

Futures Contracts Specifications

Contract Name	Months	Tick Size	Underlying Interest	Minimum Fluctuation	Initial Margin
Commodities					
Energy					
Crude Oil	All 12	\$0.01/bbl	1,000 bbl	\$0.01/bbl = \$10	\$5,400
Natural Gas	All 12	\$0.001/mmBtu	10,000 mmBtu	\$0.001/mmBtu = \$10	\$11,475
Heating Oil	All 12	\$0.0001/gal	42,000 gallons	\$0.0001/gal = \$4.20	\$5,000
RBOB Gasoline	All 12	\$0.0001/gal	42,000 gallons	\$0.0001/gal = \$4.20	\$6,750
Metals					
Gold	All 12	\$0.10/oz.	100 troy oz	\$0.10/oz. = \$10	\$3,362
Silver	All 12	\$0.001/oz.	5,000 troy oz	\$0.001/oz. = \$5	\$4,050
Platinum	All 12	\$0.10/oz.	50 troy oz	\$0.10/oz. = \$5	\$2,700
Palladium	All 12	\$0.05/oz.	100 troy oz	\$0.05/oz. = \$5	\$1,688
Copper	All 12	\$0.0005/lb.	25,000 lbs	\$0.0005/lb. = \$12.50	\$8,100
Aluminum	All 12	\$0.0005/lb.	44,000 lbs	\$0.0005/lb. = \$22	\$3,375
Grains					
Wheat	HKNUZ	\$0.0025/bu.	5,000 bu	\$0.0025/bu = \$12.50	\$2,700
Corn	HKNUZ	\$0.0025/bu.	5,000 bu	\$0.0025/bu = \$12.50	\$1,283
Soybeans	FHKNQUX	\$0.0025/bu.	5,000 bu	\$0.0025/bu = \$12.50	\$2,700
Soybeal Oil	FHKNQUVZ	\$0.0001/lb.	60,000 lbs.	\$0.0001/lb = \$6	\$1,215
Soybean Meal	FHKNQUVZ	\$0.10/ton	100 tonnes	\$0.10/ton = \$10	\$1,823
Oats	HKNUZ	\$0.0025/bu.	5,000 bu	\$0.0025/bu = \$12.50	\$608
Softs					
Coffee	HKNUZ	\$0.0005/lb.	37,500 lbs.	\$0.0005/lb. = \$18.75	\$3,080
Cocoa	HKNUZ	\$1/tonne	10 tonnes	\$1/tonne = \$10	\$1,260
Cotton #2	HKNVZ	\$0.0001/lb.	50,000 lbs.	\$0.0001/lb. = \$5	\$2,100
Sugar #11	HKNV	\$0.0001/lb.	112,000 lbs	\$0.0001/lb. = \$11.20	\$1,050
Orange Juice	FHKNUX	\$0.0005/lb.	15,000 lbs	\$0.0005/lb. = \$7.50	\$1,890
Lumber	FHKNUX	\$0.10/1000 bd ft	110,000 bd ft.	\$0.10/1000 bd ft = \$1100	\$2,700
Livestock					
Lean Hogs	GJKMNQVZ	\$0.00025/lb.	40,000 lbs.	\$0.00025/lb. = \$10	\$743
Pork Bellies	GHKNQ	\$0.00025/lb.	40,000 lbs.	\$0.00025/lb. = \$10	\$1,620
Live Cattle	GJMQVZ	\$0.00025/lb.	40,000 lbs.	\$0.00025/lb. = \$10	\$1,080
Feeder Cattle	FHJKQUVX	\$0.00025/lb.	50,000 lbs.	\$0.00025/lb. = \$12.50	\$1,350
Currencies					
Australian Dollar	HMUZ	0.0001	A\$ 100,000	0.0001 = \$10	\$2,430
Brazilian Real	All 12	0.00005	BR 100,000	0.00005 = \$5	\$2,800
British Pound	HMUZ	0.0001	£ 62,500	0.0001 = \$6.25	\$2,700
Canadian Dollar	HMUZ	0.0001	C\$ 100,000	0.0001 = \$10	\$3,105
Chinese Renminbi	HMUZ	0.0001	CNY 1,000,000	0.00001 = \$10	\$1,350
Czech Koruna	HMUZ	0.000002	4 mm Koruna	0.000002 = \$8	\$3,240
Euro FX	HMUZ	0.0001	EUR 125,000	0.0001 = \$12.50	\$2,025
Israeli Shekel	HMUZ	0.00001	1 mm Shekels	0.00001 = \$10	\$5,400
Japanese Yen	HMUZ	0.000001	¥ 12,500,000	0.000001 = \$12.50	\$2,700
Korean Won	All 12	0.0000001	125 mm Won	0.0000001 = \$12.50	\$2,295
Mexican Peso	All 12	0.000025	MP 500,000	0.000025 = \$12.50	\$1,875
New Zealand Dollar	HMUZ	0.0001	NZ 100,000	0.0001 = \$10	\$2,700
Norweigan Krone	HMUZ	0.00001	NK 2,000,000	0.00001 = \$20	\$9,450
Russian Ruble	HMUZ	0.00001	RR 2,500,000	0.00001 = \$25	\$3,000

Currencies con't					
South African Rand	All 12	0.000025	SAR 500,000	0.000025 = \$12.50	\$2,363
Swedish Krona	HMUZ	0.00001	SK 2,000,000	0.00001 = \$20	\$5,400
Swiss Franc	HMUZ	0.0001	SF 125,000	0.0001 = \$12.50	\$1,890
USD Index	HMUZ	0.005	\$1,000 x Index	0.005 = \$5	\$1,064
Interest Rates					
Cdn BA's (BAX)	HMUZ	0.005	C\$ 1,000,000	0.005 = C\$ 12.50	C\$ 350
Cdn Gov't 10-yr (CGB)	HMUZ	0.01	C\$ 100,000	0.01 = C\$ 10	C\$ 1,200
Eurodollar	HMUZ	0.01	\$1,000,000	0.01 = \$25	\$1,013
Fed Funds, 30-day	All 12	0.0005	\$5,000,000	0.0005 = \$20.835	\$1,350
LIBOR	All 12	0.0025	\$3,000,000	0.0025 = \$6.25	\$743
Swaps, 10-yr	HMUZ	0.0025	\$100,000	0.0025 = \$25	\$2,025
Swaps, 5-yr	HMUZ	0.0025	\$200,000	0.0025 = \$25	\$1,080
Swaps, 2-yr	HMUZ	0.0025	\$500,000	0.0025 = \$25	\$2,430
US T-bonds, 30-yr	HMUZ	0.03125	\$100,000	0.03125 = \$31.25	\$1,755
US T-notes, 10-yr	HMUZ	0.015625	\$100,000	0.015625 = \$15.625	\$1,620
US T-notes, 5-yr	HMUZ	0.015625	\$100,000	0.015625 = \$15.625	\$1,013
US T-notes, 2-yr	HMUZ	0.0078125	\$200,000	0.0078125 = \$15.625	\$945
Financial Indices					
Dow Jones	HMUZ	1	\$10 x Index	1 = \$10	\$7,005
Dow Jones, Mini	HMUZ	1	\$25 x Index	1 = \$5	\$3,503
Nasdaq 100	HMUZ	0.25	\$100 x Index	0.25 = 25.00	\$16,250
Nasdaq 100, E-mini	HMUZ	0.25	\$20 x Index	0.25 = \$5	\$3,250
Nikkei 225	HMUZ	5	\$5 x Index	5 = \$25.00	\$5,000
Russell 2000	HMUZ	0.05	\$500 x Index	0.05 = \$25	\$15,000
Russell 2000, E-mini	HMUZ	0.1	\$100 x Index	0.1 = \$10	\$3,000
S&P 500	HMUZ	0.1	\$250 x Index	0.1 = \$25	\$22,500
S&P 500, E-mini	HMUZ	0.25	\$50 x Index	0.25 = \$12.50	\$4,500
S&P/TSX 60	HMUZ	0.1	C\$ 200 x FutVal	0.1 = C\$ 20	C\$ 6,050

Contact Specifications are subject to change without notice.

Month Symbols: F = January, G = February, H = March, J = April, K = May, M = June, N = July,
Q = August, U = September, V = October, X = November, Z = December