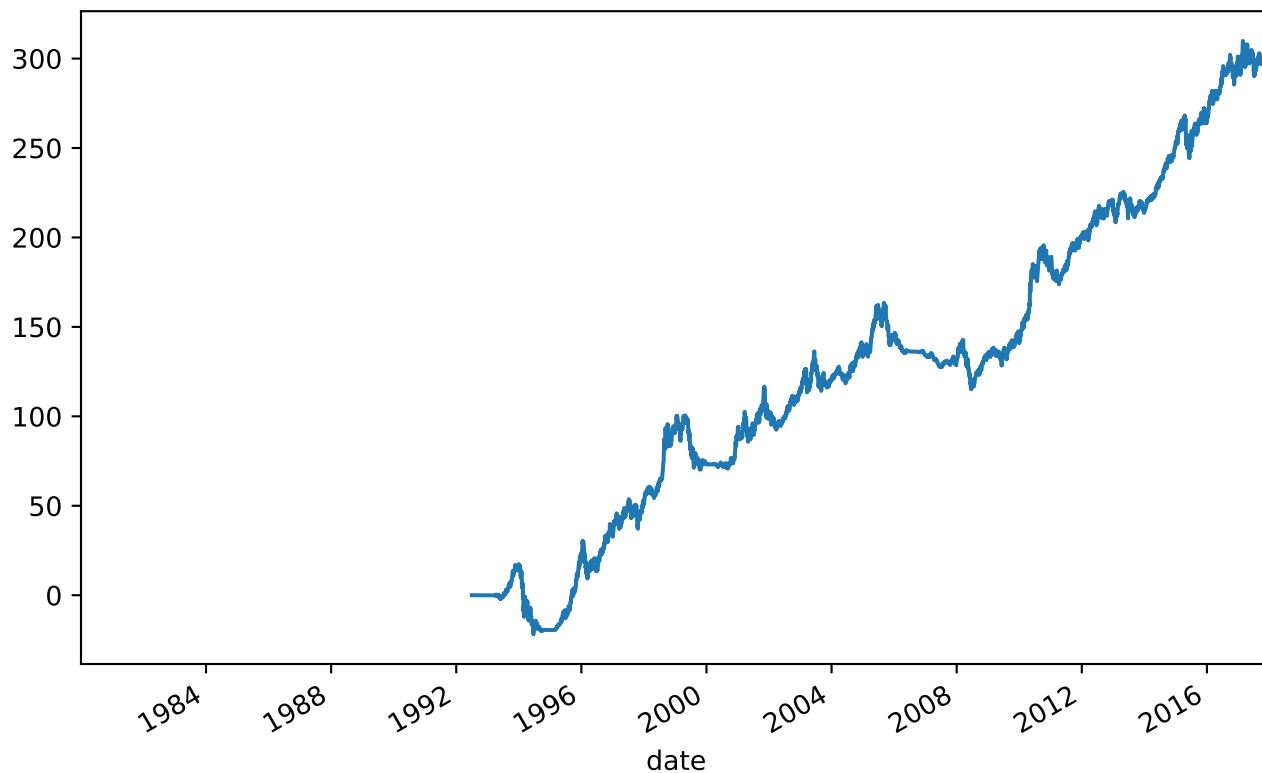
14 - NG2 / YN(NYMEX) / Henry Hub Natural Gas (Floor+Electronic Combined)-NYMEX



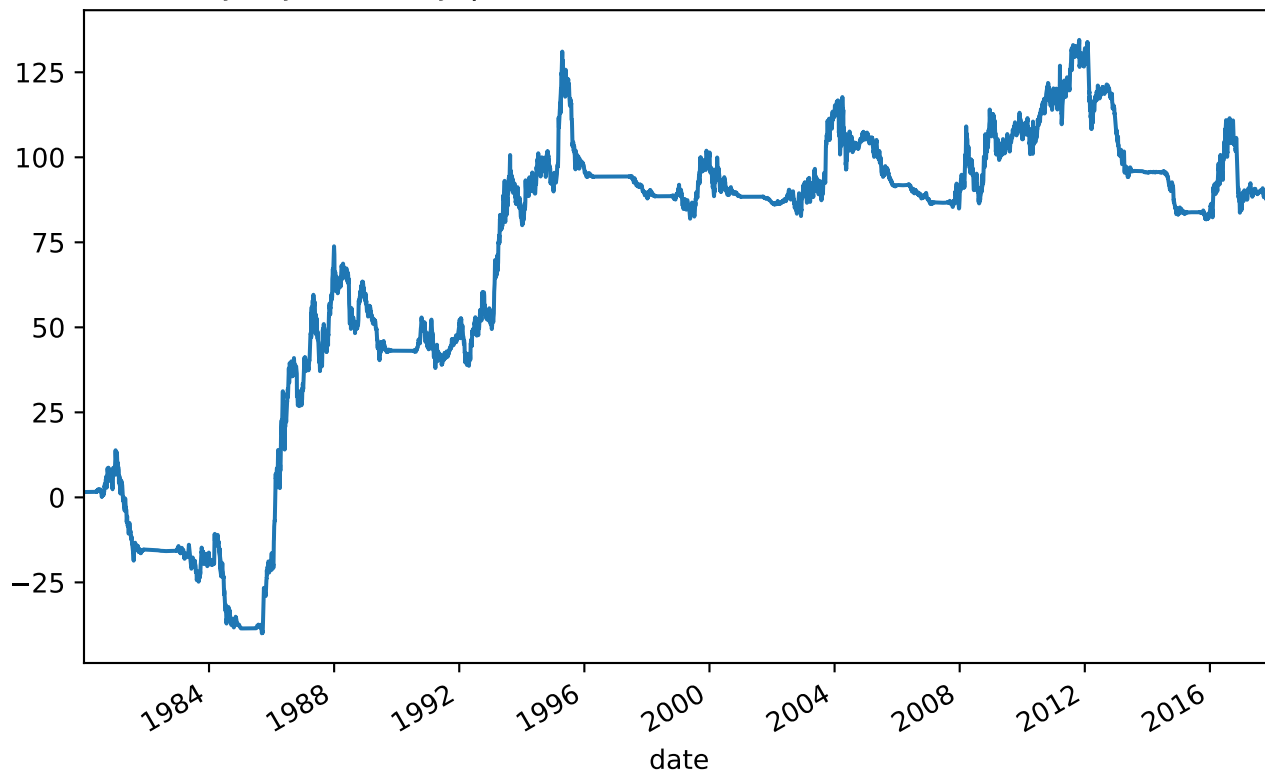
15 - LGO / G(ICE) / Gas Oil (Combined)-(IPE)



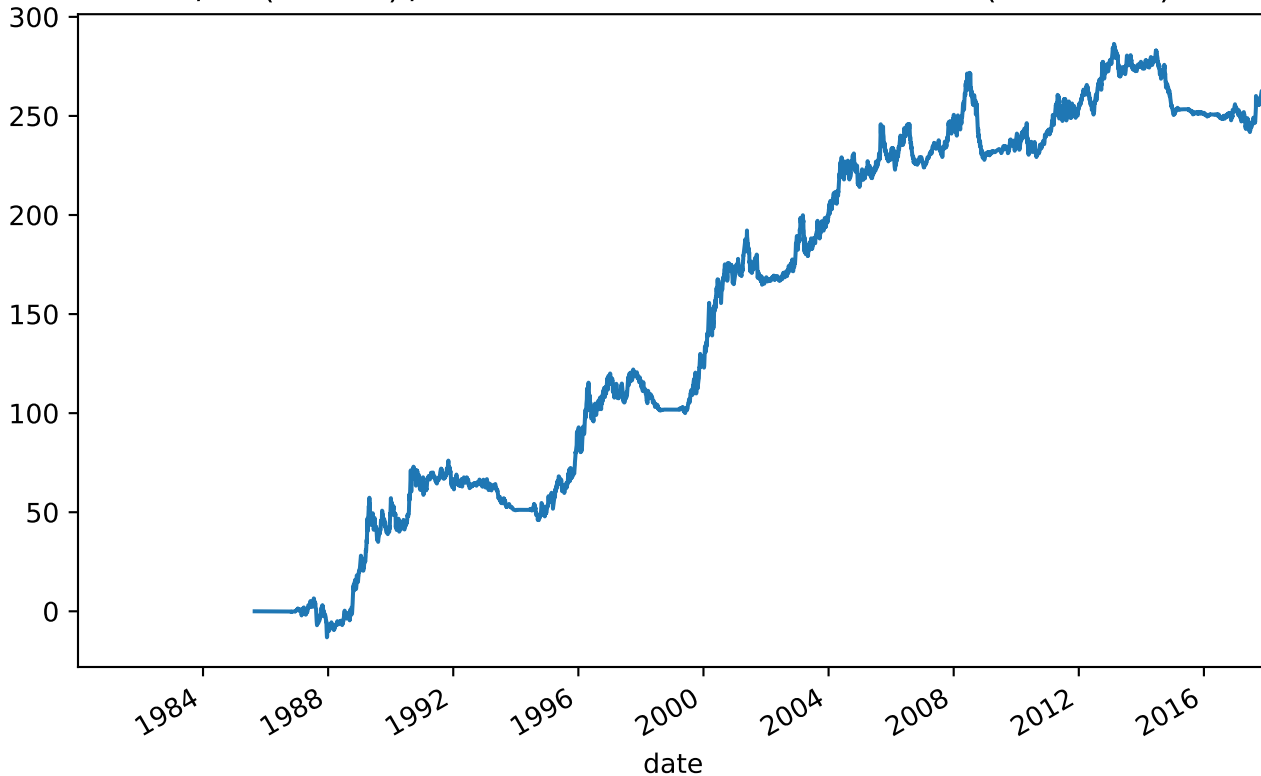
16 - EBM / FGBM(EUREX) / Euro German Bobl-EUREX



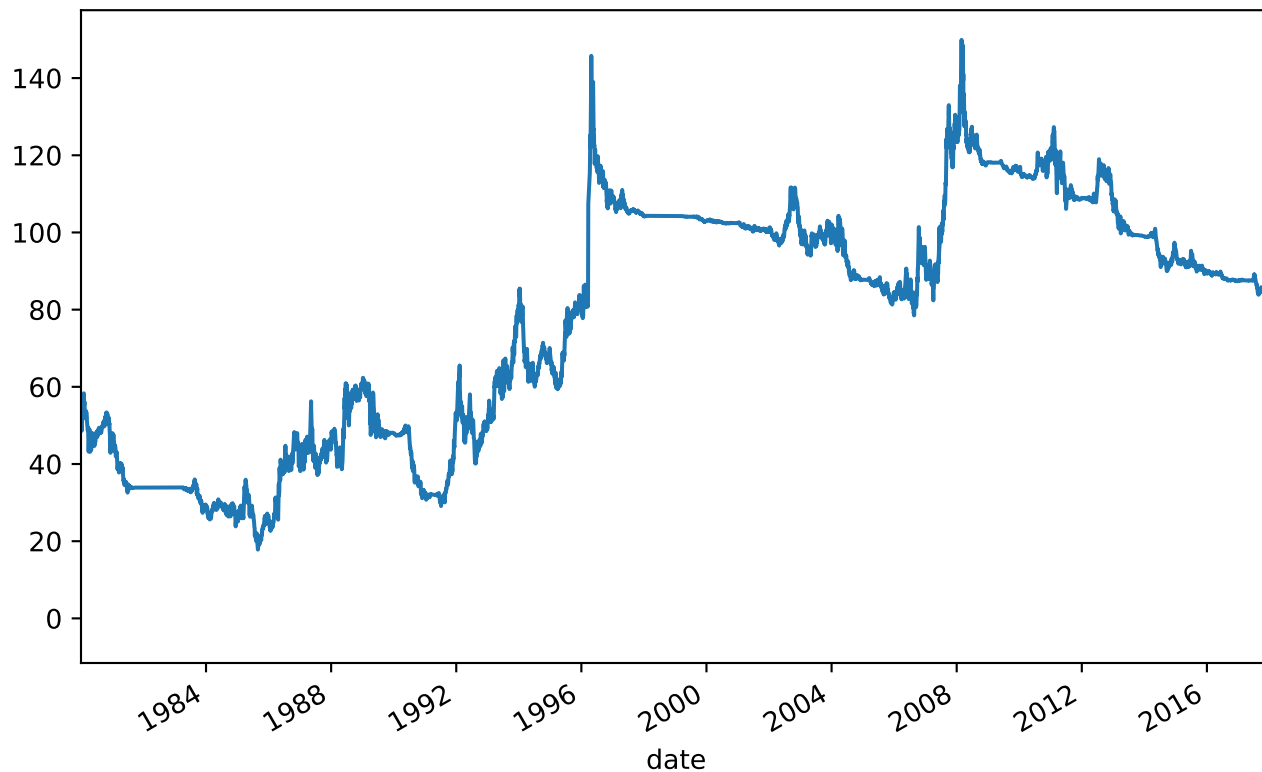
17 - JY / JY(CME) / Japanese Yen (Floor+Electronic Combined)-CME



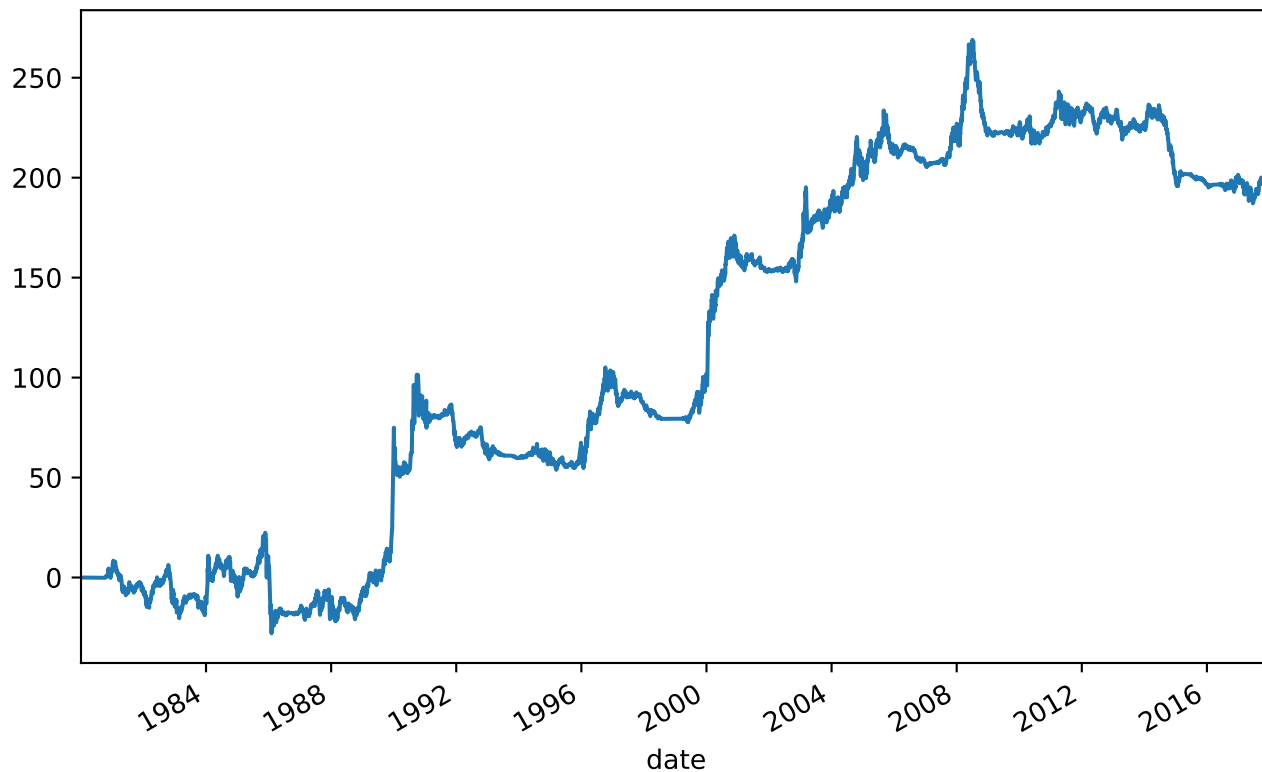
18 - RB2 / RB(NYMEX) / Gasoline-Reformulated Blendstock(Combined)-NYMEX



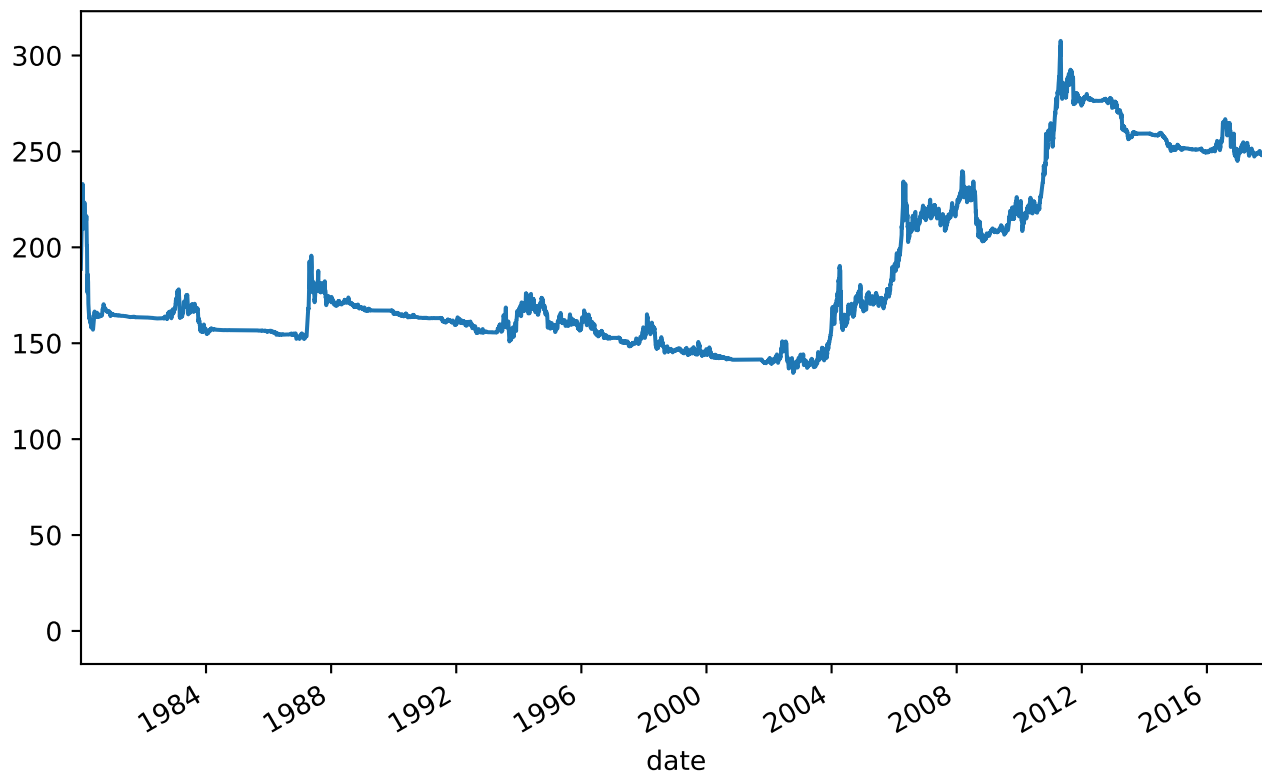
19 - W2 / ZW(CBT) / Wheat (Floor+Electronic Combined)-CBT



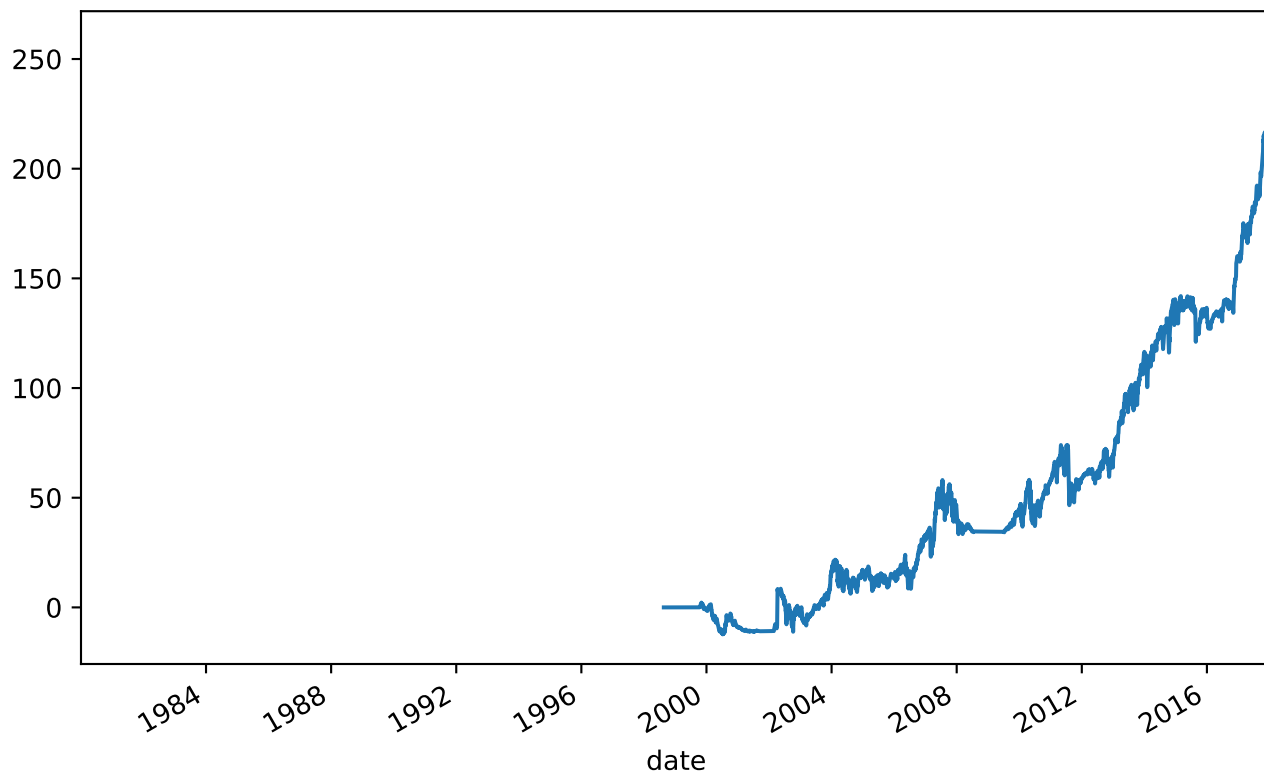
20 - HO2 / HO(NYMEX) / NY Harbor ULSD (Floor+Electronic Combined)-NYMEX



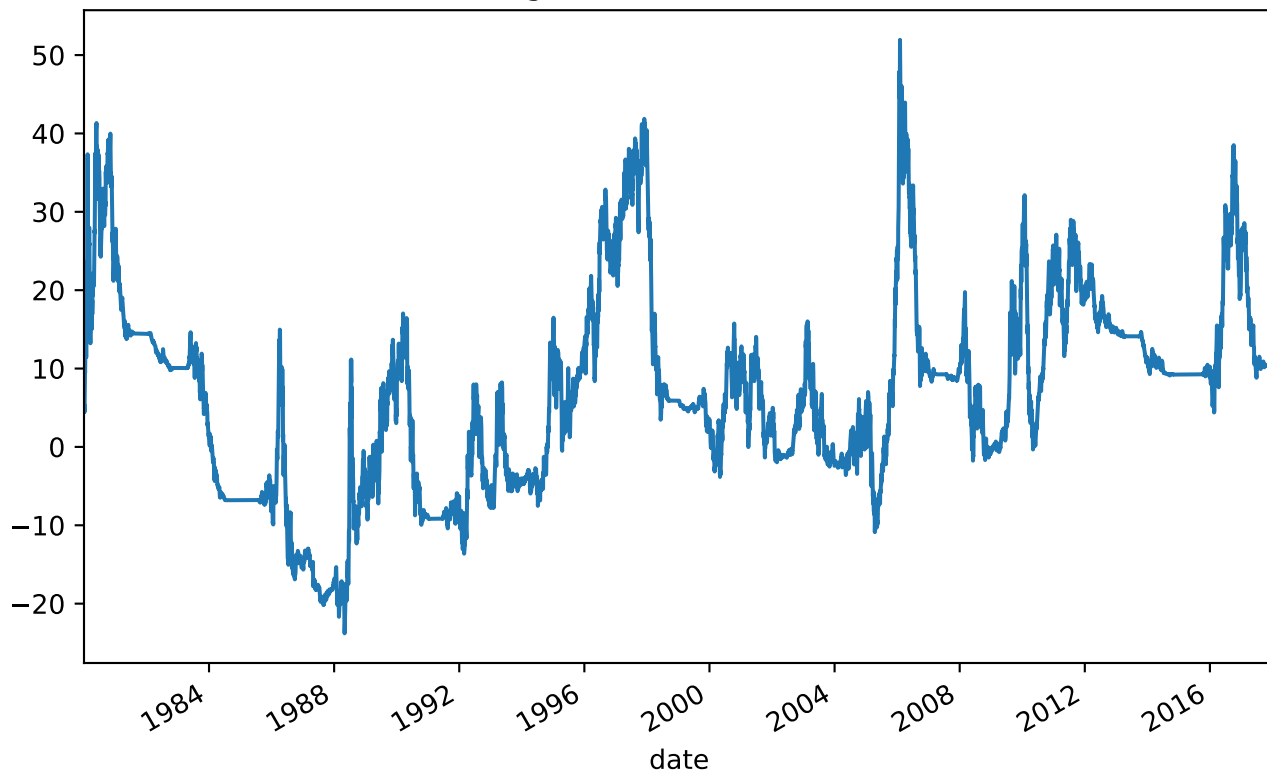
21 - SI2 / YV(COMEX) / Silver (Floor+Electronic Combined)-COMEX



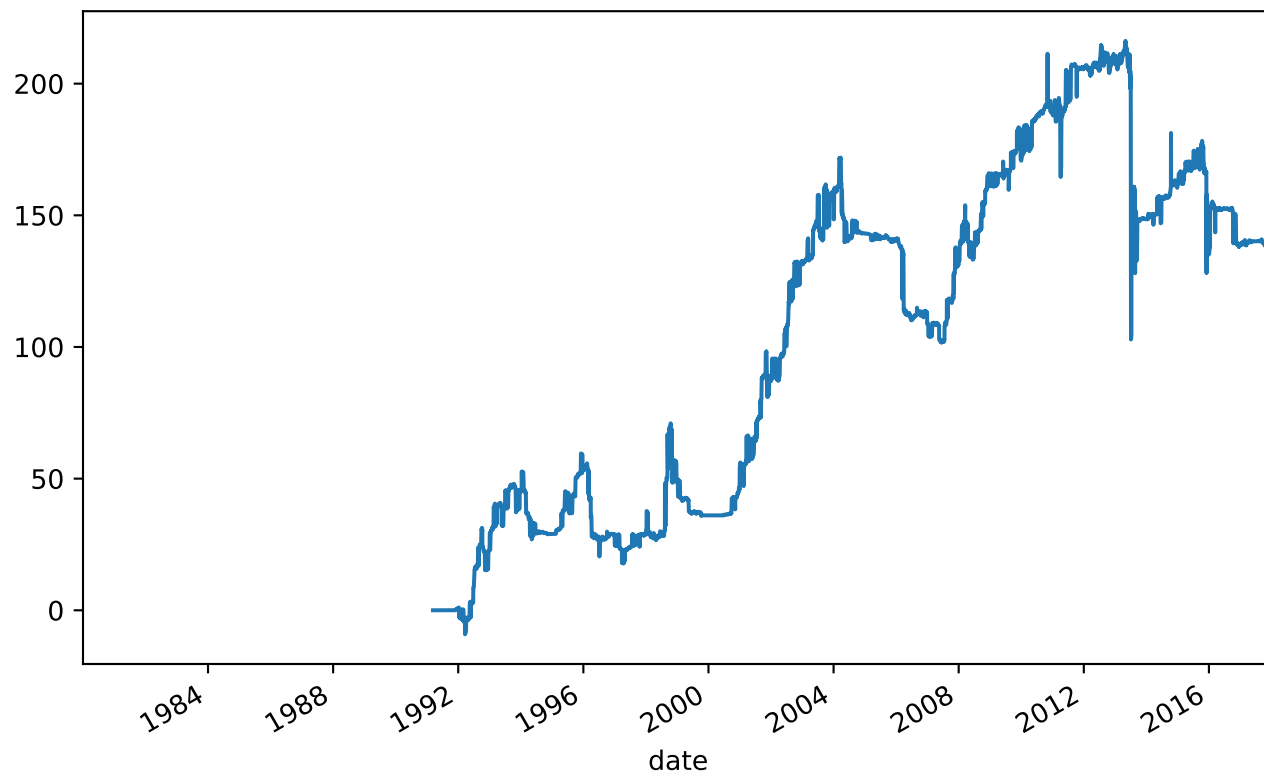
22 - YM / YM(CBT) / e-mini Dow (\$5)-CBT



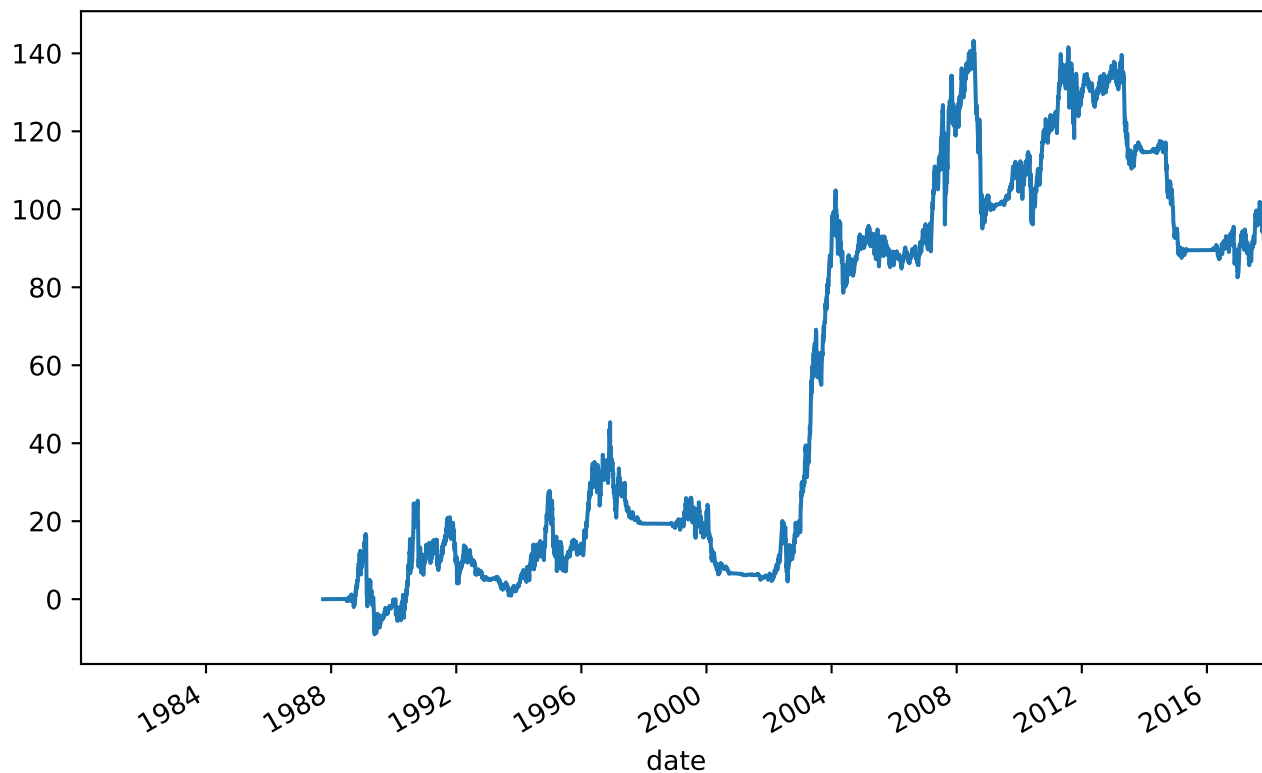
23 - SB2 / SB(CSCE) / Sugar #11 (Floor+Electronic Combined)-CSCE



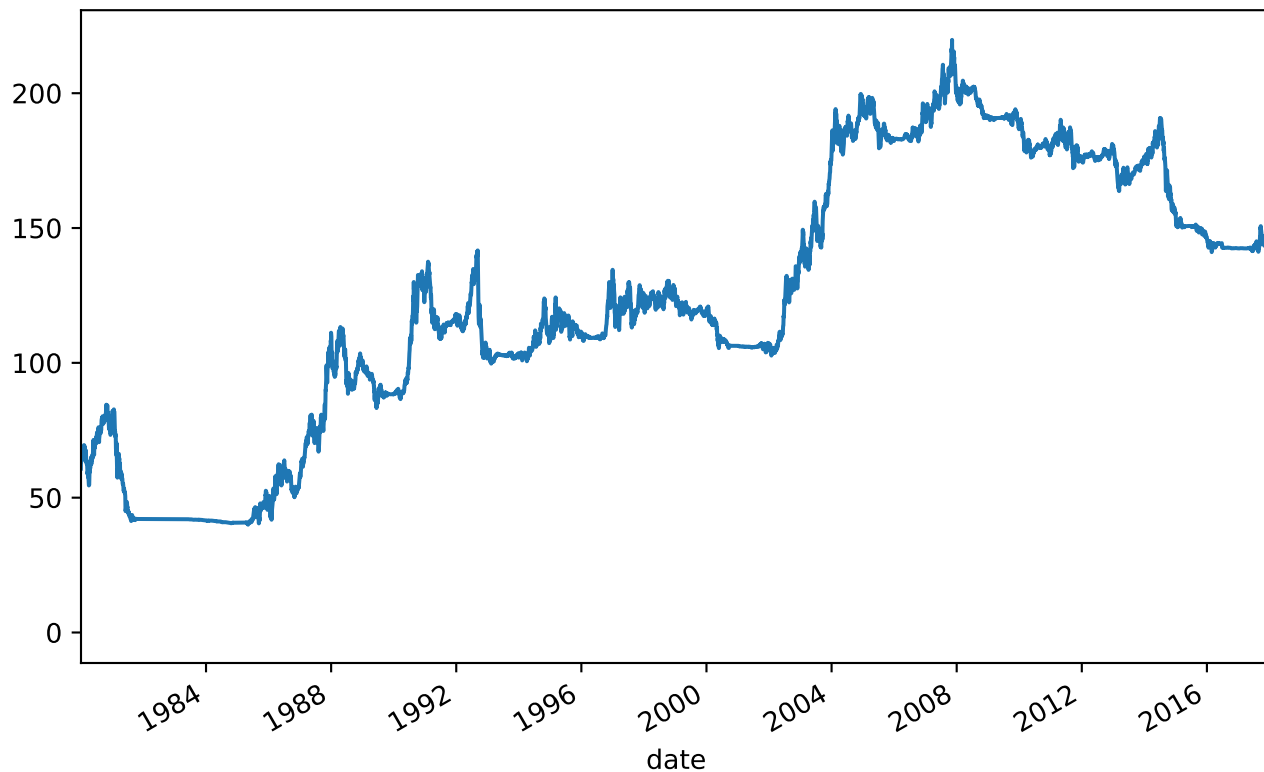
24 - TU / TU(CBT) / 2-Year U.S. T-Note (Floor+Electronic Combined)-CBT



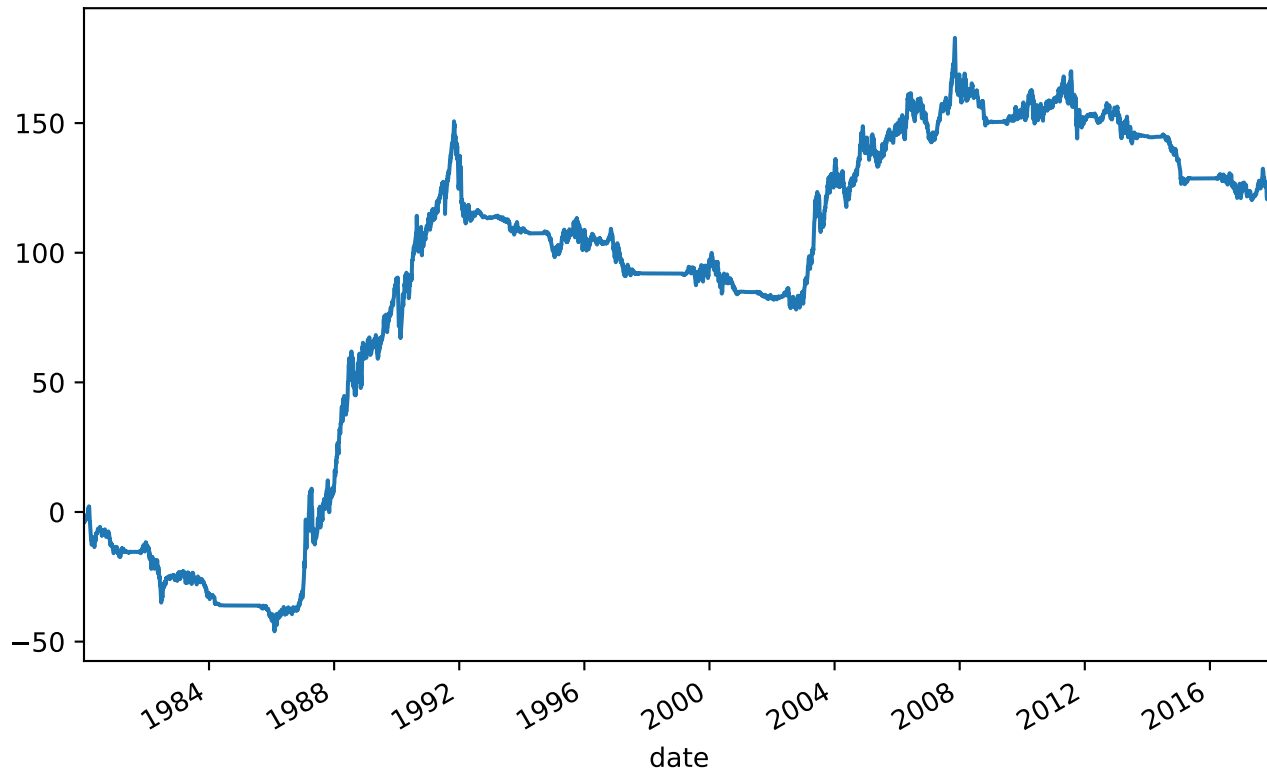
25 - AD / A2(CME) / Australian Dollar (Floor+Electronic Combined)-CME



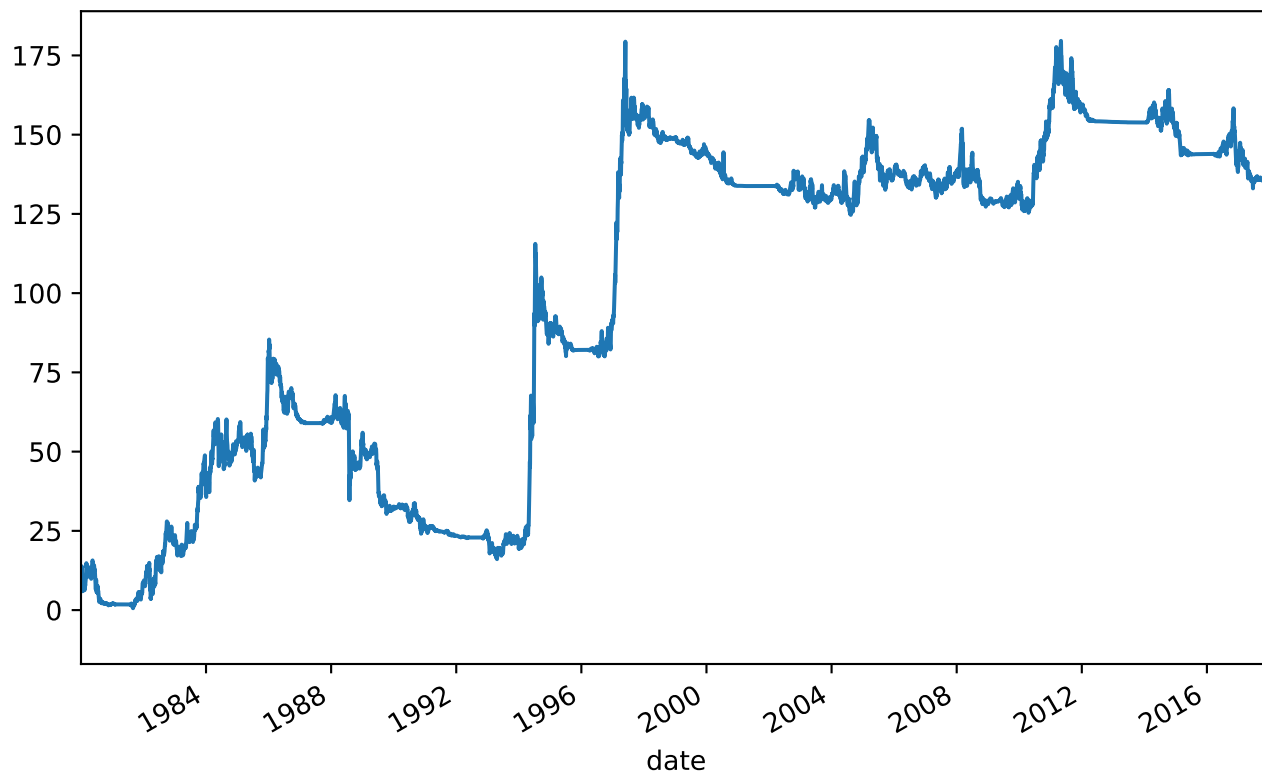
26 - BP / B2(CME) / British Pound (Floor+Electronic Combined)-CME



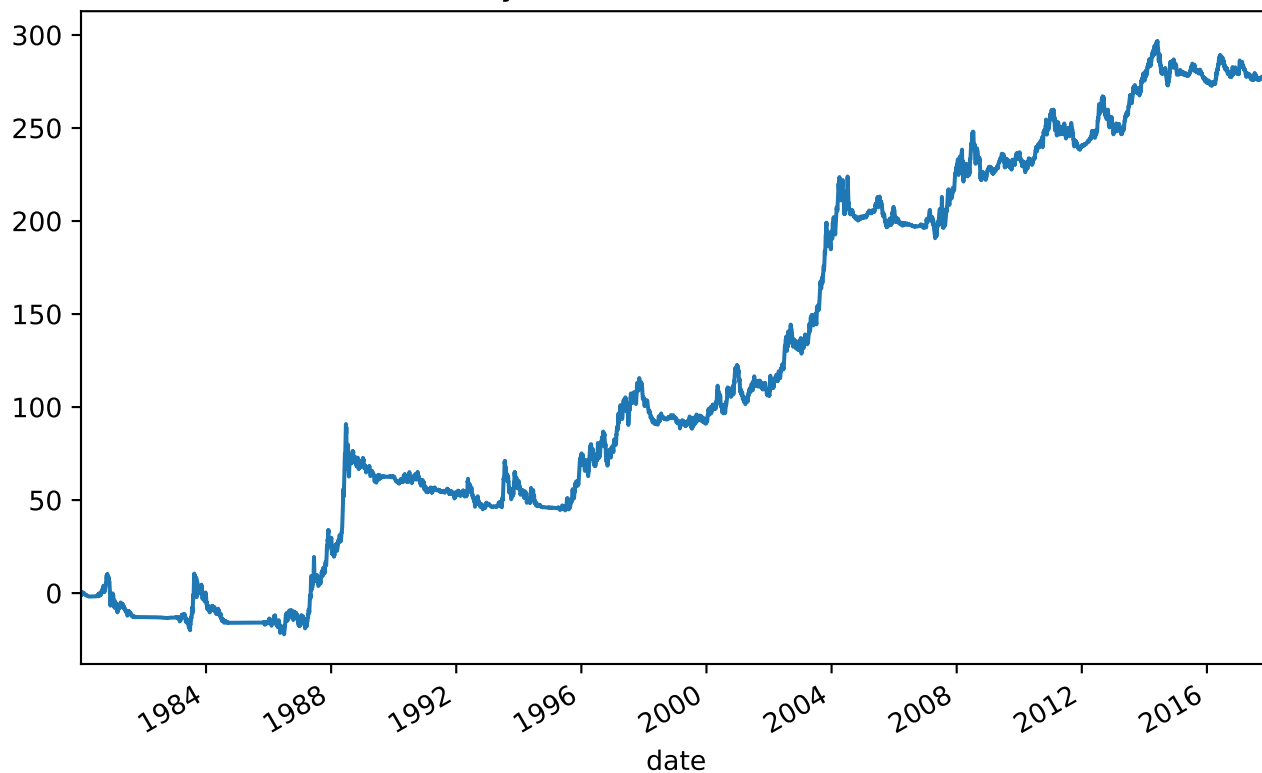
27 - CD / C2(CME) / Canadian Dollar (Floor+Electronic Combined)-CME



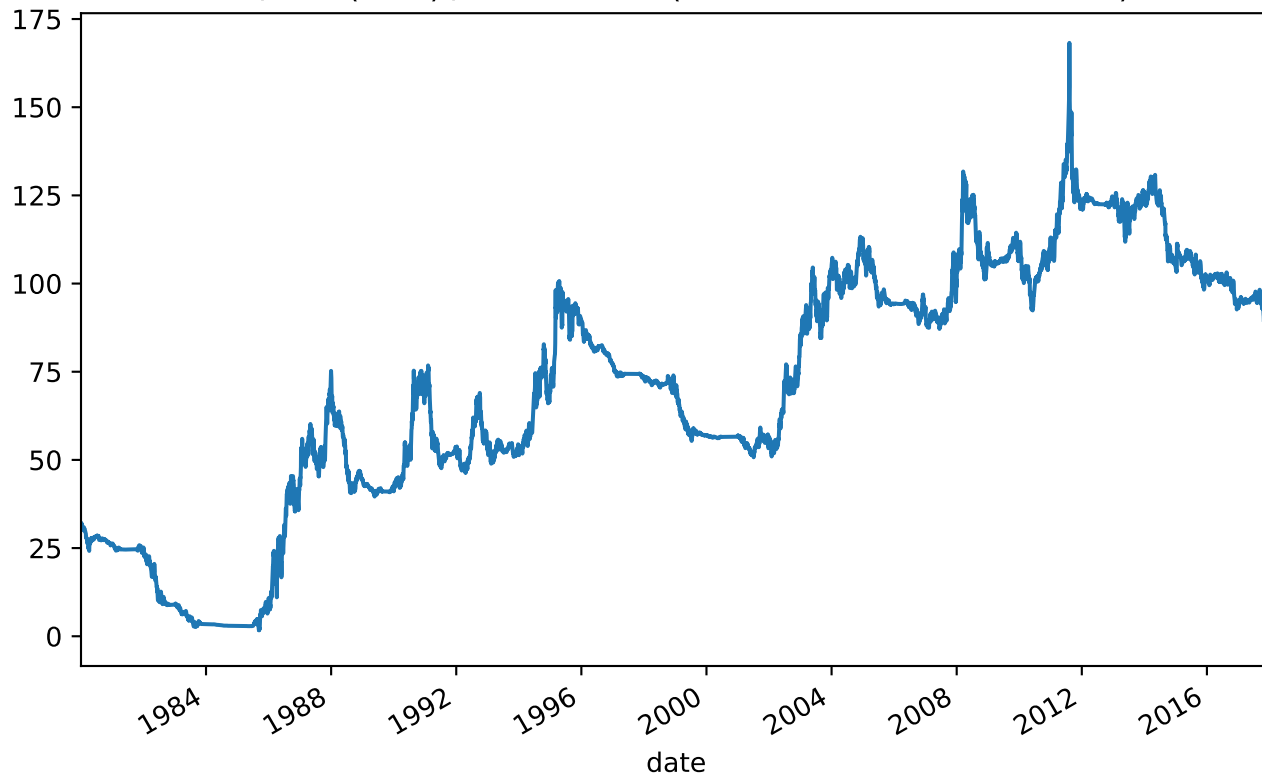
28 - KC2 / KC(CSCE) / Coffee (Floor+Electronic Combined)-CSCE



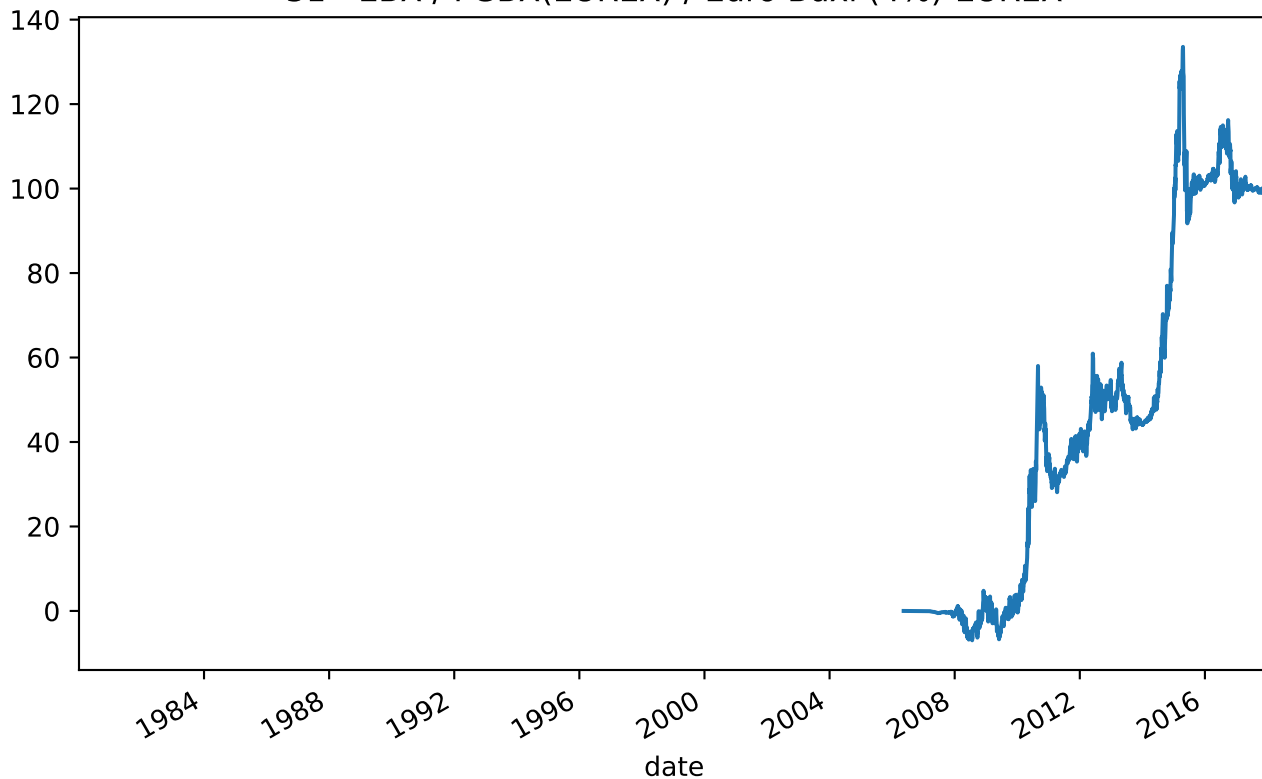
29 - SM2 / ZM(CBT) / Soybean Meal (Floor+Electronic Combined)-CBT



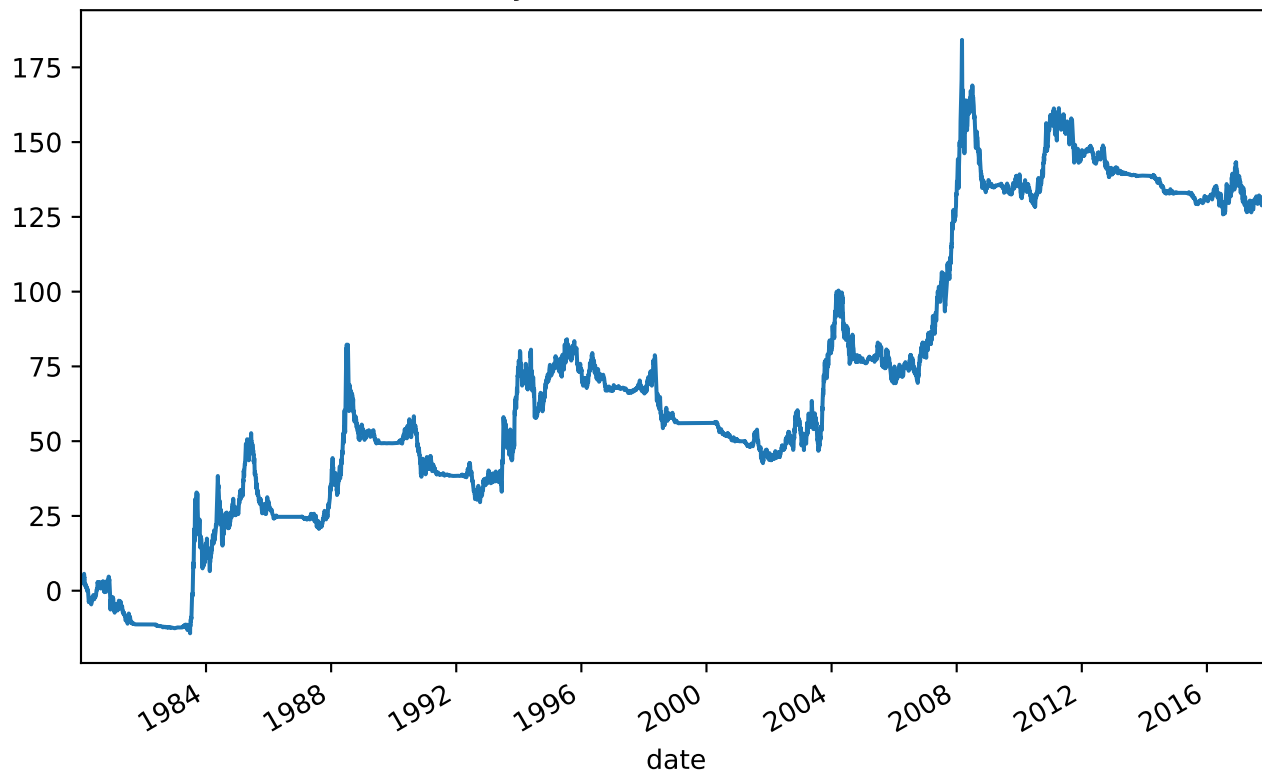
30 - SF / CHF(CME) / Swiss Franc (Floor+Electronic Combined)-CME



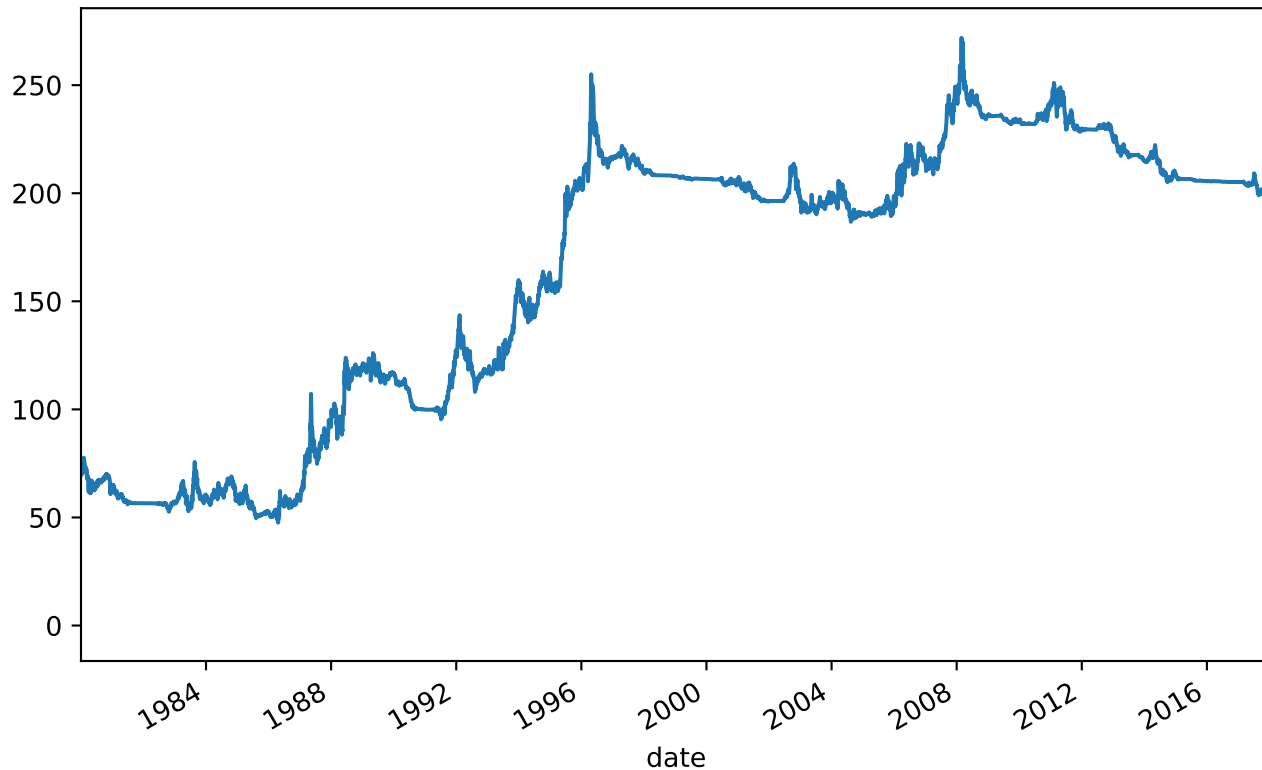
31 - EBX / FGBX(EUREX) / Euro Buxl (4%)-EUREX



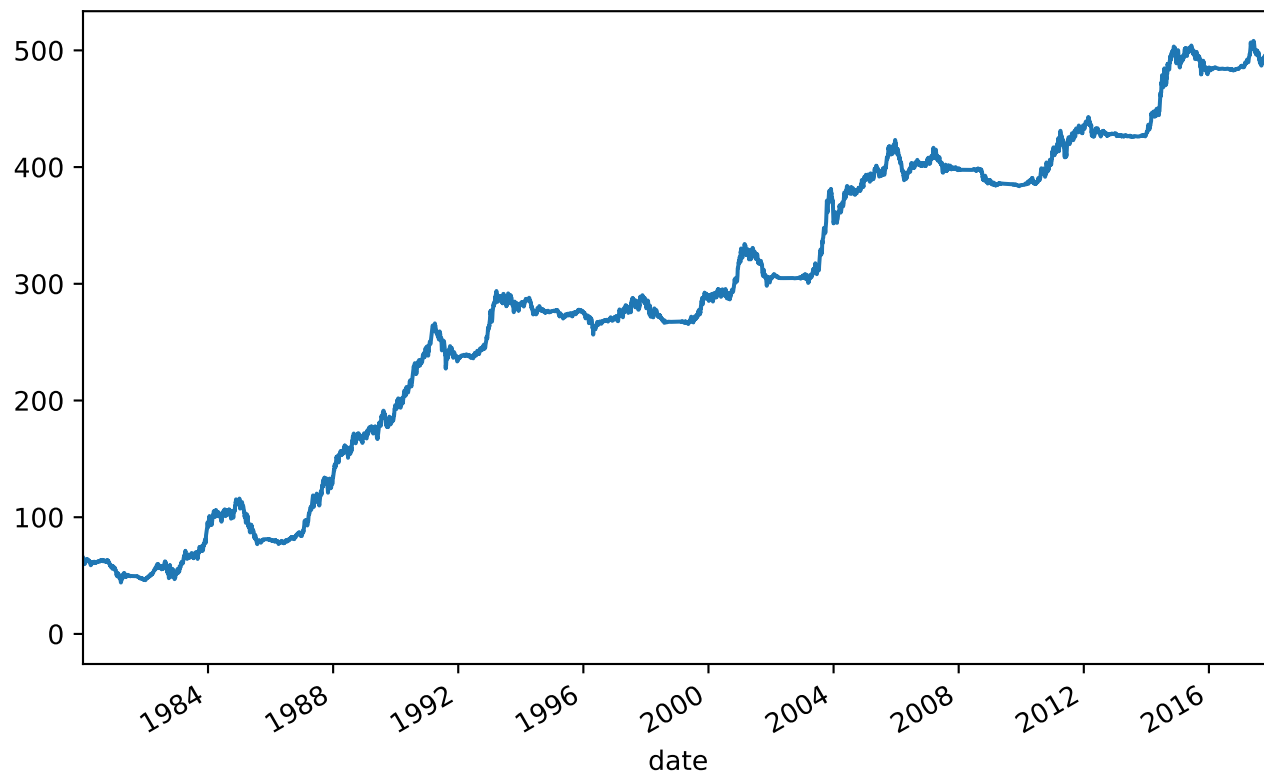
32 - BO2 / ZL(CBT) / Soybean Oil (Floor+Electronic Combined)-CBT



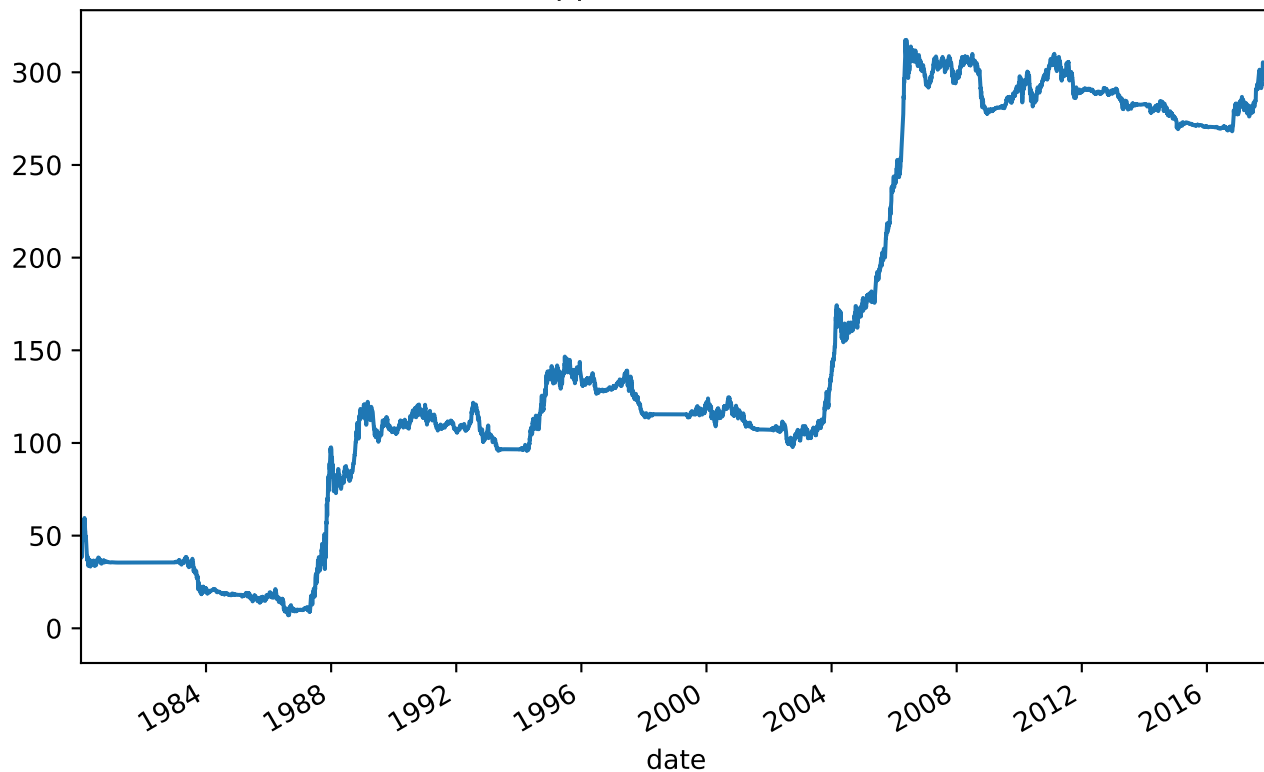
33 - KW2 / KE(KCBT) / Kansas City HRW Wheat (Floor+Electronic Combined)-KCBT



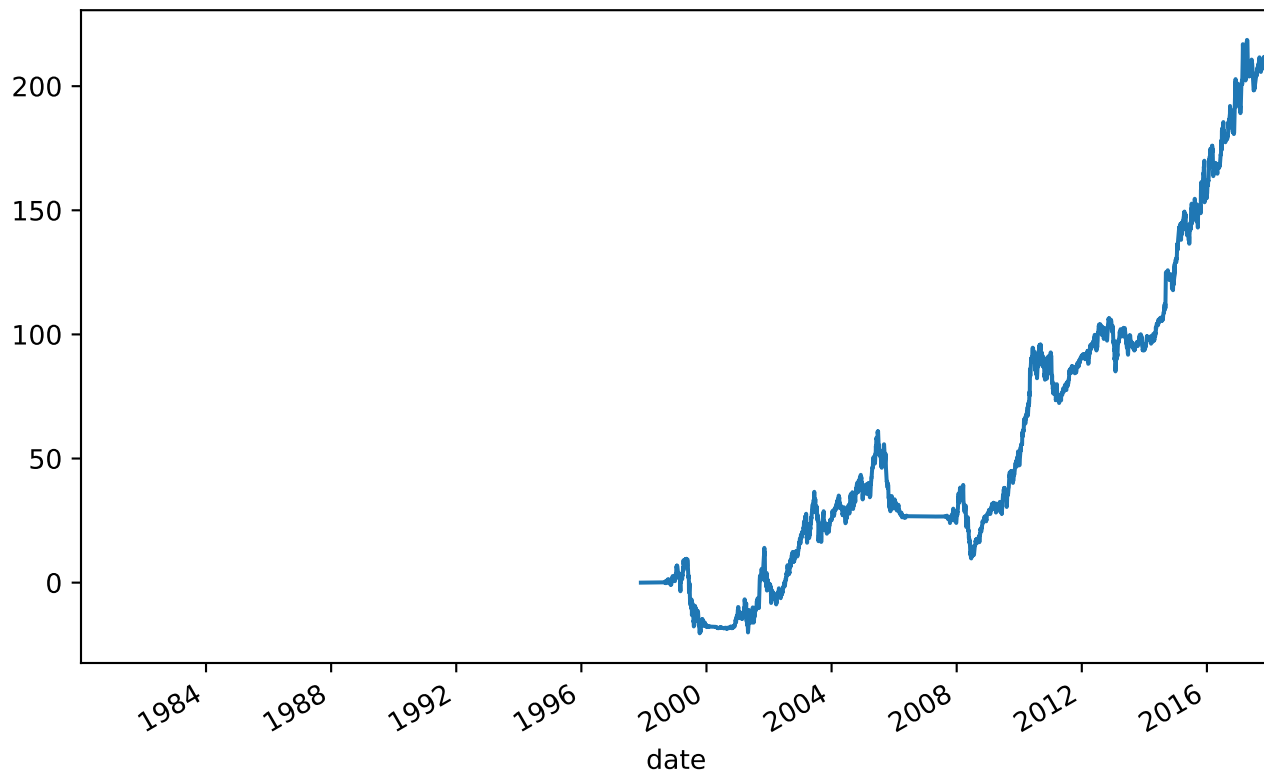
34 - LC / L2(CME) / Live Cattle (Floor+Electronic Combined)-CME



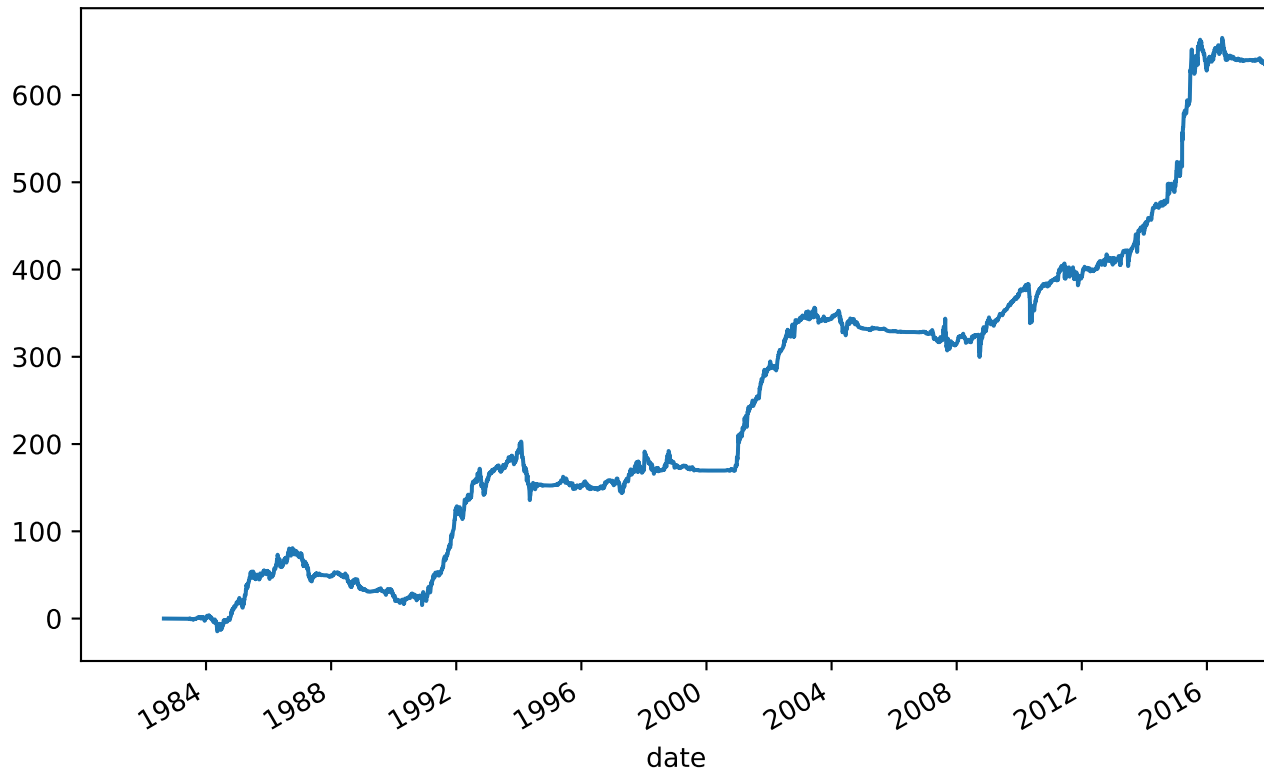
35 - HG2 / YH(COMEX) / Copper (Floor+Electronic Combined)-COMEX



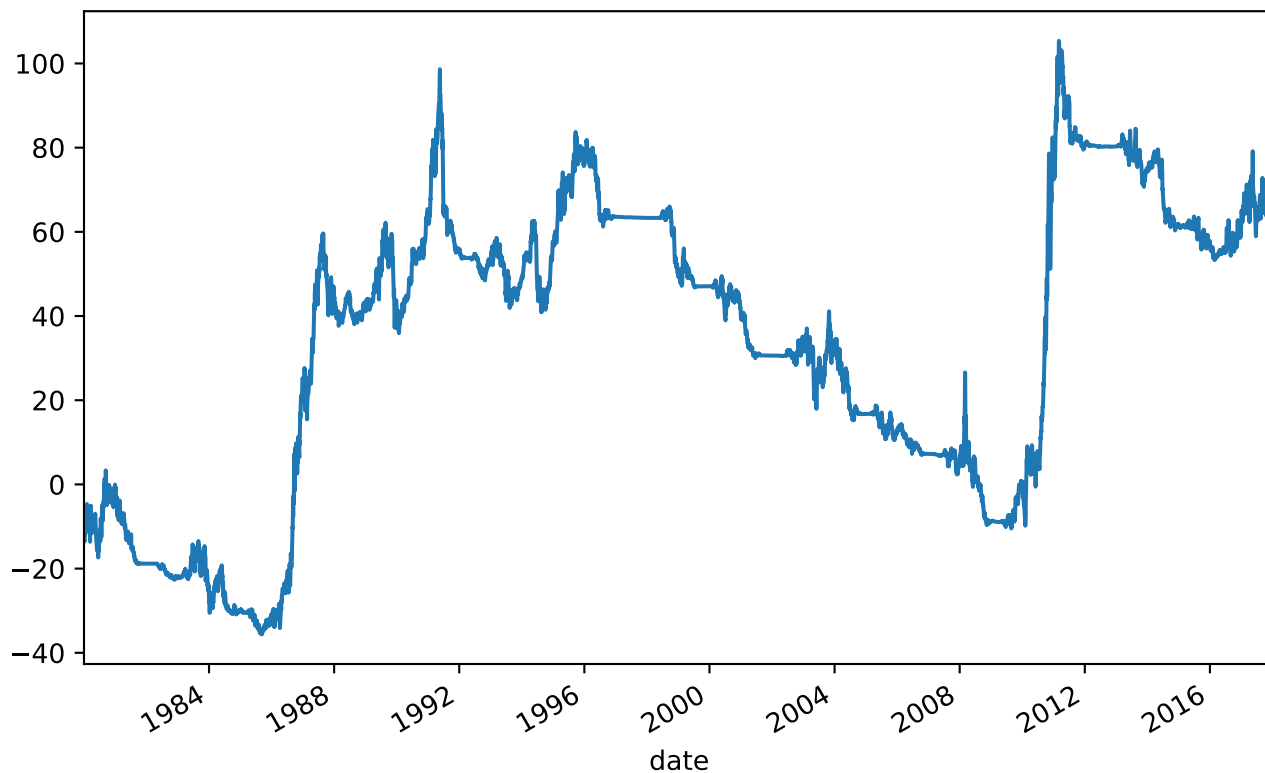
36 - EBS / FGBS(EUREX) / Euro German Schatz-EUREX



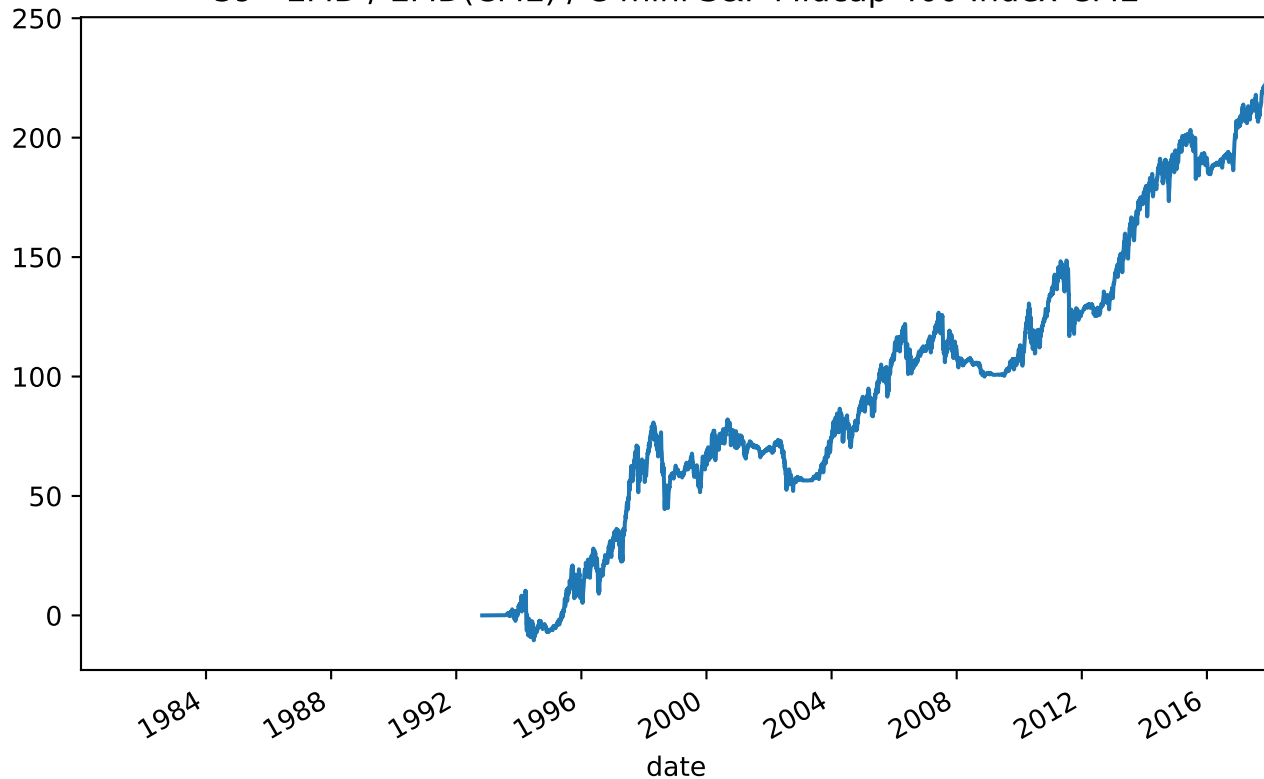
37 - ED / ED(CME) / Eurodollar (Floor+Electronic Combined)-CME



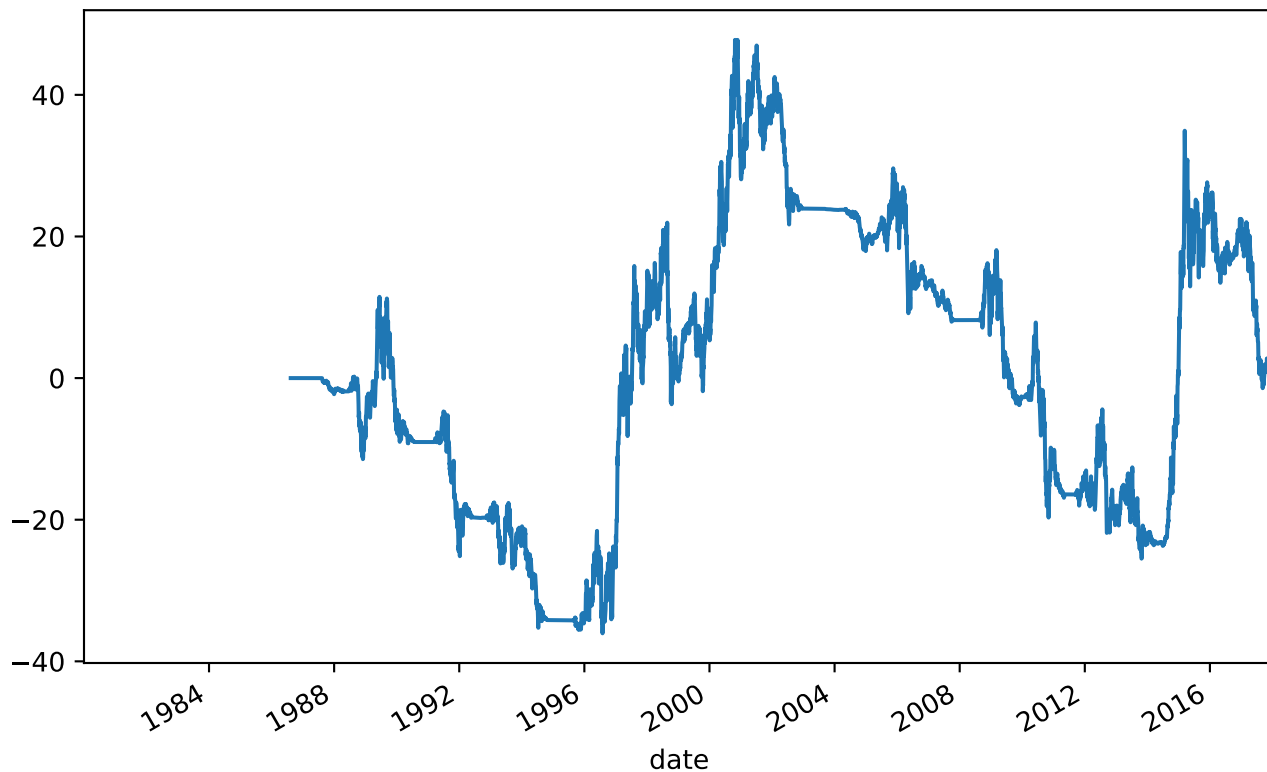
38 - CT2 / CT(NYCE) / Cotton #2 (Floor+Electronic Combined)-ICE



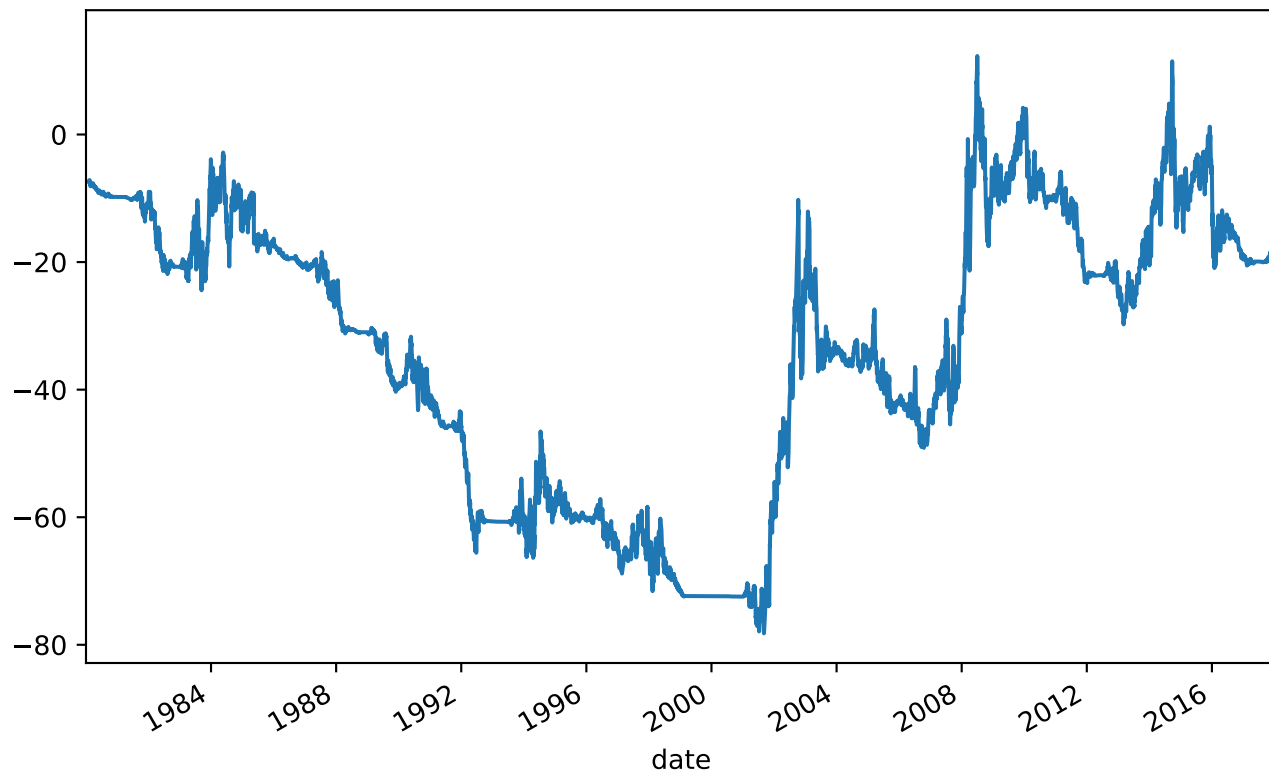
39 - EMD / EMD(CME) / e-mini S&P Midcap 400 Index-CME



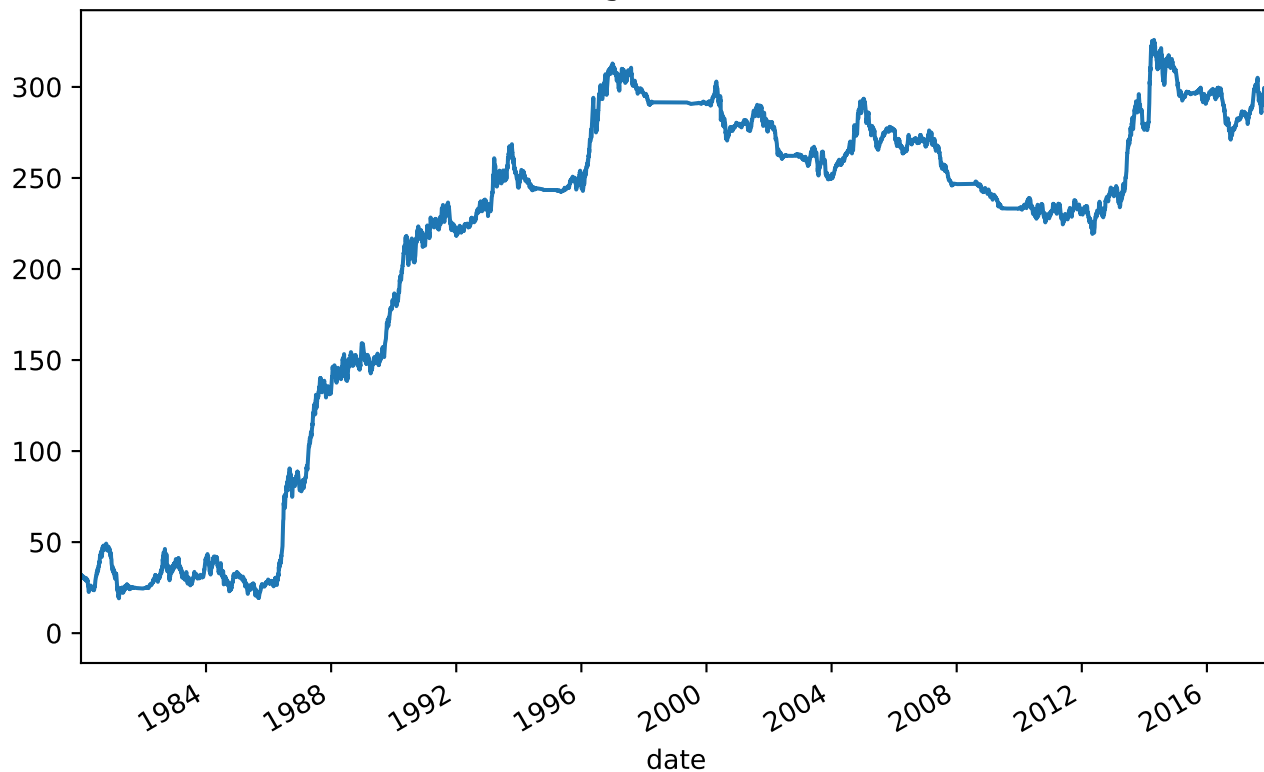
40 - DX2 / DX(FINEX) / U.S. Dollar Index (Floor+Electronic Combined)-FINEX



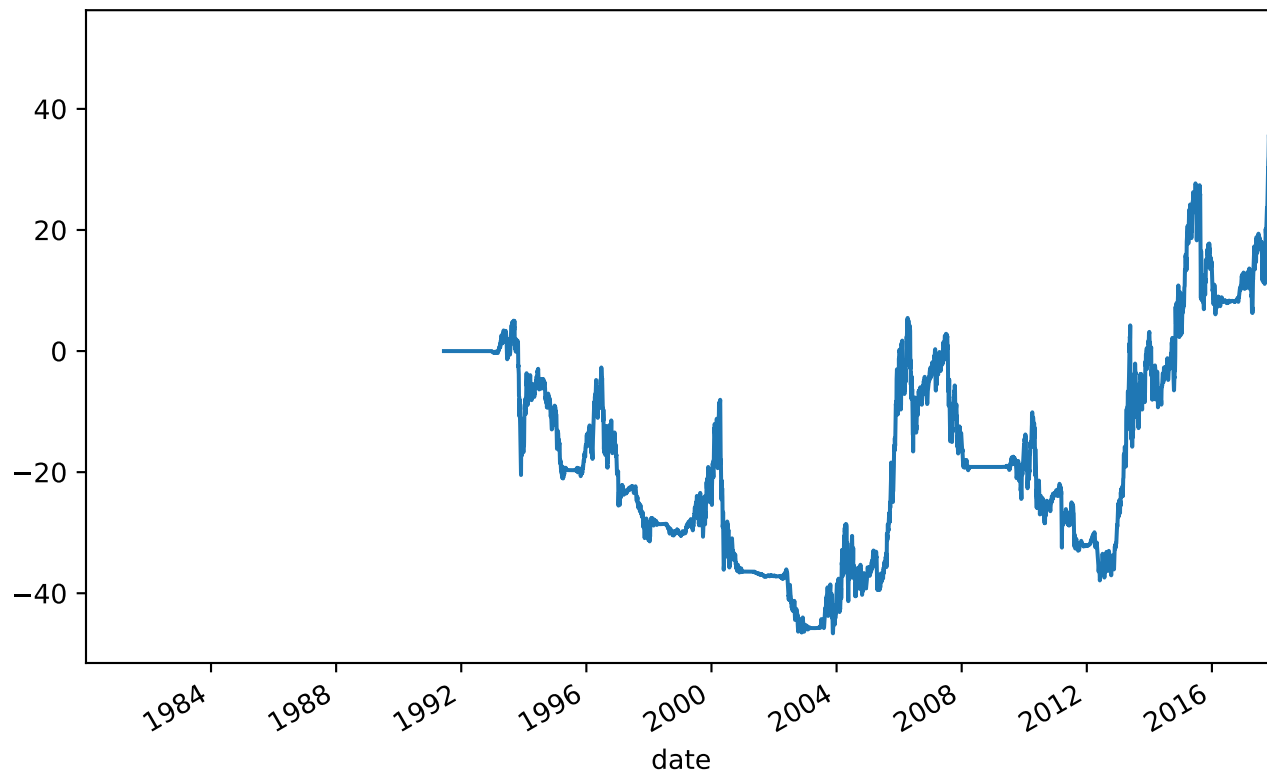
41 - CC2 / CC(CSCE) / Cocoa-CSCE(Floor+Electronic Combined)



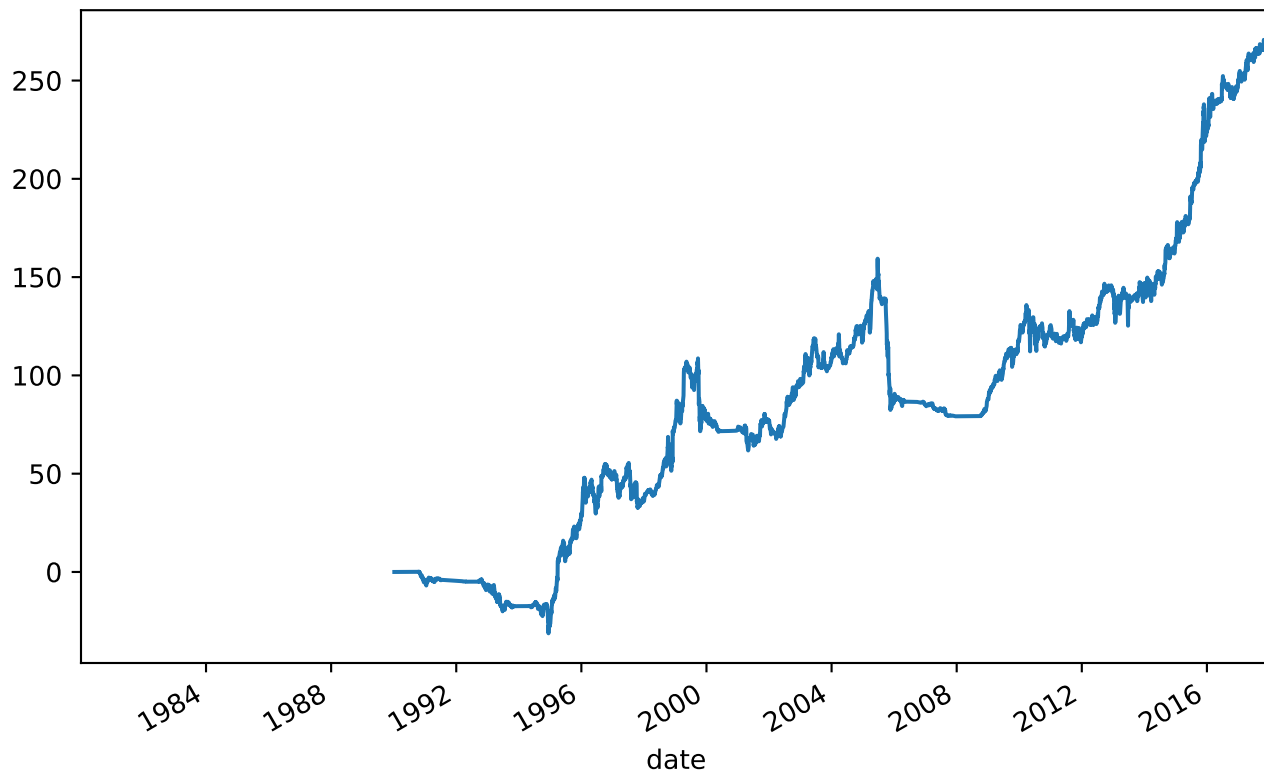
42 - LH / LH(CME) / Lean Hogs (Floor+Electronic Combined)-CME



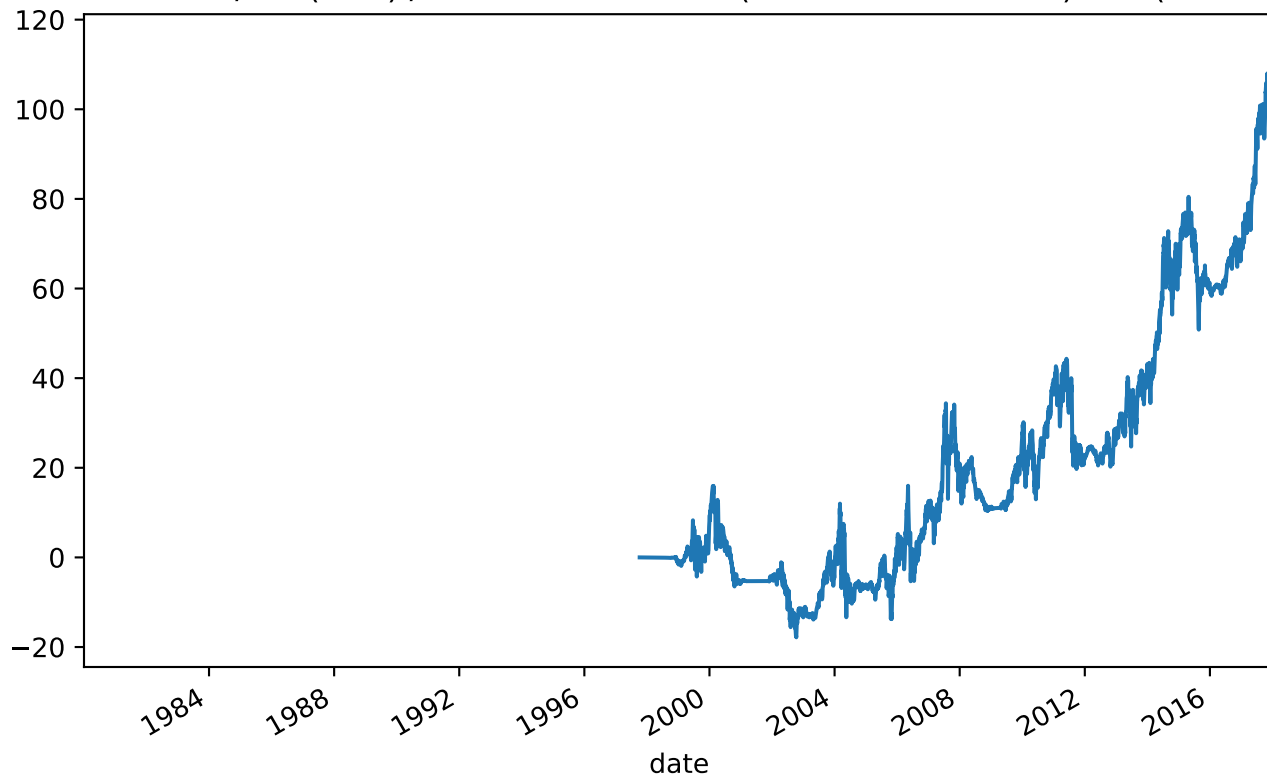
43 - NK / NK(CME) / Nikkei 225 Index (Floor+Electronic Combined)-CME



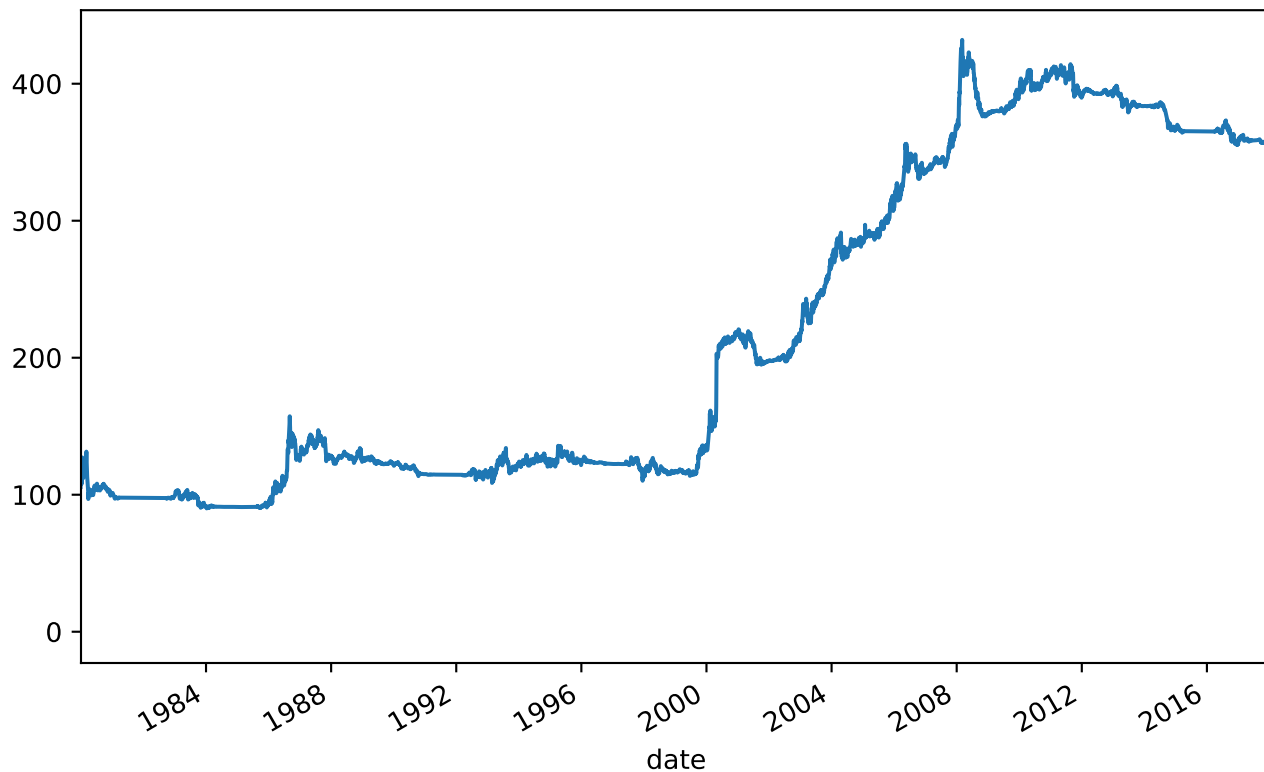
44 - FEI / I(EURONEXT) / 3-Month EURIBOR-EURONEXT(LIFFE)



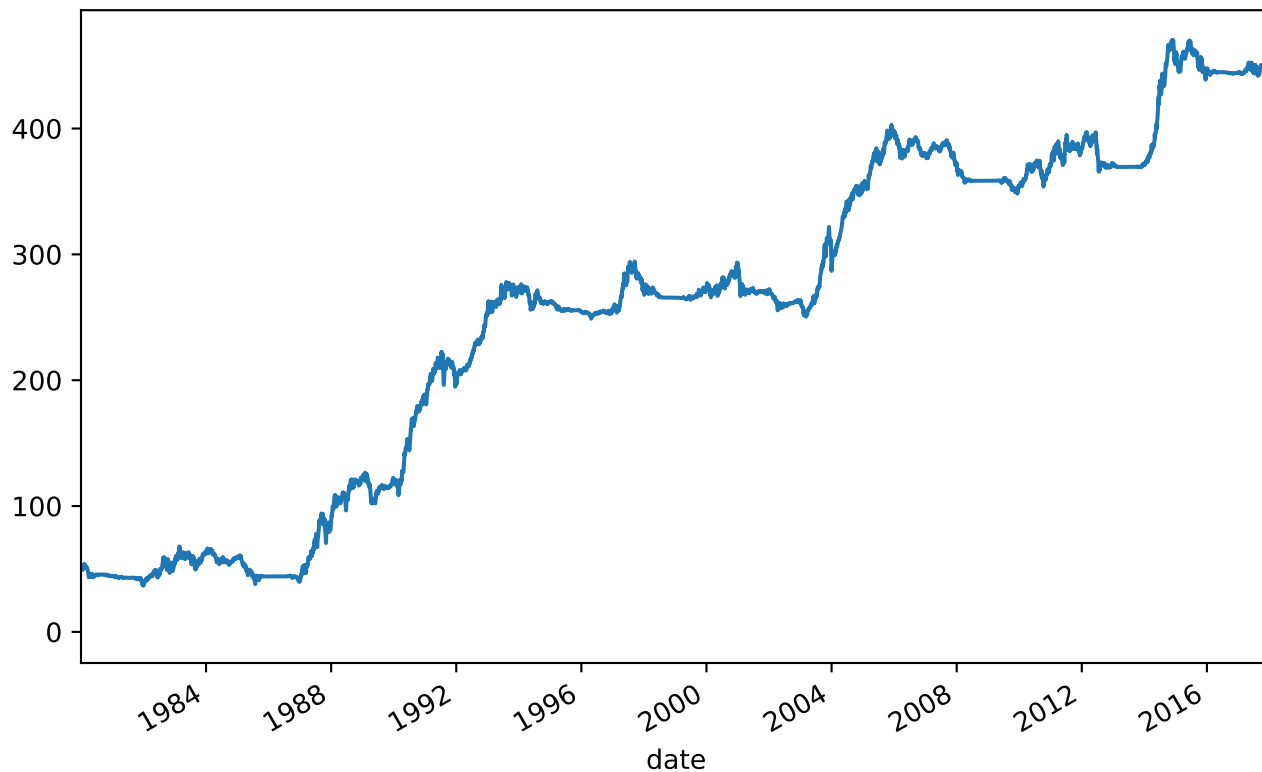
45 - STW / TW(SGX) / MSCI Taiwan Index (Combined Sessions)-SGX(SIMEX)



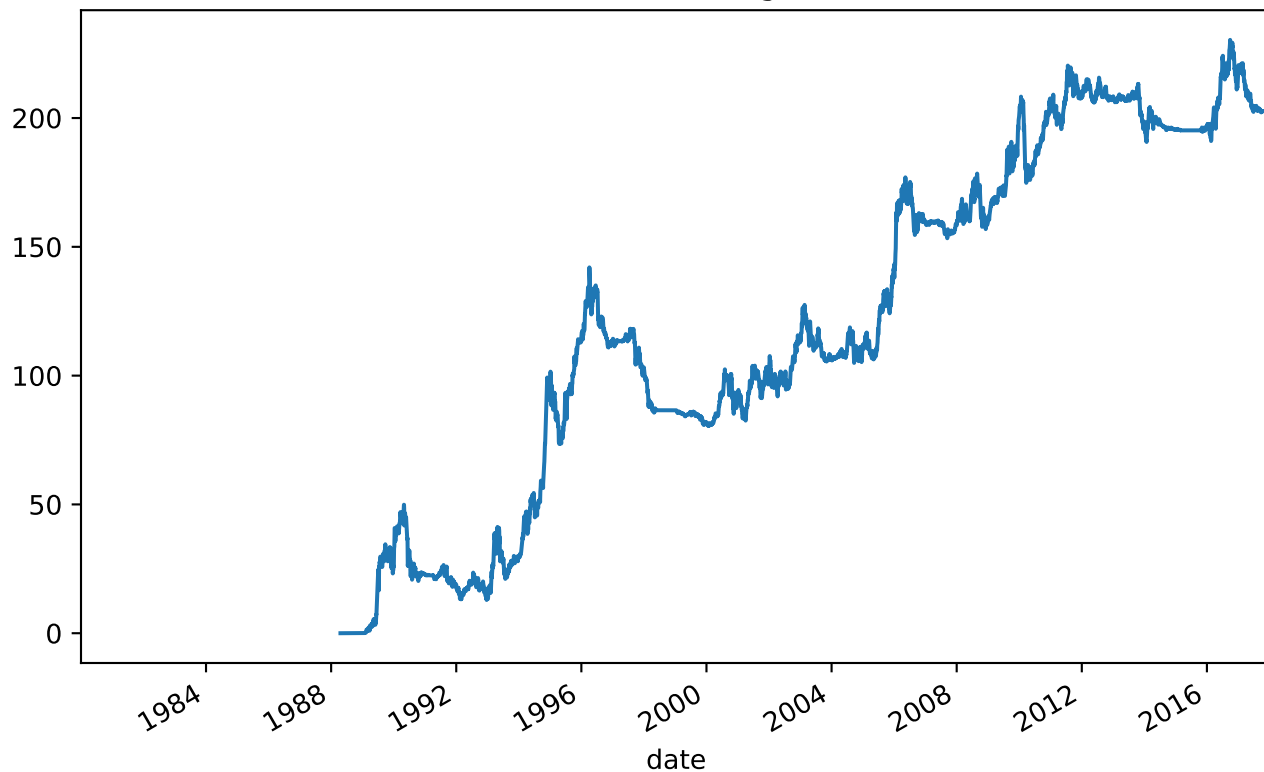
46 - PL2 / PL(NYMEX) / Platinum (Floor+Electronic Combined)-NYMEX



47 - FC / D2(CME) / Feeder Cattle (Floor+Electronic Combined)-CME



48 - LSU / W(EURONEXT) / White Sugar (#5)-EURONEXT(LCE)



49 - LRC / RC(EURONEXT) / Robusta Coffee-EURONEXT(LCE)

