

# FUTURESONE

**BROKERAGE RISK MANAGEMENT MARKET ANALYSIS**

800-488-5121 Lincoln, NE  
866-348-7537 Columbus, NE  
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**Current Margins and Contract Specifications\***

September 1, 2011

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Commodity Contract & Common Pit/Elect Symbols	Exchange	Trading Hours Central Time**	Delivery Months***	Point Value	Tick Fluctuation	Contract Size	Initial Margin	Maint. Margin
<b>Currencies</b>								
AD/6A - Australian Dollar	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$10.00	1 Pt.=\$10.00	100,000 AD	3,510	2,600
BP/6B - British Pound	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$6.25	1 Pts.=\$6.25	62,500 BP	2,025	1,500
CD/6C - Canadian Dollar	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$10.00	1 Pt.=\$10.00	100,000 CD	2,430	1,800
DX/EDX - US Dollar Index **	ICE US	19:00-17:00, 13:59-14:00	HMUZ	1 Pt.=\$10.00	1 Pt. = \$10.00	1,000 x USDX	1,929	1,450
EC/6E - Euro Currency	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$12.50	1 Pt.=\$12.50	125,000 EC	5,400	4,000
JY/6J - Japanese Yen	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$12.50	1 Pt.=\$12.50	12,500,000 JY	4,388	3,250
ME/6M - Mexican Peso	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$5.00	2.5 Pt.=\$12.50	500,000 MP	2,813	2,250
SF/6S - Swiss Franc	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$12.50	1 Pt.=\$12.50	125,000 SF	5,400	4,000
<b>Interest Rates</b>								
US/ZB - US Treasury Bonds	CBOT	7:20-14:00, 18:00-16:00	HMUZ	1 Pt.=\$1,000.00	1/32 = \$31.25	\$100,000	3,713	2,750
TY/ZN - Ten-Year T-Notes	CBOT	7:20-14:00, 18:00-16:00	HMUZ	1 Pt.=\$1,000.00	0.5/32 = \$15.625	\$100,000	2,160	1,600
FV/ZF - Five-Year T-Notes	CBOT	7:20-14:00, 18:00-16:00	HMUZ	1 Pt.=\$1,000.00	0.5/32 = \$15.625	\$100,000	1,215	900
ED/GE - Eurodollar	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$25.00	1/2 Pt.=\$12.50	\$1,000,000	608	450
<b>Grains/Oilseeds</b>								
<i>electronic also trades side by side with pit</i>								
C/ZC - Corn	CBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	2,363	1,750
W/ZW - Chi. Wheat (SRW)	CBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	4,050	3,000
O/ZO - Oats	CBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	1,350	1,000
S/ZS - Soybeans	CBOT	9:30-13:15, 18:00-7:15	FHKNQUX	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	3,713	2,750
KW/KE - Kan.City Wheat (HRW)	KCBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	3,125	2,500
MW/MWE - Minn. Wheat (HRS)	MGE	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	3,250	2,500
NR/ZR - Rough Rice	CBOT	9:30-13:15, 18:00-7:15	FHKNUX	1 Cent = \$20.00	1/2 Cent = \$10.00	2,000 cwt	2,025	1,500
SM/ZM - Soymeal	CBOT	9:30-13:15, 18:00-7:15	FHKNQUVZ	1 Doll. = \$100.00	10 Cents = \$10.00	100 Tons	2,025	1,500
BO/ZL - Soybean Oil	CBOT	9:30-13:15, 18:00-7:15	FHKNQUVZ	1 Pt. = \$6.00	1 Pt. = \$6.00	60,000 Lbs.	1,688	1,250
<b>Indices</b>								
SP/ESP - S&P 500	CME	8:30-15:15, 15:30-8:15	HMUZ	1 Pt.=\$2.50	10 Pts. = \$25.00	250 x S&P 500	25,000	20,000
ES - E-mini S&P	CME	15:30-15:15, 17:00 Sundays	HMUZ	1 Pt.=\$0.50	25 Pts.=\$12.50	50 x S&P 500	5,000	4,000
ND or NQ/ENQ - Nasdaq 100	CME	8:30-15:15, 17:00-16:30	HMUZ	1 Pt.=\$1.00	50 Pts. = \$50.00	100 x NQ 100	17,500	14,000
NQ or EN - E-Mini Nasdaq	CME	15:30-15:15, 17:00 Sundays	HMUZ	1 Pt.=\$0.20	50 Pts. = \$10.00	20 x NQ 100	3,500	2,800
YM - E-mini Dow Jones	CBOT	15:30-15:15, 17:00 Sundays	HMUZ	1 Pt. = \$5.00	1 Pt. = \$5.00	5 x DJIA	5,000	4,000
<b>Livestock/Dairy</b>								
LC/LE - Live Cattle	CME	9:05-13:00, 17:00-16:00	GJMNVZ	1 Pt. = \$4.00	2.5 Pts. = \$10.00	40,000 Lbs.	1,620	1,200
LH/HE - Lean Hogs	CME	9:05-13:00, 17:00-16:00	GJMNQVZ	1 Pt. = \$4.00	2.5 Pts. = \$10.00	40,000 Lbs.	1,688	1,250
FC/GF - Feeder Cattle	CME	9:05-13:00, 17:00-16:00	FHJKQVX	1 Pt. = \$5.00	2.5 Pts. = \$12.50	50,000 Lbs.	2,025	1,500
DA/DC - Fluid Milk (Class III)	CME	9:40-13:10, 17:00-16:00	All Months	1 Pt. = \$20.00	1 Pt. = \$20.00	200,000 Lbs.	2,160	1,600
<b>Tropicals</b>								
<i>**ICE US contract trading hours listed first, settlement windows listed second.</i>								
KC/EKC - Coffee "C"	ICE US	2:30-13:00, 12:28-12:30	HKNUZ	1 Pt. = \$3.75	5 Pts. = \$18.75	37,500 Lbs.	7,560	5,400
CC or CO/ECO - Cocoa	ICE US	3:00-13:00, 10:48-10:50	HKNUZ	1 Pt. = \$10.00	1 Pt. = \$10.00	10 M Tons	1,750	1,250
SB/ESB - Sugar #11	ICE US	2:30-13:00, 12:28-12:30	HKNV	1 Pt. = \$11.20	1 Pt. = \$11.20	112,000 Lbs.	2,940	2,100
CT/ECT - Cotton #2	ICE US	20:00-13:30, 13:14-13:15	HKNVZ	1 Pt. = \$5.00	1 Pt. = \$5.00	50,000 Lbs.	5,880	4,200
OJ/EOJ - Orange Juice	ICE US	7:00-13:00, 12:29-12:30	FHKNUX	1 Pt. = \$1.50	5 Pts. = \$7.50	15,000 Lbs.	2,590	1,850
LB/LBS - Lumber	CME	9:00-13:05, 17:00-16:00	FHKNUX	1 Pt. = \$1.10	10 Pts. = \$11.00	110,000 Bd. Ft.	2,250	1,500
<b>Metals</b>								
GC or GO/EGC - Gold	COMEX	7:20-12:30, 17:00-16:15	GJMNVZ	1 Doll. = \$100.00	10 Cents. = \$10.00	100 Troy Oz.	9,450	7,000
SV or SI/ESI - Silver/5000 OZ	COMEX	7:25-12:25, 17:00-16:15	HKNUZ	1 Cent = \$50.00	1/2 Ct. = \$25.00	5,000 Troy Oz.	21,600	16,000
HG/EHG - Copper	COMEX	7:10-12:00, 17:00-16:15	HKNUZ	1 Pt. = \$2.50	5 Pts. = \$12.50	25,000 Lbs.	5,738	4,250
PL/EPL - Platinum	NYMEX	7:20-12:05, 17:00-16:15	FJNV	1 Doll. = \$50.00	10 Cents. = \$5.00	50 Troy Oz.	3,850	3,500
PA/EPA - Palladium	NYMEX	7:30-12:00, 17:00-16:15	HMUZ	1 Doll. = \$100.00	5 Cents. = \$5.00	100 Troy Oz.	5,775	5,250
<b>Energies</b>								
CL/ECL - Crude Oil	NYMEX	8:00-13:30, 17:00-16:15	All Months	1 Cent = \$10.00	1 Cent = \$10.00	1,000 Barrels	8,100	6,000
RBO/ERB - RBOB Gasoline	NYMEX	8:00-13:30, 17:00-16:15	All Months	1 Pt. = \$4.20	1 Pt. = \$4.20	42,000 Gal.	11,475	8,500
HO/EHO - Heating Oil	NYMEX	8:00-13:30, 17:00-16:15	All Months	1 Pt. = \$4.20	1 Pt. = \$4.20	42,000 Gal.	9,788	7,250
NG/ENG - Natural Gas	NYMEX	8:00-13:30, 17:00-16:15	All Months	1 Pt. = \$10.00	1 Pt. = \$10.00	10,000 MM Btu	3,713	2,750

\* All margins and contract specifications are subject to change without notice. All margins are SPAN minimums except some spreads and delivery months which may be higher.

\*\* Electronic hours listed second, may vary on Sundays. ICE US contracts have settlement windows listed second. Please consult exchange.

FuturesOne / MF Global or other clearing firm reserve the right to change margins at any time. There is a risk of loss in trading futures and options.

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FuturesOne Attn: Margins  
PO Box 85205  
Lincoln, NE 68501

**Wiring Instructions (amounts > \$20k):**

Harris Trust and Savings  
111 W. Monroe  
Chicago, IL 60603

ABA # 071-000-288

Credit: MF Global  
Account # 325-013-1

Further Credit to: [Your name and account number]

**\*\*\*Month codes:**

JAN - F	JUL - N
FEB - G	AUG - Q
MAR - H	SEP - U
APR - J	OCT - V
MAY - K	NOV - X
JUN - M	DEC - Z