



CONTRACT SPECIFICATIONS AND TRADING HOURS

(Compliments of DanielsTrading.com)

Energy Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Crude Oil-Light Sweet	NYMEX	1,000 barrels	1¢/barrel=\$10.00	\$10/bbl=\$10,000	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
E-mini Crude Oil	NYMEX	500 barrels	\$.025/barrel=\$10.00	Pls. consult exchange	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
RBOB Gasoline	NYMEX	42,000 gallons	.01¢/gal.=\$.20	25c/gal=\$10,500	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
E-mini RBOB Gasoline	NYMEX	21,000 gallons	.1¢/gal.=\$.21.00	Pls. consult exchange	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
Heating Oil	NYMEX	42,000 gallons	.01¢/gal.=\$.20	25c/gal=\$10,500	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
E-mini Heating Oil	NYMEX	21,000 gallons	.1¢/gal.=\$.21.00	Pls. consult exchange	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
Henry Hub Natural Gas	NYMEX	10,000 mmBtu	.1¢/mmBtu=\$10.00	\$3/mmBtu=\$30,000	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
E-mini Natural Gas	NYMEX	2,500 mmBtu	\$.5¢/mmBtu=\$12.50	Pls. consult exchange	All 12 months	9:00 AM-2:30 PM ET	CME Globex 5:45 PM-5:00 PM ET
Propane	NYMEX	42,000 gallons	.01¢/gallon=\$.20	25c/gal=\$10,500	All 12 months	9:20 AM-1:10 PM ET	CME Globex 5:45 PM-5:00 PM ET

Currency Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Australian Dollar	CME	A\$100,000	.01¢/AD=\$10.00	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT CT
Brazilian Real	CME	BR100,00	.00005/BR=\$5	None	All 12 months	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
British Pound	CME	£62,500	.01¢/£=\$6.25	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Canadian Dollar	CME	C\$100,000	.01¢/CD=\$10.00	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Euro FX	CME	EUR125000	.01¢/€=\$12.50	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Euro FX E-Mini	CME	EUR62500	.01¢/€=\$6.25	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM CT
Euro FX/JY	CME	EUR125000	.01€/¥=¥1,250.00	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Japanese Yen	CME	¥12,500,000	\$0.0000005/¥=\$6.25	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Japan Yen E-Mini	CME	¥6,250,000	\$0.0000010/¥=\$6.25	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM CT
Mexican Peso	CME	M.P.500,000	.0025¢/MP=\$12.50	None	All	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
New Zealand Dollar	CME	NZ\$100,000	.01¢/NZ\$=\$10.00	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
South African Rand	CME	SAR500,000	.0025¢/SAR=\$12.50	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
Swiss Franc	CME	SF125,000	.01¢/SF=\$12.50	None	H,M,U,Z	7:20 AM-2:00 PM CT	CME Globex 5:00 PM-4:00 PM CT
U.S. Dollar Index	IFUS	\$1,000 x Index	.01=\$10.00	None	H,M,U,Z		8:00 PM-5:00 PM* ET

Food & Fiber Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Cocoa	IFUS	10 metric tons	\$1/ton=\$10.00	None	H,K,N,U,Z		4:00 AM-2:00 PM ET
Coffee "C"	IFUS	37,500 lbs.	.05¢/lb.=\$18.75	None	H,K,N,U,Z		3:30 AM-2:00 PM ET
Cotton #2	IFUS	50,000 lbs.	.01¢/lb.=\$5.00	3¢/lb.=\$1,500	H,K,N,V,Z		9:00 PM-2:30 PM ET
FCOJ	IFUS	15,000 lbs.	.05¢/lb.=\$7.50	5¢/lb.=\$750	F,H,K,N,U,X		8:00 AM-2:00 PM ET
Sugar #11	IFUS	112,000 lbs.	.01¢/lb.=\$11.20	None	F,H,K,N,V		2:30 AM-2:00 PM ET

Livestock Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Feeder Cattle	CME	50,000 lbs.	\$.00025/cwt.=\$12.50	\$0.045	F,H,J,K,Q,U,V,X	9:05 AM-1:00 PM CT	CME Globex 9:05 AM Monday opening; 8:00 AM-4:00 PM CT; Friday 1:55 PM CT close
Live Cattle	CME	40,000 lbs.	\$.00025/cwt.=\$10.00	\$0.03	G,J,M,Q,V,Z	9:05 AM-1:00 PM CT	CME Globex 9:05 AM Monday opening; 8:00 AM-4:00 PM CT; Friday 1:55 PM CT close
Lean Hogs	CME	40,000 lbs.	\$.00025/cwt.=\$10.00	\$.03 per pound above or below previous day's settlement price; none for expiring contract in last 2 trading days	G,J,K,M,N,Q,V,Z	9:05 AM-1:00 PM CT	CME Globex *8:30 AM-1:05 PM CT

Grains & Oilseeds Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Barley-Western	IFED	20 tonnes	C\$.10/ton=C\$2.00	C\$7.50/ton=C\$150	H,K,N,V,Z		8:00 PM to 2:15 PM* ET
Canola	IFCA	20 tonnes	C\$.10/ton=C\$2.00	C\$30/tonne=C\$600	F,H,K,N,U,X		8:00 PM to 2:15 PM* ET
Corn	CBOT	5,000 bu.	¼¢/bu.=\$.12.50	20¢/bu.=\$.1,000	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Mini-sized Corn	CBOT	1,000 bu	1/8¢/bu.=\$.1.25	20¢/bu.=\$.200	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:45 PM CT
Oats	CBOT	5,000 bu.	¼¢/bu.=\$.12.50	20¢/bu.=\$.1,000	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Rice-Rough	CBOT	2,000 cwt.	.5¢/cwt.=\$.10.00	50¢/cwt.=\$.1,000	F,H,K,N,U,X		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Soybeans	CBOT	5,000 bu.	¼¢/bu.=\$.12.50	50¢/bu.=\$.2,500	F,H,K,N,Q,U,X		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Mini-sized Soybeans	CBOT	1,000 bu.	1/8¢/bu.=\$.1.25	50¢/bu.=\$.500	F,H,K,N,Q,U,X		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Soybean Meal	CBOT	100 Short Tons	10¢/Short Ton=\$.10.00	2¢/lb.=\$.1,200	F,H,K,N,Q,U,V,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Wheat	CBOT	5,000 bu.	¼¢/bu.=\$.12.50	30¢/bu.=\$.1,500	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Wheat	KCBT	5,000 bu.	¼¢/bu.=\$.12.50	30¢/bu.=\$.1,500	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:15 PM CT
Mini-sized Wheat	CBOT	1,000 bu.	1/8¢/bu.=\$.1.25	30¢/bu.=\$.300	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:45 PM CT
Wheat-Red/Spring	MGEX	5,000 bu.	¼¢/bu.=\$.12.50	30¢/bu.=\$.1,500	H,K,N,U,Z		CME Globex 7:00 PM-7:45 AM & 8:30 AM-1:30 PM CT

Metals Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Copper-High Grade	COMEX	25,000 lbs.	.05¢/lb.=\$12.50	Pls. consult exchange	All 12 months	8:10 AM-1:00 PM ET	CME Globex 5:45 PM-5:00PM ET
Gold	COMEX	100 oz.	10¢/oz.=\$10.00	Pls. consult exchange	G,J,M,Q,V,Z,Serial	8:20 AM-1:30 PM ET	CME Globex 5:45 PM-5:00PM ET
miNY Gold	COMEX	50 oz.	25¢/oz.=\$12.50	Pls. consult exchange	All 12 months		CME Globex 5:45 PM-5:00PM ET
100 oz. Gold	COMEX	100 oz.	10¢/oz.=\$10.00	None	G,J,M,Q,V,Z,Serial		CME Globex 5:45 PM-5:00PM ET
Palladium	NYMEX	100 oz	5¢/oz.=\$5.00	None	H,M,U,Z,Serial	8:30 AM-1:00 PM ET	CME Globex 5:45 PM-5:00PM ET
Platinum	NYMEX	50 oz	10¢/oz.=\$5.00	\$50/oz.=\$2,500	F,J,N,V,Serial	8:20 AM-1:05 PM ET	CME Globex 5:45 PM-5:00PM ET
Silver	COMEX	5,000 oz.	.5¢/oz.=\$25.00	\$1.50/oz.=\$7,500	F,H,K,N,U,Z,Serial	8:25 AM-1:25 PM ET	CME Globex 5:45 PM-5:00PM ET
miNY Silver	COMEX	1,000 oz.	\$.001/troy oz.=\$1.00	None	F,H,K,N,U,Z		CME Globex 5:45 PM-5:00PM ET
5000 oz. Silver	COMEX	5,000 oz	\$.001/oz.=\$5	None	F,H,K,N,U,Z,Serial		CME Globex 5:45 PM-5:00PM ET

Wood & Rubber Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Lumber 110 K	CME	110,000 bd.ft.	10¢/1000 bd ft=\$11.00	\$10/1,000 bd ft=\$1,100	F,H,K,N,U,X	9:00 AM-1:05 PM CT	9:00AM-4:00PM; 5:00PM-9:00PM; 1:55PM close Friday

Index Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
CAC-40 Index	EURONEXT	€10 x Index	.5=€5.00	275 pts.=€2,750	All 12 months		8:00 AM-6:30 PM, 6:30 PM-6:00 AM
CCI	ICE	\$500 x Index	.05=\$25.00	None	F,G,J,M,Q,X	10:00 AM-2:30 PM ET	
Reuters Jeffries CRB Index	ICE	\$50 x Index	.1=\$5.00	None	H,M,U,Z		2:30 AM-3:15 PM CT
DAX	EUREX	€25 x Index	.5=€12.50	None	H,M,U,Z		8:50 AM-8:00 PM CT
DJIA	CBOT	\$10 x Index	1 pt.= \$10.00	Pls. consult exchange	H,M,U,Z	8:30 AM-3:15 PM	CME Globex 4:45 PM-4:00 PM CT
mini-sized Dow (\$5)	CBOT	\$5 x Index	1.00=\$5.00	Pls. consult exchange	H,M,U,Z		CME Globex 4:45 PM-4:00 PM
FTSE 100	LIFFE	£10 x Index	.5=£10.00	None	H,M,U,Z		8:00 AM-9:00 PM
FTSE 250	LIFFE	£10 x Index	.5=£5.00	None	H,M,U,Z		8:00 AM-5:30 PM
GSCI	CME	\$250 x Index	.05=\$12.50	None; Globex=30.00	All 12 months		5:00 PM-4:00 PM CT(d)
Hang Seng Index	HKFE	HK\$50 x Index	1 pt.=HK\$50.00	None	All 12 months		9:15 AM-12:00 PM, 1:00 PM-4:15 PM, 5:00 PM-11:00 PM
IBEX-35	MEFF	€10 x Index	1 pt.=€10.00	None	H,M,U,Z		9:00 AM-8:00 PM
IBEX-35 Mini	MEFF	€1 x Index	5 pt.=€5.00	None	H,M,U,Z		9:00 AM-8:00 PM
NASDAQ 100	CME	\$20 x Index	.25=\$5.00	Pls. consult exchange	H,M,U,Z	8:30 AM-3:15 PM CT	CME Globex 3:30 PM-3:15 AM (d)

NIKKEI 225	CME	\$5 x Index	5=\$25.00	Pls. consult exchange	H,M,U,Z		4:45 PM-4:00 PM CT
NIKKEI 225	OSE	¥1,000 x Index	¥10=¥1,000	Pls. consult exchange	H,M,U,Z		9:00 AM-3:10 PM, 4:30 PM-3:00 AM
NIKKEI 225	SGX	¥500 x Index	5 pts.=¥2,500	Pls. consult exchange	All 12 months		4:45 PM-4:00 PM, CT
NIKKEI 300	OSE	¥10,000 x Index	.1 pt.=¥1,000	Pls. consult exchange	H,M,U,Z		9:00 AM-3:10 PM, 4:30 PM-3:00 AM
NIKKEI 300	SGX	¥10,000 x Index	¥1,000 x Index	Pls. consult exchange	H,M,U,Z		9:45 AM-11:00 AM, 12:30 PM-3:10, 4:30 PM-11:30 PM
Russell 2000	ICE	\$500 x Index	.05=\$25.00	Pls. consult exchange	H,M,U,Z		CME Globex 8:30 AM-3:15 PM CT(d)
E-mini Russell 2000	ICE	\$100 x Index	.1=\$10.00	Pls. consult exchange	H,M,U,Z		CME Globex 8:00 PM-6:00 PM ET(d)
S&P 500 Index	CME	\$250 x Index	.10=\$25.00	Pls. consult exchange	H,M,U,Z	8:30 AM-3:15 PM	CME Globex 4:45 PM-4:00 PM
E-mini S&P 500	CME	\$50 x Index	.25=\$12.50	Pls. consult exchange	H,M,U,Z		CME Globex 4:45PM-4:00PM
S&P MidCap 400	CME	\$500 x Index	.05=\$25.00	Pls. consult exchange	H,M,U,Z	8:30 AM-3:15 PM CT	CME Globex 4:45PM-4:00PM
E-mini S&P MidCap 400	CME	\$100 x Index	.1=\$10.00	Pls. consult exchange	H,M,U,Z		CME Globex 4:45PM-4:00PM
Single Stocks	ONE CHICAGO	100 Shares	\$.01 X 100 shares = \$1		Any calendar month up to two calendar years (typically listing two front months and next two quarterlies).		CME Globex 8:30 AM-3:00 PM
STOXX 50	EUREX	€10 x Index	1.00=€10.00	None	H,M,U,Z		7:50 AM-10:00 PM
Value-Line Index	KCBT	\$25 x Index	.50 = \$12.50	Pls. consult exchange	H,M,U,Z		3:30p.m. - 4:30p.m., 5:00p.m. - 3:15p.m. Mon-Thurs, Sun 5:00p.m. - 3:15p.m. CST

Interest Rate Futures Contracts

Futures	Exchange	Size	Min. Fluctuation	Daily Limit	Months Traded	Floor Schedule	Screen Schedule
Austral. Govt. Bond-10 Yr.	ASX	A\$100,000	.005%/Annum – A\$40.00	None	H,M,U,Z		8:30 AM-4:30 PM, 5:10 PM-7:00 AM
Austral Govt. Bond-3 Yr.	ASX	A\$100,000	.01%/Annum – A\$28.00	None	H,M,U,Z		8:30 AM-4:30 PM, 5:10 PM-7:00 AM
Bank Bill-90-day	SFE	A\$1,000,000	.01%/Annum – A\$24.00 (varies with level of interest rate)	None	H,M,U,Z		5:10 PM-7:00 PM, 8:30 PM-4:30 PM
BONO 10	MEFF	100000	.01=€10.00	None	H,M,U,Z		1:00 AM-10:35 PM CT
Can. Bankers Acceptance	ME	C\$1,000,000	.005=C\$12.50/contract for the 6 nearest listed contract months; 0.01=C\$25.00 per contract for all other contract months	Pls. consult exchange	H,M,U,Z		5:00 AM-3:00 PM CT
Can. Govt. Bond-10 Yr.	MX	C\$100,000	.01=C\$10.00		H,M,U,Z		5:00 AM-3:00 PM CT
Euro Bobl	EUREX	€100,000	.01=€10.00	None	H,M,U,Z		8:00 AM-8:00 PM CET
Euro Bund	EUREX	100000	.01=€10.00	None	H,M,U,Z		8:00AM-10:00 PM CET
Eurodollar	CME	1,000,000	Nearest expiring month: .0025=\$6.25/contract; all other contract months: .005=\$12.50/contract	None (Globex=200 pts.)	All 12 months		CME Globex 5:00 PM-4:00 PM
Eurodollar	SGX	US\$1,000,000	.005=US\$12.50	None	H,M,U,Z		7:45 AM-7:00PM; 9:20PM-4:00AM(MOS)
Euro Schatz	EUREX	€100,000	.005=€5.00	None	H,M,U,Z		8:00 AM-7:00PM

Euro Swapnotes-2 Yr.	ICE	100,000	.005=€5.00	None	H,M,U,Z		7:00 AM-6:00 PM GMT
Euro Swapnotes-5 Yr.	ICE	100,000	.01=€10.00	None	H,M,U,Z		7:00 AM-6:00 PM GMT
Euro Swapnotes-10 Yr.	ICE	100,000	.01=€10.00	None	H,M,U,Z		7:00 AM-6:00 PM GMT
Euro Yen	CME	Quoted in terms of the IMM One-Month TIBOR index points or 100 minus the deposit rate on an annual basis over a 360 day year. One basis point = 2,500 Yen.	.005=¥1,250.00	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM (MOS)
Euro Yen (LBOR/TIBOR)	SGX	¥100,000,000	.005=¥1,250.00	None	H,M,U,Z		7:40 AM-7:05 PM; 8:00PM-10:55PM, 9:20PM-4:00AM (MOS)
HIBOR (3-mo.)	HKEx	HK\$5,000,000	.01=HK\$125.00	None	Spot month, next 2 calendar months, plus the next 7 quarter months under HMUZ cycle		8:30 AM-12:00 PM, 1:30 PM-5:00 PM Hong Kong Time
HIBOR (1-mo.)	HKEx	HK\$15,000,000	.01=HK\$125.00	None	All 12 months		8:30 AM-12:00 PM, 1:30 PM-5:00 PM Hong Kong Time
Japanese Govt. Bond	SGX	¥10,000,000	.0001=¥10,000.00	None	H,M,U,Z		7:00 AM-4:00 PM

Japanese Govt. Bonds-all	TSE	¥100,000,000	.01=¥10,000.00	Pls. consult exchange	H,M,U,Z	8:45 AM-11:02 AM, 12:30 PM-3:02 PM, 3:30 PM-11:30PM	9:00 AM-11:00 AM, 12:30 PM-3:00PM, 3:30 PM-6:00 PM
LIBOR	CME	3,000,000	.0025=\$6.25	None (Globex=200 pts.)	All 12 months		CME Globex 5:00 PM-4:00 PM
Long Gilt	ICE	£100,000	.01=£10.00	None	H,M,U,Z		8:00 AM-6:00 PM GMT
Short Sterling	ICE	£500,000	.01=£12.50	None	All 12 months		8:00 AM-6:00 PM GMT
Two-year Swap	CME	\$100,000	1/4 of 1/32nd point =\$7.8125/contract	Pls. consult exchange	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
Five-year Swap	CME	\$100,000	1/2 of 1/32nd point =\$15.625	Pls. consult exchange	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
Ten-year Swap	CME	\$100,000	1/2 of 1/32nd point =\$15.625	Pls. consult exchange	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
30-Day Federal Funds	CBOT	\$5,000,000	.005=\$20.835	None	All 12 months		CME Globex 5:01 PM-4:00 PM
U.S. T-Bills	CME	\$1,000,000	.005=\$12.50	None (Globex 200 points)	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
30 Year U.S. T-Bonds	CBOT	100000	1/32=\$31.25	None	H,M,U,Z	7:20 AM-2:00 PM	CME Globex 5:00 PM-4:00 PM
10 Year U.S. T-Note	CBOT	\$1000	1/64=\$15.625; 1/128 for intermonth spreads (\$7.80125)	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
U.S. T-Notes 5 Yr.	CBOT	\$1000	1/4 of 1/32=\$7.8125	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM
U.S. T-Notes 2 Yr.	CBOT	\$2000 & 1/4 of 1/32 of 1 point	1/4 of 1/32=\$15.625	None	H,M,U,Z		CME Globex 5:00 PM-4:00 PM