

Contract Specifications

June 2009

U.S. Futures

Options

Security Futures

Non-U.S. Markets

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Contract Specifications

Keep this brochure for reference.

The contract specifications, commonly called “contract specs,” described in this brochure provide critical details about the products traded on both domestic and international exchanges. This compilation is meant to save you time. You’ve got all the key data in one place; you don’t have to search all over for it.

Understand the codes and abbreviations.

Please refer to page 3 for a list of the codes and abbreviations used throughout this publication.

Watch the publication date.

The data in this publication changes. Exchanges often announce alternate trading hours, particularly before holidays. They also can change daily price limits. Price limits are subject to variable limit rules and are affected by extreme market conditions.

You don’t want to work with out-of-date information, so be sure you have a current publication in hand. If you have any questions, contact your Trade Desk or watch the News/Message Board, under My Account > Reference Shelf after you log in at lind-waldock.com, for announcements.

Remember, if you ever have questions, just contact your Trade Desk or Broker. We’re here to help.

Please Note: The information contained herein is from sources believed to be reliable, but Lind-Waldock cannot be held responsible for either its accuracy or completeness. All contract specifications are subject to change by action of the respective exchanges.



Currency and Unit Abbreviations

Currencies		Units	
Australian Dollar	AD	barrel	bbl
British Pound	BP	board feet	bd ft
Canadian Dollar	CD	bushel	bu
Euro	EUR	gallon	gal
Hong Kong Dollar	HKD	hundredweight	cwt
Japanese Yen	JPY	pound	lb
New Mexican Peso	NMP	million British thermal units	MMBtu
New Zealand Dollar	NZD	metric ton (tonne)	MT
Swiss Franc	CHF	ounce	oz
		point	pt
		ton	ton
		thousand board feet	Mbd ft

Exchange Abbreviations

CBOE Futures Exchange	CFE	ICE Futures	ICE	New York Board of Trade	NYBOT
Chicago Board of Trade	CBOT	Kansas City Board of Trade	KCBT	New York Mercantile Exchange	NYMEX
Chicago Mercantile Exchange	CME	Euronext.liffe	LIFFE	OneChicago	OCX
COMEX Division of NYMEX	COMEX	Montreal Exchange	ME	Sydney Futures Exchange	SFE
Eurex	EUREX	Mercados Financieros	MEFF	Singapore Exchange	SGX
Hong Kong Exchanges	HKEX	Minneapolis Grain Exchange	MGEX	Winnipeg Commodity Exchange	WCE
Italian Derivatives Market	IDEM				

Symbols

-  Available for 1/2 tick trading at prices of less than five ticks.
-  Can be mutually offset at CME and SGX.

Delivery Months

Jan	F	July	N
Feb	G	Aug	Q
Mar	H	Sept	U
April	J	Oct	V
May	K	Nov	X
June	M	Dec	Z

U.S Futures

Australian Dollar–Copper, High Grade

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Australian Dollar	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	100,000 AD	¢/AD	1 pt=\$10	1 pt=\$10	No limit
British Pound	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	62,500 BP	¢/BP	1 pt=\$6.25	1 pt=\$6.25	No limit
Canadian Dollar	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	100,000 CD	¢/CD	1 pt=\$10	1 pt=\$10	No limit
Cattle, Feeder	CME	Mon-Fri: 9:05 am-1:00 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day (LTD) 12:00 pm	F,H,J,K,Q,U,V,X	50,000 lbs	\$/cwt	1 pt=\$5	2.5 pts=\$12.50	\$0.03=\$1,500=300 pts Expandable
Cattle, Live	CME	Mon-Fri: 9:05 am-1:00 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day (LTD) 12:00 pm	G,J,M,Q,V,Z	40,000 lbs	\$/cwt	1 pt=\$4	2.5 pts=\$10	\$0.03=\$1,200=300 pts Expandable
Cocoa	ICE	Mon-Fri: 3:00 am-1:00 pm	H,K,N,U,Z	10 MT	\$/MT	1 pt=\$10	1 pt=\$10	No limit
Coffee "C"	ICE	Mon-Fri: 2:30 am-1:00 pm	H,K,N,U,Z	37,500 lbs	¢/lb	1 pt=\$3.75	5 pts=\$18.75	No limit
Continuous Commodity Index (CCI)	ICE	Mon-Fri: 1:30 am-1:45 pm	F,G,J,M,Q,X	\$500 x Index	100ths/pt	1 pt=\$5	5 pts=\$25	No limit
Copper, High Grade	COMEX	Mon-Fri: 7:10 am-12:00 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	25,000 lbs	¢/lb	1 pt=\$2.50	5 pts=\$12.50	No limit

U.S Futures

Corn–EuroFX

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Corn	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	H,K,N,U,Z	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	30¢=\$1,500 No limit during spot + 2 days prior
Corn, mini	CBOT	Mon-Fri: 9:30 am-1:45 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:45 pm (LTD) 12:00 pm	H,K,N,U,Z	1,000 bu	¢/bu	1¢=\$10	1/8¢=\$1.25	30¢=\$300
Cotton	ICE	Sun-Fri: 8:00 pm-1:30 pm	H,K,N,V,Z	50,000 lbs	¢/lb	1 pt=\$5	1 pt=\$5	3¢=\$1,500=300 pts Variable depending on price
Crude Oil	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	1,000 bbl	\$/bbl	1 pt=\$10	1 pt=\$10	Initial limit: \$10/bbl=\$10,000 Expandable
miNY Crude Oil	NYMEX	(GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	500 bbl	\$/bbl	1 pt=\$5	2.5¢=\$12.50	Expandable
Dow Jones Industrial Average \$10	CBOT	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun: 5:00 pm-8:15 am	H,M,U,Z	\$10 x DJIA Index	100ths/pt	1 pt=\$10	1 pt=\$10	Circuit breaker
mini-sized Dow \$5	CBOT	(GLOBEX) Mon-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm, Sun: 5:00 pm-3:15 pm (LTD) 3:30 pm-8:30 am	H,M,U,Z	\$5 x DJIA Index	100ths/pt	1 pt=\$5	1 pt=\$5	Circuit breaker
Eurodollar ^M	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs: 5:00 pm-4:00 pm, Sun and Hol: 5:00 pm-4:00 pm (LTD) 5:00 am	H,M,U,Z	\$1,000,000	Basis pts	1 pt=\$25	1/2 pt=\$12.50 1/4 pt nearest month	No limit
Euroyen ^M	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs: 5:00 pm-4:00 pm, Sun and Hol: 5:00 pm-4:00 pm	H,M,U,Z	100,000,000 JPY	Basis pts	1 pt=2,500 JPY	1/2 pt=1,250 JPY	No limit
EuroFX	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Fri and Hol: 5:00 pm-4:00 pm, Sun: 5:00 pm-4:00 pm next day (LTD) 9:16 am	H,M,U,Z	125,000 EUR	\$/EUR	1 pt=\$12.50	1 pt=\$12.50	No limit

U.S Futures

E-mini EuroFX–E-mini Japanese Yen

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
E-mini EuroFX	CME	(GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	62,500 EUR	\$/EUR	1 pt=\$6.25	1 pt=\$6.25	No limit
30-day Federal Funds	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm	H,M,U,Z	\$5,000,000	Basis pts	1/2 pt=20.835	1/2 pt=20.835	No limit
Goldman Sachs Commodity Index (GSCI)	CME	Mon-Fri: 7:55 am-1:40 pm (GLOBEX) Mon-Thurs: 5:00 pm-1:40 pm, 2:00 pm-4:00 pm, Sun and Hol: 5:00 pm-1:40 pm	All Months	\$250 x Index	100ths/pt	0.10=\$25	0.05 pt=\$12.50	No limit
Gasoline, RBOB	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All Months	42,000 gal	¢/gal	1 pt=\$4.20	1 pt=\$4.20	Initial limit: \$0.25/gal=\$10,500 Expandable
miNY Gasoline, RBOB	NYMEX	(GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All Months	21,000 gal	¢/gal	1 pt=\$2.10	10 pt=\$21	Expandable
Gold	COMEX	Mon-Fri: 7:20 am-12:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	G,J,M,Q,V,Z	100 troy oz	\$/oz	1¢=\$1	10¢=\$10	No limit
Heating Oil	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	42,000 gal	¢/gal	1 pt=\$4.20	1 pt=\$4.20	Initial limit: \$0.25/gal=\$10,500 Expandable
miNY Heating Oil	NYMEX	(GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	21,000 gal	¢/gal	1 pt=\$2.10	10 pt=\$21	Expandable
Hogs, Lean	CME	Mon-Fri: 9:05 am-1:00 pm, (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day (LTD) 12:00 pm	G,J,K,M,N,Q,V,Z	40,000 lbs	\$/cwt	1 pt=\$4	2-1/2 pts=\$10	3¢=\$1200=300 pts No limits last 2 days of spot Expandable
Japanese Yen	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	12,500,000 JPY	¢/JPY	1 pt=\$12.50	1 pt=\$12.50	No limit
E-Mini Japanese Yen	CME	(GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	6,250,000 JPY	¢/JPY	1 pt=\$6.25	1 pt=\$6.25	No limit

U.S Futures

Lumber, Random Length–Nikkei 225 Stock Index

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Lumber, Random Length	CME	Mon-Fri: 9:00 am-1:05 pm (LTD) 9:00 am-12:05 pm (GLOBEX) Sun-Fri: 5:00 pm-4:00 pm	F,H,K,N,U,X	110,000 bd ft	\$/Mbd ft	1 pt=\$1.10	10 pts=\$11	\$10=\$1,100=1,000 pts Expandable
LIBOR	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri and Hol: 5:00 pm-4:00 pm (LTD) Closes at 5:00 am	All months	\$3,000,000	basis pts	0.005 pt=\$12.50	1/2 pt=\$12.50	No limit
Mexican Peso	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm	H,M,U,Z	500,000 NMP	\$/NMP	1 pt=\$5	2-1/2 pts=\$12.50	No limit
NASDAQ-100 Index	CME	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm Sun and Hol: 5:00 pm-8:15 am	H,M,U,Z	\$100 x Index	100ths/pt	.01 pt=\$1	.50 pt=\$50	Circuit breaker
E-mini NASDAQ-100	CME	(GLOBEX) Mon-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm Sun and Hol: 5:00 pm-3:15 pm (LTD) 3:30 pm-8:30 am	H,M,U,Z	\$20 x Index	100ths/pt	.01 pt=20¢	.50 pt=\$10	Circuit breaker
Natural Gas	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	10,000 MMBtu	\$ and ¢/MMBtu	1 pt=\$10	1 pt=\$10	Initial limit: 3,000 pts=\$30,000 Expandable
miNY Natural Gas	NYMEX	(GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	All months	2,500 MMBtu	\$ and ¢/MMBtu	1¢=\$25	0.5¢=\$12.50	Expandable
New Zealand Dollar	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	100,000 NZD	¢/NZD	0.0001=\$10	0.0001=\$10	No limit
Nikkei 225 Stock Index	CME (\$)	Mon-Fri: 8:00 am-3:15 pm (GLOBEX) Sun-Fri: 2:00 am-3:15 pm, 3:30 pm-4:30 pm (CST), 3:00 am-3:15 pm, 3:30 pm-4:30 pm, 5:00 pm-6:00 pm (CDT)	H,M,U,Z	\$5 x Index	100ths/pt	1 pt=\$5	5 pts=\$25	No limit last trading day Varies according to index level
Nikkei 225 Stock Index M	CME (JPY)	(GLOBEX) Mon-Fri: 5:00 am-3:15 pm, 3:30 pm-4:30 pm (CST), 6:00 am-3:15 pm, 3:30 pm-4:30 pm, 5:00 pm-6:00 pm (CDT)	H,K,U,Z + 3 serials	500 JPY x Index	100ths/pt	5 pts=2,500 JPY	5 pts=2500 JPY	1,000-2,000 pts Pending lead-month settlement level

U.S Futures

Oats–Soybean Meal

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Oats	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	H,K,N,U,Z	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	20¢=\$1,000 No limit during spot + 2 days prior
Orange Juice	ICE	Mon-Fri: 7:00 am-1:00 pm	F,H,K,N,U,X	15,000 lbs	¢/lb	1 pt=\$1.50	5 pts=\$7.50	1,000 pts Expandable
Palladium	NYMEX	Mon-Fri: 7:30 am-12:00 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	H,M,U,Z	100 troy oz	\$/oz	1 pt=\$1	5 pts=\$5	No limit
Platinum	NYMEX	Mon-Fri: 7:20 am-12:05 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	F,J,N,V	50 troy oz	\$/oz	1 pt=\$0.50	10 pts=\$5	No limit
Pork Bellies, Frozen	CME	Mon: 9:05 am-1:00 pm, (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day (LTD) 12:00 pm	G,H,K,N,Q	40,000 lbs	¢/lb	1 pt=\$4	2-1/2 pts=\$10	3¢=\$1,200=300 pts Expandable
Reuters/Jefferies CRB Index	ICE	Mon-Fri: 1:30 am-1:45 pm	H,M,U,Z	\$50 x Index	100ths/pt	1 pt=\$0.50	10 pts=\$5	No limit
Rough Rice	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	F,H,K,N,U,X	2,000 cwt	¢/cwt	1¢=\$20	1/2¢=\$10	50¢=\$1000 No limit during spot + 2 days prior
Mini Russell 1000	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	H,M,U,Z	\$100 x Index	100ths/pt	1 pt=\$1	5 pts=\$5	Circuit breaker
Mini Russell 2000	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	H,M,U,Z	\$100 x Index	100ths/pt	1 pt=\$1	10 pts=\$10	Circuit breaker
Silver	COMEX	Mon-Fri: 7:25 am-12:25 pm (GLOBEX) Sun-Fri and Hol: 5:00 pm-4:15 pm	H,K,N,U,Z	5,000 troy oz	¢/oz	1 pt=\$0.50	50 pts=\$25	No limit
Soybean Meal	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	F,H,K,N,Q,U,V,Z	100 tons	\$/ton	1 pt=\$1	10 pts=\$10	\$20=\$2,000 No limit during spot + 2 days prior

U.S Futures

Soybean Oil–Swiss Franc

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Soybean Oil	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	F,H,K,N,Q,U,V,Z	60,000 lbs	¢/lb	1 pt=\$6	1 pt=\$6	250 pts=2.5¢=\$1,500 No limit during spot + 2 days prior
Soybeans	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	F,H,K,N,Q,U,X	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	70¢=\$3,500 No limit during spot + 2 days prior
Soybeans, mini	CBOT	Mon-Fri: 9:30 am-1:45 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:45 pm (LTD) 12:15 pm	F,H,K,N,Q,U,X	1,000 bu	¢/bu	1¢=\$10	1/8¢=\$1.25	70¢=\$700 No limit during spot + 2 days prior
S&P 500 Index	CME	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-8:15 am	H,M,U,Z	\$250 x Index	100ths/pt	1 pt=\$2.50	10 pts=\$25	Circuit breaker
E-mini S&P 500	CME	(GLOBEX) Mon-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-3:15 pm (LTD) 3:30 pm-8:30 am	H,M,U,Z	\$50 x Index	100ths/pt	1 pt=\$0.50	25 pt=\$12.50	Circuit breaker
S&P MidCap 400 Index	CME	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Sun-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-8:15 am	H,M,U,Z	\$500 x Index	100ths/pt	1 pt=\$5	5 pts=\$25	Circuit breaker
E-mini S&P MidCap 400	CME	(GLOBEX) Sun-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-3:15 pm (LTD) 3:30 pm-8:30 am	H,M,U,Z	\$100 x Index	100ths/pt	0.01 pt=\$1	10 pt=\$10	Circuit breaker
Sugar #11	ICE	Mon-Fri: 2:30 am-1:00 pm	F,H,K,N,V	112,000 lbs	¢/lb	1 pt=\$11.20	1 pt=\$11.20	No limit
Swiss Franc	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Fri and Hol: 5:00 pm-4:00 pm (LTD) 9:16 am	H,M,U,Z	125,000 CHF	¢/CHF	1 pt=\$12.50	1 pt=\$12.50	No limit

U.S Futures

U.S. Treasury Bonds–Wheat, mini

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
U.S. Treasury Bonds	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm (LTD) 12:00 pm	H,M,U,Z	\$100,000	32nds/pt	1/32=\$31.25	1/2 of 1/32=\$15.63	No limit
U.S. Treasury Notes, 10-year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm (LTD) 12:00 pm	H,M,U,Z	\$100,000	32nds/pt	1/32=\$31.25	1/2 of 1/32=\$15.63	No limit
U.S. Treasury Notes, 5-year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm (LTD) 12:00 pm	H,M,U,Z	\$100,000	32nds/pt	1/2 of 1/32=\$15.63	1/2 of 1/32=\$15.63	No limit
U.S. Treasury Notes, 2-year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm (LTD) 12:00 pm	H,M,U,Z	\$200,000	32nds/pt	1/4 of 1/32=\$15.63	1/4 of 1/32=\$15.63	No limit
U.S. Treasury Notes, 3-year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm (LTD) 12:00 pm	H,M,U,Z	\$200,000	32nds/pt	1/4 of 1/32=\$15.63	1/4 of 1/32=\$15.63	No limit
U.S. Dollar Index	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm (LTD) Expiring contracts close at 9:00 am	H,M,U,Z	\$1,000 x Index	100ths/pt	1 pt=\$10	1 pt=\$10	No limit
CBOE Volatility Index (VIX)	CFE	(CBOE Direct) 8:30 am-3:15 pm	All months	\$1000 VIX	100ths/pt	1 pt=\$1	1 pt=\$10	No limit
Wheat (Soft Red Winter)	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm (LTD) 12:00 pm	H,K,N,U,Z	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	60¢=\$3,000 No limit during spot + 2 days prior
Wheat (Hard Red Winter)	KCBT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	H,K,N,U,Z	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	60¢=\$3,000 No limit during spot + 2 days prior
Wheat (Hard Red Spring)	MGEX	(GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:30 pm	H,K,N,U,Z	5,000 bu	¢/bu	1¢=\$50	1/4¢=\$12.50	60¢=\$3,000 No limit during spot + 2 days prior
Wheat, mini	CBOT	Mon-Fri: 9:30 am-1:45 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:45 pm (LTD) 12:00 pm	H,K,N,U,Z	1,000 bu	¢/bu	1¢=\$10	1/8¢=\$1.25	60¢=\$600 No limit during spot + 2 days prior

Options on U.S Futures

Australian Dollar–Crude Oil

Contract	Exchange	Trading Hours (Central Time)	Contract Size	Minimum Price Fluctuation	Price Limit
Australian Dollar ☾	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Thurs and Hol: 5:00 pm-4:00 pm	100,000 AD	1 pt=\$10	No limit
British Pound	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Thurs and Hol: 5:00 pm-4:00 pm	62,500 BP	1 pt=\$6.25	No limit
Canadian Dollar ☾	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun: 5:00 pm-4:00 pm next day, Mon-Thurs and Hol: 5:00 pm-4:00 pm	100,000 CD	1 pt=\$10	No limit
Cattle, Feeder	CME	Mon-Fri: 9:05 am-1:02 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day	50,000 lbs	2-1/2¢/cwt = \$12.50	No limit
Cattle, Live	CME	Mon-Fri: 9:05 am-1:02 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day	40,000 lbs	2-1/2¢/cwt=\$10	No limit
Cocoa	ICE	Floor Mon-Fri: 7:00 am-12:00 pm (ICE) Sun-Fri: 3:00 am-1:00 pm	10 MT	1 pt=\$10	No limit
Coffee “C”	ICE	Floor Mon-Fri: 7:00 am-12:30 pm (ICE) Sun-Fri: 2:30 am-1:00 pm	37,500 lbs	\$0.0001/lb=\$3.75	No limit
Continuous Commodity Index (CCI) ☾	ICE	Mon-Fri: 9:00 am-1:45 pm	\$500 x Index	5 pt=\$25	No limit
Copper, High Grade	COMEX	Mon-Fri: 7:10 am-12:00 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	25,000 lbs	5 pts=\$12.50	No limit
Corn	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	5,000 bu	1/8¢/bu=\$6.25	30¢/bu=\$1,500 No limit last trading day
Cotton	ICE	Mon-Fri: 9:30 am-1:15 pm (ICE) Sun-Fri: 8:00 pm-1:30 pm	50,000 lbs	1¢/cwt=\$5	No limit
Crude Oil	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm- 4:15 pm	1,000 bbl	1 pt=\$10	No limit

Options on U.S Futures

DJIA-Lumber

Contract	Exchange	Trading Hours (Central Time)	Contract Size	Minimum Price Fluctuation	Price Limit
Dow Jones Industrial Average \$10	CBOT	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun: 5:00 pm-8:15 am	\$10 x DJIA Index	1 pt=\$10	No limit Options trading halted when lead futures lock limit
mini-sized Dow \$5	CBOT	(GLOBEX) Mon-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm, Sun: 5:00 pm-3:15 pm	\$5 x DJIA Index	1 pt=\$5	No limit Options trading halted when lead futures lock limit
Eurodollar	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs: 5:00 pm-4:00 pm, Sun and Hol: 5:00 pm-4:00 pm	\$1,000,000	1/2 pt=\$12.50	No limit
EuroFX 	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs and Hol: 5:00 pm-4:00 pm, Sun: 5:00 pm-4:00 pm next day	125,000 EUR	\$0.0001/EUR=\$12.50/contract	No limit
Euroyen	CME	(GLOBEX) Mon-Thurs: 5:00 pm-4:00 pm, Sun and Hol: 5:00 pm-4:00 pm	100,000,000 JPY	0.005=1,250 JPY	No limit
Gasoline, RBOB	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	42,000 gal	1 pt=\$4.20	No limit
Gold	COMEX	Mon-Fri: 7:20 am-12:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	100 oz	10¢/oz=\$10	No limit
GSCI	CME	Mon-Fri: 7:55 am-1:40 pm	\$250 x Index	0.05/\$12.50	No limit
Heating Oil	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	42,000 gal	1 pt=\$4.20	No limit
Hogs, Lean	CME	Mon-Fri: 9:05 am-1:02 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00pm, Thurs: 5:00 pm-1:55 pm	40,000 lbs	2-1/2¢/cwt=\$10	No limit
Japanese Yen 	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs and Hol: 5:00 pm-4:00 pm, Sun: 5:00 pm-4:00 pm next day	12,500,000 JPY	1 pt=\$12.50	No limit
Lumber	CME	Mon-Fri: 9:00 am-1:07 pm (GLOBEX) Sun-Fri: 5:00 pm-4:00 pm	110,000 bd ft	10 pts=\$11	No limit

Options on U.S Futures

LIBOR–Rough Rice

Contract	Exchange	Trading Hours (Central Time)	Contract Size	Minimum Price Fluctuation	Price Limit
LIBOR (One month)	CME	Mon-Fri: 7:20 am-2:00 pm	\$3,000,000	0.005=\$12.50	No limit Options trading halted when lead futures lock limit
Mexican Peso 	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs and Hol: 5:00 pm-4:00 pm, Sun: 5:00 pm-4:00 pm next day	500,000 NMP	2-1/2 pts=\$12.50	No limit
NASDAQ-100 Index	CME	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thurs: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-8:15 am	\$100 x Index	25 pts=\$25 5 pts if premium is ≤ \$300	No limit Options trading halted when lead futures lock limit
Natural Gas	NYMEX	Mon-Fri: 8:00 am-1:30 pm (GLOBEX) Sun-Fri: 5:00 pm-4:15 pm	10,000 MMBtu	1 pt=\$10	No limit
Nikkei 225 Stock Index	CME	Mon-Fri: 8:00 am-3:15 pm	\$5 x Index	5 pts=\$25	No limit
Oats	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	5,000 bu	1/8¢/bu=\$6.25	20¢/bu No limit last trading day
Orange Juice	NYBOT	Mon-Fri: 9:00 am-12:30 pm (ICE) Mon-Fri: 7:00 am-1:00 pm	15,000 lbs	5 pts=\$7.50	No limit
Platinum	NYMEX	Mon-Fri: 7:20 am-12:05 pm	50 oz	1/10¢=\$5	No limit
Pork Bellies	CME	Mon-Fri: 9:05 am-1:02 pm (GLOBEX) Mon: 9:05 am-4:00 pm, Mon-Wed: 5:00 pm-4:00 pm, Thurs: 5:00 pm-1:55 pm next day	40,000 lbs	2-1/2¢/cwt=\$10	No limit
Mini Russell 1000	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	\$100 x Index	5 pts=\$5	Circuit breaker
Mini Russell 2000	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	\$100 x Index	10 pts=\$10	Circuit breaker
Rough Rice	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	2,000 cwt	1/4¢/cwt=\$5	50¢/cwt No limit last trading day

Options on U.S Futures

Silver-T-Note

Contract	Exchange	Trading Hours (Central Time)	Contract Size	Minimum Price Fluctuation	Price Limit
Silver	COMEX	Mon-Fri: 7:25 am-12:25 pm (GLOBEX) Sun-Fri and Hol: 5:00 pm- 4:15 pm	5,000 oz	1/10¢/oz=\$5	No limit
Soybean Meal	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	100 tons	5¢/ton=\$5	\$20=\$2,000 No limit last trading day
Soybean Oil	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15pm	60,000 lbs	1/2 of 1 pt=\$3	250 pts=25¢=\$1,500 No limit last trading day
Soybeans	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15pm	5,000 bu	1/8¢/bu=\$6.25	70¢/bu=\$3,500 No limit last trading day
S&P 500 Index	CME	Mon-Fri: 8:30 am-3:15 pm (GLOBEX) Mon-Thur: 5:00 pm-8:15 am, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-8:15 am	\$250 x Index	10 pts=\$25 5 pts if premium is ≤ 300 pts	No limit Options trading halted when lead futures lock limit
E-mini S&P 500	CME	(GLOBEX) Mon-Thurs: 5:00 pm-3:15 pm, 3:30 pm-4:30 pm, Sun and Hol: 5:00 pm-3:15 pm	\$50 x Index	25 pts=\$12.50 5 pts if premium is ≤ 300 pts	No limit Options trading halted when lead futures lock limit
S&P MidCap 400 Index	CME	Mon-Fri: 8:30 am-3:15 pm	\$500 x Index	5 pts=\$25	No limit Options trading halted when lead futures lock limit
Sugar #11	NYBOT	Mon-Fri: 7:10 am-12:30 am (ICE) Mon-Fri: 2:30 am-1:00 pm	112,000 lbs	0.01¢/lb=\$11.20	No limit
Swiss Franc 	CME	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Mon-Thurs and Hol: 5:00 pm-4:00 pm, Sun: 5:00 pm-4:00 pm next day	125,000 CHF	1 pt=\$12.50 1/2 ticks if premium is ≤ 5 pts	No limit
Treasury Bond	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm	\$100,000	1/64 pt=\$15.63	No limit
T-Note, 10-Year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm	\$100,000	1/64 pt=\$15.63	No limit
T-Note, 5-Year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm	\$100,000	1/64 pt=\$15.63	No limit
T-Note, 2-Year	CBOT	Mon-Fri: 7:20 am-2:00 pm (GLOBEX) Sun-Fri: 5:30 pm-4:00 pm	\$200,000	1/2 of 1/64 pt=\$15.63	No limit

Options on U.S Futures

U.S. Dollar Index–Wheat

Contract	Exchange	Trading Hours (Central Time)	Contract Size	Minimum Price Fluctuation	Price Limit
U.S. Dollar Index	NYBOT	(NY) 7:00 am-2:00 pm	\$1,000 x Index	1 pt=\$10	No limit
Wheat	CBOT	Mon-Fri: 9:30 am-1:15 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	5,000 bu	1/8¢/bu=\$6.25	60¢/bu=\$3,000 No limit last trading day
Wheat	KCBT	Mon-Fri: 9:30 am-1:25 pm (GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:15 pm	5,000 bu	1/8¢/bu=\$6.25	60¢/bu=\$3,000
Wheat	MGEX	(GLOBEX) Sun-Fri: 6:00 pm-7:15 am, 9:30 am-1:30 pm	5,000 bu	1/8¢/bu=\$6.25	60¢/bu=\$3,000

Security Futures

Single Stock–ETF Futures

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Price Point Value	Minimum Price Fluctuation	Price Limit
Single Stock Futures	OCX	Mon-Fri: 8:30 am- 3:00 pm	H,M,U,Z + 2 serial	100 shares Can vary due to corporate events	\$/share	0.01=\$1	\$0.01	No limit
ETF Futures	OCX	Mon-Fri: 8:30 am- 3:15 pm	H,M,U,Z + 2 serial	100 shares	\$/share	0.01=\$1	\$0.01	No limit

Non-U.S Futures

Brent Crude Oil–Cocoa #7

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Minimum Price Fluctuation	Price Limit
Brent Crude Oil	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	All months	1,000 bbl	¢/bbl	1¢/bbl=\$10	No limit
CAC 40	MATIF	Mon-Fri: 1:00 am-11:15 am, 11:15 am-3:00 pm	All months	10 EUR x Index	Index with 1 decimal	0.5 pts=5 EUR	No limit
Canola	ICE	Sun-Fri: 8:00 pm-1:15 pm	F,H,K,N,U,X	20 tonnes	CD/tonne	10¢ CD/tonne=\$2 CD	45 CD/tonne
Cocoa #7	LIFFE	Mon-Fri: 3:30 am-10:50 am	H,K,N,U,Z	10 tonnes	BP/tonne	1 BP/tonne=10 BP	No limit

Non-U.S Futures

10-year Swiss Government Bonds–S&P MIB Index

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Minimum Price Fluctuation	Price Limit
10-Year Swiss Government Bonds	EUREX	Mon-Fri: 1:30 am-10:00 am	H,M,U,Z	100,000 CHF	Basis pts	1 pt=10 CHF	No limit
DAX	EUREX	Mon-Fri: 12:50 am-3:00 pm	H,M,U,V,Z	25 EUR x Index	Basis pts	0.5 pt=12.5 EUR	No limit
Dow Jones Euro STOXX 50	EUREX	Mon-Fri: 12:50 am-3:00 pm	H,M,U,Z	10 EUR x Index	Basis pts	1 pt=10 EUR	No limit
E.Schatz	EUREX	Mon-Fri: 1:00 am-3:00 pm	H,M,U,Z	100,000 EUR	Basis pts	0.5 pt=5 EUR	No limit
Euribor (3 month)	LIFFE	Sun-Fri: 7:00 pm-3:00 pm	H,M,U,Z	1,000,000 EUR	Basis pts	0.5 pt=12.50 EUR	No limit
Euribor (3 month)	EUREX	Mon-Fri: 1:00 am-12:00 pm	H,M,U,Z	1,000,000 EUR	Basis pts	0.5 pt=12.5 EUR	No limit
Euro-Bobl	EUREX	Mon-Fri: 1:00 am-3:00 pm	H,M,U,Z	100,000 EUR	Basis pts	1 pt=10 EUR	No limit
Euro-Bund	EUREX	Mon-Fri: 1:00 am-3:00 pm	H,M,U,Z	100,000 EUR	Basis pts	1 pt=10 EUR	No limit
Eurodollar ^M	SGX	Sun-Fri: 5:45 pm-5:00 am (CST), 6:45 pm-6:00 am (CDT)	H,M,U,Z	\$1,000,000	Basis pts 1/2 pt, first 4 cycles	0.25=\$6.25 spot month 0.50= \$12.50 back months	No limit
Euro Swiss	LIFFE	Mon-Fri: 1:30 am-12:00 pm	H,M,U,Z	1,000,000 CHF	Basis pts	1 pt=25 CHF	No limit
Euroyen ^M	SGX	Sun-Fri: 5:43 pm-5:05 am (CST), 6:43 pm-6:05 am (CDT)	H,M,U,Z	100,000,000 JPY	Basis pts	0.5 pt=1,250 JPY	No limit
FTSE 100	LIFFE	Mon-Fri: 2:00 am-3:00 pm	H,M,U,Z	10 BP x Index	100th/pt	0.5 pt=5 BP	No limit
Gas Oil	ICE	Sun 5:00 pm-5:00 pm next day, Mon-Thu: 7:00 pm-5:00 pm	All months	100 MT	¢/ton	25¢/ton=\$25	No limit
Gilt, Long	LIFFE	Mon-Fri: 2:00 am-12:00 pm	H,M,U,Z	100,000 BP	100th/pt	1 pt=10 BP	No limit
Hang Seng	HKE	Sun-Fri: 8:45 pm-11:30 pm, 1:30 am-3:15 am (CDT)	All months	50 HKD x Index	Basis pts	1 pt=50 HKD	No limit
IBEX-35	MEFF	Mon-Fri: 2:00 am-10:35 am	H,M,U,Z	10 EUR x Index	100th/pt	1 pt=10 EUR	No limit
JGB, mini	SGX	Sun-Fri: 5:45 pm-3:15 am (CST), 6:45 pm-4:15 am (CDT)	H,M,U,Z	10,000,000 JPY	Basis pts	1 pt=1,000 JPY	No limit
S&P MIB Index	IDEM	Mon-Fri: 2:00 am-10:40 am	H,M,U,Z	5 EUR x Index	Basis pts	5 pt=25 EUR	No limit

Non-U.S Futures

MSCI Taiwan–White Sugar

Contract	Exchange	Trading Hours (Central Time)	Months	Contract Size	Contract Quoted In	Minimum Price Fluctuation	Price Limit
MSCI Taiwan	SGX	Sun-Fri: 6:45 pm-11:50 pm, 12:45 am-5:00 am (CST), 7:45 pm-12:50 pm, 1:45 am-6:00 am (CDT),	All months	\$100 x Index	Basis pts	0.1 pt=\$10	7-15% No limit last trading day
NIKKEI 225 ^M	SGX	Sun-Fri: 5:45 pm-8:15 pm, 9:15 pm-12:30 am, 1:30 am-5:00 am (CST) 6:45 pm-9:15 pm, 10:15 pm-1:30 am, 2:30 am-6:00 am (CDT)	H,M,U,Z	500 JPY x Index	Basis pts	5 pt=2,500 JPY	7.50% Expandable
90-Day Bank Bills*	SFE	Mon-Fri: 5:28 pm-1:30 am, 2:08 am-4:00 pm (CDT)	H,M,U,Z	1,000,000 AD	Basis pts	1 pt ~ 24 AD	No limit, Variable value
Robusta Coffee (No. 409)	LIFFE	Mon-Fri: 2:00 am-11:30 am	F,H,K,M,N,U,X	10 tonnes	\$/tonne	\$1/ton=\$10	No limit
SPI 200	SFE	Sun-Fri: 6:50 pm-1:30 am, 2:10 am-4:00 pm (CDT)	H,M,U,Z	25 AD x Index	Basis pts	1 pt=25 AD	No limit
Short Sterling	LIFFE	Mon-Fri: 1:30 am-12:00 pm	H,M,U,Z	500,000 BP	100th/pt	0.5 pt=6.25 BP	No limit
S&P Canada 60	ME	Mon-Fri: 8:30 am-3:15 pm	H,M,U,Z	200 CD x Index	Basis pts	0.1 pt=20 CD	Circuit breaker
10-Year Bond* Australian	SFE	Sun-Fri: 5:32 pm-1:30 am, 2:12 am-4:00 pm (CDT)	H,M,U,Z	100,000 AD	Basis pts	0.5 pt ~ 40 AD	No limit, Variable value
10-Year Canadian Bond	ME	Mon-Fri: 7:20 am-2:00 pm	H,M,U,Z	100,000 CD	Basis pts	0.01 pt=10 CD	300 pts=3,000 CD
3-Month Banker Acceptance Canadian	ME	Mon-Fri: 7:00 am-2:00 pm	H,M,U,Z	1,000,000 CD	Basis pts	0.005 pt =12.50 CD front 3 mos 1 pt=25 CD all other	No limit
3-Year Bond* Australian	SFE	Sun-Fri: 5:30 pm-1:30 am, 2:10 am-4:00 pm (CDT)	H,M,U,Z	100,000 AD	Basis pts	0.5 pt ~ 14 AD	No limit, Variable value
White Sugar	LIFFE	Mon-Fri: 3:45 am-11:30 am	H,K,Q,V,Z	50 tonnes	¢/tonne	10¢/tonne=\$5	No limit

* Trading times vary with U.S. Daylight Savings Time.

Order-Entry Policy for Side-by-Side Markets

A futures market is considered “side-by-side” when trading in the instrument is offered on the electronic venue concurrent with the hours that it is traded in the pit. Non-spread futures orders for all contract months in side-by-side markets must be placed using the corresponding electronic trading symbol. All such orders placed in a side-by-side market using the pit-traded symbol will be rejected. Electronic-market execution surcharges may apply. Contact your sales representative or trade desk for details. The markets currently affected by this policy are on the right.

Please be aware that electronic trading hours often are longer than those for the same market in open-outcry. Thus, a day order (which expires at the end of the trading session) and an open order (good ‘til canceled) may be elected during these extended trading hours.

Please reference the exchange Web sites for current trading hours.

On Globex, stop orders are “stop with protection” which are triggered when the designated price is traded. The order is entered as a limit order equal to the trigger price, plus or minus 50% of the No Bust Range for that product.

Due to the extended trading hours of electronically traded markets, it’s important to understand the “business day” for a given market. Trading hours for each product define the business day. Therefore, it is possible for two orders placed on the same calendar day to have different business days, or trade dates.

For example, trading hours for the electronically traded 30-year Treasury Bond contract on Globex trade from 5:30 p.m. until 4 p.m. the following afternoon. A filled order placed at 1 p.m. on January 2 will have a business day of January 2. A filled order placed at 7 p.m. on January 2 will have a business day of January 3. You will see activity from the order filled at 1 p.m. on the January 2 statement. You will see the activity from the order filled on January 2 at 7 p.m. on the January 3 statement, as it was elected after the January 3 trading session began.

In some electronic markets, we maintain our open order book by re-submitting GTC orders before the start of each session. Consequently, your queue position within the order book will not be preserved from session to session.

Lind-Waldock at its sole discretion reserves the right to route your order to the open-outcry venue should the electronic order systems be unavailable for any length of time. Lind-Waldock also reserves the right to add or delete products affected by this policy at its discretion.

CBOT Legacy Products (cmegroup.com)	Electronic symbol	Open-outcry symbol
Fed Funds	ZQ	TY
T-bonds	ZB	TR
10-year T-notes	ZN	ME
5-year T-notes	ZF	TN
2-year T-notes	ZT	YS
Corn	ZC	C
Oats	ZO	O
Rough Rice	ZR	DF
Soybeans	ZS	S
Soybean Meal	ZM	SM
Soybean Oil	ZL	BO
Wheat	ZW	W

CME Group (cmegroup.com)		
Australian dollar	A2	OX
British pound	B2	BP
Canadian dollar	C2	CD
Eurodollars	GE	YR
Euro FX	Y2	EC
Japanese yen	J2	JY
Mexican peso	M2	MB
New Zealand dollar	N2	NE
Swiss franc	S2	SF

NYMEX* (nymex.com)		
Copper	YH	GI
Gold	YG	GC
Palladium	YA	PA
Platinum	YP	PL
Silver	YV	SV
Crude oil	YC	CL
Heating oil	YO	HO
Natural gas	YN	NO
RBOB gasoline	RB	RBOB

ICE (theice.com)		
Dollar Index	IDX	TX**
Cocoa	ICC	CO**
Coffee	IKC	CC**
Cotton	ICT	NY**
Orange Juice	IOJ	OJ**
Sugar	ISB	SU**

Contracts subject to change. Please call your Trade Desk for updates.

*NYMEX electronic trades on CME Globex.

**Open-outcry available for options orders only.

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