

FUTURES ONE

BROKERAGE RISK MANAGEMENT MARKET ANALYSIS

800-488-5121 Lincoln, NE
 866-348-7537 Columbus, NE
 800-532-4011 Central Iowa
 800-533-4748 Chicago Board of Trade

Current Margins and Contract Specifications*

December 28, 2009

www.futuresone.com

Commodity Contract & Common / Electronic Symbols	Exchange	Trading Hours Central Time**	Delivery Months***	Point Value	Tick Fluctuation	Contract Size	Initial Margin	Maint. Margin
Currencies								
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	3,375	2,500
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	2,700	2,000
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	1,596	1,200
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	4,050	3,000
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	4,050	3,000
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	2,500	2,000
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	3,713	2,750
Interest Rates								
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	3,240	2,400
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	2,025	1,500
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	1,080	800
ED/GED - Eurodollar	CME	7:20-14:00, 17:00-16:00	HMUZ	1 Pt.=\$25.00	1/2 Pt.=\$12.50	\$1,000,000	1,013	750
Grains/Oilseeds								
<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	1,350	1,000
W/ZW - Wheat	CBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	2,025	1,500
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	1,080	800
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 - Kansas City Wheat	KCBOT	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	1,875	1,500
MW/MWE - Minneapolis Wheat	MGE	9:30-13:15, 18:00-7:15	HKNUZ	1 Cent = \$50.00	1/4 Cent = \$12.50	5,000 BU	2,145	1,650
NR/ZR - Rough Rice	CBOT	9:15-13:30, 18:00-7:15	FHKNUX	1 Cent = \$20.00	1/2 Cent = \$10.00	2,000 cwt	1,350	1,000
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.	1,350	1,000
Indices								
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	28,125	22,500
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	5,625	4,500
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
DJ/EDJ - Dow Jones	CBOT	8:30-15:15, 15:30-8:15	HMUZ	1 Pt. = \$10.00	1 Pt. = \$10.00	10 x DJIA	13,000	10,400
Livestock/Dairy								
LC/LE - Live Cattle	CME	9:05-13:00, 17:00-16:00	GJMQVZ	1 Pt. = \$4.00	2.5 Pts. = \$10.00	40,000 Lbs.	1,080	800
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.	1,418	1,050
PB/GPB - Pork Bellies	CME	9:05-13:00, 17:00-16:00	GHKNQ	1 Pt. = \$4.00	2.5 Pts. = \$10.00	40,000 Lbs.	1,620	1,200
FC/GF - Feeder Cattle	CME	9:05-13:00, 17:00-16:00	FHJKQUVX	1 Pt. = \$5.00	2.5 Pts. = \$12.50	50,000 Lbs.	1,350	1,000
DA/DC - Fluid Milk (Class III)	CME	9:05-13:10, 17:00-16:00	All Months	1 Pt. = \$20.00	1 Pt. = \$20.00	200,000 Lbs.	1,350	1,000
Tropicals								
<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.	3,640	2,600
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	2,520	1,800
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.	2,520	1,800
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.	2,100	1,500
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.	1,680	1,200
LB - Lumber	CME	9:00-13:05, 17:00-16:00	FHKNUX	1 Pt. = \$1.10	10 Pts. = \$11.00	110,000 Bd. Ft.	1,650	1,100
Metals								
GC or GO/EGC - Gold	COMEX	7:20-12:30, 17:00-16:15	GJMQVZ	1 Doll. = \$100.00	10 Cents. = \$10.00	100 Troy Oz.	5,403	4,002
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.	6,075	4,500
HG/EHG - Copper	COMEX	7:10-12:00, 17:00-16:15	HKNUZ	1 Pt. = \$2.50	5 Pts. = \$12.50	25,000 Lbs.	4,725	3,500
PL/EPL - Platinum	NYMEX	7:20-12:05, 17:00-16:15	FJNV	1 Doll. = \$50.00	10 Cents. = \$5.00	50 Troy Oz.	6,075	4,500
PA/EPA - Palladium	NYMEX	7:30-12:00, 17:00-16:15	HMUZ	1 Doll. = \$100.00	5 Cents. = \$5.00	100 Troy Oz.	2,363	1,750
Energies								
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	5,400	4,000
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.	6,750	5,000
HO/EOH - Heating Oil	NYMEX	8:00-13:30, 17:00-16:15	All Months	1 Pt. = \$4.20	1 Pt. = \$4.20	42,000 Gal.	6,750	5,000
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	6,750	5,000

* 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 Wiring Instructions:

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