

Indexes							
Commodity	Exchange	Symbol	Tick	Tick Value	Size Value	MONTHS	Electronic Market Times (CDT)
E-Mini S&P 500	CME	ES	0.25	\$12.50	\$50 x Index	H, M, U, Z,	5pm-3:15pm
E-Mini Nasdaq	CME	NQ	0.25	\$5	\$20 x Index	H, M, U, Z,	5pm-3:15pm
E-Mini Dow Jones - \$5	CBOT	YM	1	\$5	\$5 x Index	H, M, U, Z,	5pm-3:15pm
Mini Russell	ICE	TF	0.1	\$10.00	\$100 x Index	H, M, U, Z,	5pm-3:15pm
E-Mini Midcap 400	CME	EMD	0.1	\$10.00	\$100 x Index	H, M, U, Z,	5pm-3:15pm
Nikkei 225	CME	NKD	5	\$25.00	\$5 x Index	H, M, U, Z,	2am-3:15pm & 3:30pm-4:30pm
<b>Eurex</b>							
Dax	EUREX	FDAX	0.5	12.50 EUR	25 EUR x Index	H, M, U, Z,	1 am - 3pm
Stoxx 50	EUREX	FESX	1	10 EUR	10 EUR x Index	H, M, U, Z,	1 am - 3pm
Euro Bund	EUREX	FGBL	0.01	10 EUR	EUR 100,000	H, M, U, Z,	1am-3pm
BOBL	EUREX	FGBM	0.005	5 EUR	EUR 100,000	H, M, U, Z,	1am-3pm
Schatz	EUREX	FGBS	0.005	5 EUR	EUR 100,000	H, M, U, Z,	1am-3pm
<b>Interest Rates</b>							
30 Year T-Bond	CBOT	ZB	1/32	\$31.250	\$100,000.00	H, M, U, Z,	5:30pm - 4pm
10 Year Note	CBOT	ZN	1/2 of 1/32	\$15.625	\$100,000.00	H, M, U, Z,	5:30pm - 4pm
5 Year Note	CBOT	ZF	1/2 of 1/64	\$7.81	\$100,000.00	H, M, U, Z,	5:30pm - 4pm
2 Year Note	CBOT	ZT	1/4 of 1/32	\$7.81	\$200,000.00	H, M, U, Z,	5:30pm - 4pm
Eurodollar	CME	GE	0.005	\$12.50	\$100,000.00	H, M, U, Z,	5pm-4pm
<b>Currencies</b>							
Euro FX	CME	6E	0.0001	\$12.50	EUR 125,000	H, M, U, Z,	5pm-4pm
E-Mini Euro FX	CME	E7	0.0001	\$6.25	EUR 62,500	H, M, U, Z,	5pm-4pm
Japanese Yen	CME	6J	0.000001	\$12.50	YEN 12,500,000	H, M, U, Z,	5pm-4pm
Swiss Franc	CME	6S	0.0001	\$12.50	SF125,000	H, M, U, Z,	5pm-4pm
British Pound	CME	6B	0.0001	\$6.25	GBP 62,500	H, M, U, Z,	5pm-4pm
Australian Dollar	CME	6A	0.0001	\$10.00	A\$ 100,000	H, M, U, Z,	5pm-4pm
Canadian Dollar	CME	6C	0.0001	\$10.00	C\$ 100,000	H, M, U, Z,	5pm-4pm
US Dollar Index	ICE	DX	0.005	\$5.00	1000 x Index	H, M, U, Z,	10pm-6pm
<b>Metals (NYMEX ON CME)</b>							
Gold	COMEX	GC	0.1	\$10.00	100 oz	G, J, M, Q, V, Z	5pm-4:15pm
Copper	COMEX	HG	0.05	\$12.50	25,000 lbs	ALL	5pm-4:15pm
Silver	COMEX	SI	0.005	\$25.00	5,000 oz	F, H, K, N, U, Z	5pm-4:15pm
<b>Meats (CME)</b>							
Live Cattle	CME	LE	0.00025	\$10.00	40,000 lbs	G, J, K, M, N, Q, V, Z	9:05am-1:55pm
Lean Hogs	CME	HE	0.00025	\$10.00	40,000 lbs	G, J, M, N, Q, V, Z	9:05am-1:55pm
<b>Grains (CBOT on CME)</b>							
Corn	CBOT	ZC	1/4 cent	\$12.50	5,000 bu	H, K, N, U, Z	6pm-6am & 9:30am-1:15pm
Oats	CBOT	ZO	1/4 cent	\$12.50	5,000 bu	H, K, N, U, Z	6pm-6am & 9:30am-1:15pm
Soybeans	CBOT	ZS	1/4 cent	\$12.50	5,000 bu	F, H, K, N, Q, U, X	6pm-6am & 9:30am-1:15pm
Wheat	CBOT	ZW	1/4 cent	\$12.50	5,000 bu	H, K, N, U, Z	6pm-6am & 9:30am-1:15pm
Soybean Oil	CBOT	ZL	1	\$6.00	60,000 lbs	F, H, K, N, Q, U, V, Z	6pm-6am & 9:30am-1:15pm
Soybean Meal	CBOT	ZM	1	\$10.00	100 tons	F, H, K, N, Q, U, V, Z	6pm-6am & 9:30am-1:15pm
<b>Softs (ICE)</b>							
Cotton	ICE	CT	0.01	\$5.00	50,000 lbs	H, K, N, U, Z	2:30am-1pm
Cocoa	ICE	CC	1	\$10.00	10 tons	H, K, N, U, Z	2:30am-1pm
Sugar #11	ICE	SB	0.01	\$11.20	112,000 lbs	H, K, N, U, Z	2:30am-1pm
Coffee	ICE	KC	0.05	\$18.75	37,500 lbs	H, K, N, U, Z	2:30am-1pm
<b>Energies</b>							
Crude Oil	NYMEX	CL	0.01	\$10.00	1,000 bbl	ALL	5pm-4:15pm
Natural Gas	NYMEX	NG	0.1	\$10.00	10,000 mmBtu	ALL	5pm-4:15pm
Heating Oil	NYMEX	HO	0.01	\$4.20	42,000 gal	ALL	5pm-4:15pm
E-Mini Crude Oil	NYMEX	QM	0.025	\$12.50	500 bbl	ALL	5pm-4:15pm
E-Mini Natural Gas	NYMEX	QG	0.5	\$12.50	2,500 mmBtu	ALL	5pm-4:15pm
RBOB GAS	NYMEX	RB	0.01	\$4.20	42,000 gal	ALL	5pm-4:15pm

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



**NYMEX Margins:**

[http://www.nymex.com/ewd\\_margins.aspx](http://www.nymex.com/ewd_margins.aspx)

**CME Group Margins:**

<http://www.cmegroup.com/CmeWeb/html.wrap/wrappedpages/clearing/pbrates/PBISHomePage.htm?h=2>

**Eurex Margins:**

[http://www.eurexclearing.com/documents/clearing\\_circulars\\_en.html](http://www.eurexclearing.com/documents/clearing_circulars_en.html)

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