

Specifications for options contracts

e - brokerage

Option	Exch.	Contract Size	Mo's Traded	Local Trading Hours	Min. Fluct.	Daily Limit
Agricultural:						
Canola	WCE	1 WCE Canola contract	F, H, K, N, U, X	9:30-13:20; electronic 9:30-13:15 (i)	C\$.10/ton = C\$2.00	C\$30.00 = C\$600
Cocoa	LIFFE	1 LIFFE Cocoa contract	H, K, N, U, Z	9:32-16:50	£1/ton = £10.00	None
Cocoa	NYBOT	1 NYBOT Cocoa contract	All 12 months	8:00-11:50	\$1/ton = \$10.00	None
Coffee "C"	NYBOT	1 NYBOT Coffee "C" contract	All 12 months	9:15-12:30	.01¢/lb. = \$3.75	None
Coffee-Robusta	LIFFE	1 LIFFE Robusta Coffee contract	F, H, K, N, U, X	9:42-16:55	\$1/ton = \$5.00	None
Corn	CBT	1 CBT Corn contract	All 12 months	9:30-13:15; electronic 18:32-6:00 (i)	1/8¢/bu. = \$6.25	20¢/bu. = \$1,000 (a)
Cotton #2	NYBOT	1 NYBOT Cotton #2 contract	H, K, N, V, Z	10:30-14:15	.01¢/lb. = \$5.00	None
Feeder Cattle	CME	1 CME Feeder Cattle contract	F, H, J, K, Q, U, V, X	9:05-13:02	2.5¢/cwt. = \$12.50	None
Lean Hogs	CME	1 CME Lean Hog contract	G, J, K, M, N, Q, V, Z	9:10-13:02	2.5¢/cwt. = \$10.00 (b)	None
Live Cattle	CME	1 CME Live Cattle contract	All 12 months	9:05-13:02	2.5¢/cwt. = \$10.00	None
Milk-Class III	CME	1 CME Milk-Class III contract	All 12 months	9:40-13:12	\$.01/cwt. = \$20.00	None
Oats	CBT	1 CBT Oat contract	All 12 months	9:30-13:15; electronic 18:35-6:00 (i)	1/8¢/bu. = \$6.25	20¢/bu. = \$1,000 (a)
Orange Juice-1 and A	NYBOT	1 NYBOT Orange Juice contract	All 12 months	10:00-13:30	.05¢/lb. = \$7.50	None
Pork Bellies-Frozen	CME	1 CME Frozen Pork Belly contract	G, H, K, N, Q	9:10-13:02	2.5¢/cwt. = \$10.00 (b)	None
Rice-Rough	CBT	1 CBT Rough Rice contract	All 12 months	9:15-13:30; electronic 18:35-6:00 (i)	1/4¢/cwt. = \$5.00	50¢/cwt. = \$1,000
Soybeans	CBT	1 CBT Soybean contract	All 12 months	9:30-13:15; electronic 18:33-6:00 (i)	1/8¢/bu. = \$6.25	50¢/bu. = \$2,500 (a)
Soybean Meal	CBT	1 CBT Soybean Meal contract	All 12 months	9:30-13:15; electronic 18:33-6:00 (i)	5¢/ton = \$5.00	\$20/ton = \$2,000 (a)
Soybean Oil	CBT	1 CBT Soybean Oil contract	All 12 months	9:30-13:15; electronic 18:33-6:00 (i)	.005¢/lb. = \$3.00	2¢/lb. = \$1,200 (a)
Sugar #11	NYBOT	1 NYBOT Sugar #11 contract	All 12 months	9:00-12:00	.01¢/lb. = \$11.20	None
Sugar-White	LIFFE	1 LIFFE White Sugar contract	H, K, Q, V, Z	9:47-17:30	5¢/ton = \$2.50	None
Wheat	CBT	1 CBT Wheat contract	All 12 months	9:30-13:15; electronic 18:34-6:00 (i)	1/8¢/bu. = \$6.25	30¢/bu. = \$1,500 (a)
Wheat	KCBT	1 KCBT Wheat contract	All 12 months	9:30-13:25; electronic 18:34-6:00	1/8¢/bu. = \$6.25	30¢/bu. = \$1,500
Wheat-Hard Red Spring	MGE	1 MGE Spring Wheat contract	H, K, N, U, Z	9:30-13:30; electronic 18:34-6:00 (i)		
Currencies:						
Australian Dollar	CME	1 CME Australian Dollar contract	All 12 months	7:20-14:00	.01¢/AD = \$10.00 (b)	None
British Pound	CME	1 CME British Pound contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:05(d)	.01¢/£ = \$6.25 (b)	None
Canadian Dollar	CME	1 CME Canadian Dollar contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:05(d)	.01¢/C\$ = C\$10.00 (b)	None
Euro FX	CME	1 CME Euro FX contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:05 (d)	.01¢/€ = \$12.50 (b)	None
Japanese Yen	CME	1 CME Japanese Yen contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:05 (d)	.0001¢/¥ = \$12.50 (b)	None
Swiss Franc	CME	1 CME Swiss Franc contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:05 (d)	.01¢/SF = \$12.50 (b)	None
Energy:						
Brent Crude	ICE	1 ICE Brent Crude contract	All 12 months	20:00-17:00 except Sun. 19:00-17:00	US1¢/bbl. = \$10.00	None
Crude Oil-Light Sweet	NYM	1 NYM Crude Oil Light Sweet contract	All 12 months	10:00-14:30	\$.01/bbl. = \$10.00	None
Crude Oil Cal. Spread	NYM	Long Call: Long 1 NYM nearby Crude Oil contract; Short 1 NYM deferred Crude Oil contract	All 12 months	10:00-14:30	\$.01/bbl. = \$10.00	None
Gas Oil	ICE	1 ICE Gas Oil contract	All 12 months	20:00-17:00 except Sun. 19:00-17:00	US5¢/tonne = \$5.00	None
Gas-No lead (NYH)	NYM	1 NYM NYH Gasoline unleaded contract	All 12 months	10:05-14:30	.01¢/gal. = \$4.20	None
Gas-No lead (RBOB) (o)	NYM	1 NYM NYH Gasoline unleaded contract	All 12 months	10:05-14:30 (o)	.01¢/gal. = \$4.20	None
Gasoline Crack Spread	NYM	Long Call: Long 1 NYM Gasoline contract; Short 1 NYM Crude Oil contract	All 12 months	10:05-14:30	\$.01/bbl. = \$10.00	None
Gasoline Cal. Spread	NYM	Long Call: Long 1 NYM nearby Gasoline contract; Short 1 NYM deferred Gasoline contract	All 12 months	10:05-14:30	.01¢/gal. = \$4.20	None
Heating Oil	NYM	1 NYM Heating Oil contract	All 12 months	10:05-14:30	.01¢/gal. = \$4.20	None
Heating Oil Cal. Spread	NYM	Long Call: Long 1 NYM nearby Heating Oil contract; Short 1 NYM deferred Heating Oil contract	All 12 months	10:05-14:30	.01¢/gal. = \$4.20	None
Heating Oil Crack Spread	NYM	Long Call: Long 1 NYM Heating Oil contract; Short 1 NYM Crude Oil contract	All 12 months	10:05-14:30	\$.01/bbl. = \$10.00	None
Natural Gas-Henry Hub	NYM	1 NYM Henry Hub Natural Gas contract	All 12 months	10:00-14:30;	.1¢/MMBtu = \$10.00	None
Indexes:						
CAC 40 Index	ENP	1 ENP CAC40 Index Options contract	All 12 months	8:00-17:30 CET, Globex 17:30-20:00	.01 pt. = €0.10	Pls. consult exchange
DAX	EUREX	1 EUREX DAX contract	All 12 months	8:50-17:30	.10 = €0.50	None
DJIA SM Index	CBT	1 CBT DJIA SM Index contract	All 12 months	7:20-15:15; electronic 18:17-7:00 (i)	.5 pt. = \$5.00	Pls. consult exchange
Dow Index-mini-sized	CBT	1 CBT mini-sized Dow Index contract	All 12 months	electronic 18:17-16:00	1 pt. = \$5.00	Pls. consult exchange
IBEX-35 mini	MEFF	1 IBEX-35 mini Futures contract	All 12 months		1 pt. = €1.00	None
KOSPI 200	KOFEX	1 KOSPI 200 Index contract	All 12 months	9:00-15:15	.05 = KRW 5,000 (b)	Pls. consult exchange

MSCI Taiwan	SGX	1 SGX MSCI Taiwan Index contract	All 12 months	8:45-13:45	.1 pt. = US\$10	Pls. consult exchange
NASDAQ 100 Index	CME	1 CME NASDAQ 100 Index contract	12 mos. + Flex	8:30-15:15; Globex 15:30-16:30; 17:00-8:15 (d)	.05 = \$5.00 (b)	None specified (u)
NASDAQ 100 Index-e-mini	CME	1 CME e-mini NASDAQ 100 Index contract	All 12 months	Globex 17:00-15:15; 15:30-16:30 (d)	.05 = \$1.00	None
NIKKEI 225-Dollar	CME	1 CME NIKKEI 225 contract	H, M, U, Z	8:00-15:15	0.5 = \$25.00 (b)	None
NIKKEI 225	OSE	1 OSE NIKKEI 225 contract	All 12 months	9:00-11:00; 12:30-15:10	¥1 or ¥5 or ¥10	Pls. consult exchange
NIKKEI 225	SGX	1 SGX NIKKEI 225 contract	All 12 months	7:55-10:15;11:15-14:25; Elec7:45-10:15;11:15-14:30; 15:30-19:00	5 pts = ¥2,500.00 (b)	Pls. consult exchange
NYSE Composite Index	NYBOT	1 NYBOT NYSE Composite contract	H, M, U, Z	9:30-16:15	.05 = \$25.00	Pls. consult exchange
Russell 1000 Index	NYBOT	1 NYBOT Russell 1000 Futures contract	All 12 months	9:30-16:15	.05 = \$25.00	None
Russell 2000 Index	NYBOT	1 NYBOT Russell 2000 Futures contract	All 12 months	9:30-16:15	.05 = \$25.00	None
Russell 2000 E-mini Index	CME	1 CME Russell 2000 E-Mini contract	All 12 months	Globex 15:30-16:30; 17:00-15:15 (d)	.10 = \$10.00	Pls. consult exchange
Russell 3000 Index	NYBOT	1 NYBOT Russell 3000 Futures contract	All 12 months	9:30-16:15	.05 = \$25.00	None
S&P 500 Index	CME	1 CME S&P 500 Index contract	12 months	8:30-15:15; Globex 15:30-16:30; 17:00-8:15 (d)	.10 = \$25.00 (b)	None specified (u)
S&P 500 E-Mini	CME	1 CME S&P 500 E-Mini contract	All 12 months	Globex 15:30-16:30; 17:00-15:15 (d)	.25 = \$12.50 (b)	Pls. consult exchange
S&P Canada 60	ME	1 ME S&P Canada 60 Index contract	All 12 months	9:30-16:15	.01pt = C\$1.00	Pls. consult exchange
SMI	EUREX	1 EUREX SMI contract	All 12 months	8:50-17:20	CHF1.00 = CHF10.00(b)	None
SPI 200™ Index	SFE	1 SFE SPI 200™ Index contract	All 12 months	9:50-16:30; 17:10-8:00 (p)	.5 = A\$12.50	None
STOXX®50/EuroSTOXX50	EUREX	1 EUREX STOXX®50/EuroSTOXX50 contract	All 12 months	8:50-17:30	.10 = €1.00	None
US \$ Index	NYBOT	1 NYBOT U.S. Dollar Index contract	All 12 months	3:00-8:05; 8:05-15:00; 19:00-22:00	.01 = \$10.00	None

Interest Rates:

Austral. Govt. Bond 3-yr.	SFE	1 SFE Australian Govt. Bond-3 Yr. contract	H, M, U, Z	8:30-16:30; 17:10-7:30 (p)	.005%/Annum	None
Austral. Govt. Bond 10-yr.	SFE	1 SFE Australian Govt. Bond-10 Yr. contract	H, M, U, Z	8:30-16:30; 17:10-7:30 (p)	.005%/Annum	None
Bank Bill-90 day	SFE	1 SFE 90-day Bank Addepted Bill contract	All 12 months	8:30-16:30; 17:10-7:30 (p)	.005%/Annum	None
Banker's Accpt.-Can. 3 mo.	ME	1 ME 3-mo. Can. Banker's Accpt. Contract	H, M, U, Z	8:00-15:00	.005 = C\$12.50	None
Euribor (3-mo.)	LIFFE	1 LIFFE 3-mo. Euribor contract	All 12 months	LIFFE CONNECT 7:02-18:00	.005 = €12.50	None
Euribor 1-yr. Midcurve	LIFFE	1 LIFFE Euribor contract	All 12 months	LIFFE CONNECT 7:02-18:00	.005 = €12.50	None
Euro BOBL	EUREX	1 EUREX Euro BOBL contract	All 12 months	8:00-19:00	.01 = €10.00	None
Euro Bund	EUREX	1 EUREX Euro Bund contract	All 12 months	8:00-19:00	.01 = €10.00	None
Eurodollars	CME	1 CME Eurodollar contract	All 12 months	7:20-14:00; Globex 17:00-6:50 Sun.-Thurs.; EOS 7:00-16:00 Mon.-Fri.	.01 = \$25.00 (b)	None, Globex (u)
Eurodollar 1-/2-/5-Yr. MidCurve	CME	1 CME Eurodollar contract	All 12 months	7:20-14:00; Globex 14:00-16:00; 17:00-7:04 (x)	.01 = \$25.00 (b)	None, Globex (u)
Euro Schatz	EUREX	1 EUREX Euro Schatz contract	All 12 months	8:00-19:00	.005 = €5.00	None
Euro Swiss Franc 3-mo.	LIFFE	1 LIFFE Euro Swiss Franc 3-mo. Contract	H, M, U, Z	LIFFE CONNECT 7:32-18:00	.005 = SF12.50	None
Japanese Govt. Bonds (all)	TSE	1 TSE Japanese Govt. Bond contr	All 12 months	9:00-11:00; 12:30-15:00; 15:30-18:00	.01 = ¥10,000.00	2 pts. = ¥2,000,000
Short Sterling	LIFFE	1 LIFFE Short Sterling contract	H, M, U, Z	LIFFE CONNECT 7:32-18:00	.005 = £6.25	None
Short Sterling-Mid-Curve	LIFFE	1 LIFFE Short Sterling contract	All 12 months	LIFFE CONNECT 7:32-18:00	.005 = £6.25	None
T-Bonds-3/10-Yr.	SFE	1 SFE 3-Yr. T-Bond contract (overnight)	H, M, U, Z	17:10-7:30 (p)	.005/ Annum	None
T-Bonds-3-Yr. (Intra-Day)	SFE	1 SFE 3-Yr. T-Bond contract	H, M, U, Z	8:30-16:10	.005/ Annum	None
30 day Fed. Funds	CBT	1 CBT 30 day Fed. Funds contract	All 12 months	7:20-14:00; electronic 19:02-16:00 (i)	1/4 = \$10.4175	None
U.S. T-Bonds-30 Yr.	CBT	1 CBT 30-Yr. T-Bond contract	All 12 months	7:20-14:00; electronic 18:02-16:00 (i)	1/64 pt. = \$15.625	None
U.S. T-Bonds-30 Yr.	USEUREX	1 USEUREX T-Bond contract	All 12 months	19:00-16:00 (i)	1/64 pt. = \$15.625	None
U.S. T-Notes-2 Yr.	USEUREX	1 USEUREX 2-Yr. T-Note contract	All 12 months	19:00-16:00 (i)	1/2 of 1/64 = \$15.625	None
U.S. T-Notes-5 Yr.	CBT	1 CBT 5-Yr. T-Note contract	All 12 months	7:20-14:00; electronic 18:02-16:00 (i)	1/64 pt. = \$15.625	None
U.S. T-Notes-5 Yr.	USEUREX	1 USEUREX 5-Yr. T-Note contract	All 12 months	19:00-16:00 (i)	1/64 pt. = \$15.625	None
U.S. T-Notes-10Yr.	CBT	1 CBT 10-Yr. T-Note contract	All 12 months	7:20-14:00; electronic 18:02-16:00 (i)	1/64 pt. = \$15.625	None
U.S. T-Notes-10Yr.	USEUREX	1 USEUREX 10-Yr. T-Note contract	All 12 months	19:00-16:00 (i)	1/64 pt. = \$15.625	None

Metals:

Aluminum	CMX	1 CMX Aluminum contract	All 12 months	7:50-13:15; ACCESS (h)	.05¢/lb. = \$22.00	None
Copper	CMX	1 CMX High-Grade Copper contract	All 12 months	8:10-13:00; ACCESS (h)	.05¢/lb. = \$12.50	None
Gold	CBT	1 CBT Gold contract	All 12 months	elect. 18:18-16:00 (i)	10¢/oz. = \$10.00	None
Gold	CMX	1 CMX Gold contract	All 12 months	8:20-13:30; ACCESS (h)	10¢/oz. = \$10.00	None
Gold	TOCOM	1 TOCOM Gold contract	G, J, M, Q, V, Z	9:15-11:00; 12:45-15:30	1¥/g. = ¥1,000	Pls. consult exchange
Platinum	NYM	1 NYM Platinum contract	All 12 months	8:20-13:05; ACCESS (h)	10¢/oz. = \$5.00	None
Silver	CBT	1 CBT 1,000 oz. Silver contract	G, J, M, Q, V, Z	7:25-13:25	.1¢/oz. = \$1.00	\$1/oz. = \$1,000 (a)
Silver	CMX	1 CMX Silver contract	All 12 months	8:25-13:25	.5¢/oz. = \$25.00	None

Woods:

Random Length Lumber	CME	1 CME Lumber 110 contract	All 12 months	9:00-13:07	10¢/1000 bd. ft.= \$11 (b)	None
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Months traded are F = Jan., G = Feb., H = Mar., J = Apr., K = May, M = Jun., N = Jul., Q = Aug., U = Sep., V = Oct., X = Nov., Z = Dec.

CONTRACT SPECIFICATIONS NOTES

- Expanded limits sometimes.
- Certain transactions may be different. Pls consult exchg.
- During daylight savings time, evening hours are 20:00-23:00. 3:00-8:00 (9:00) traded on Dublin floor.
- GLOBEX hours are Mon.-Thurs., and 17:00-normal close on Sundays and holidays.
- ACCESS hours Monday-Thursday 15:15-9:30 and on Sundays 19:00-9:30
- Natural Gas futures and options will close at 14:45 on any futures termination day that falls on a Wednesday.
- ACCESS hours Monday - Thursday 17:00-19:00
- ACCESS hours Monday-Thursday 15:15-8:00 and on Sundays 19:00-8:00
- Electronic hours Sun.-Friday.
- Below 95¢/lb. Prices at or above 95¢/lb.: .05¢/lb. = \$25.00
- Trading suspended at 11:58AM, with a Closing Call at 12:00PM noon
- On the Last Trading Day for any contract all contracts will close at 3:15PM.
- Times shown for Mon.-Thurs.; Sundays, 19:00-23:00; Fridays 0:00-9:00; 10:00-14:30
- RBOB futures beginning October 3, 2005; RBOB options beginning October 10, 2005.
- 17:10-7:00 during U.S. daylight savings time
- Times shown for Mon.-Weds.; Sundays, 19:00-14:30; Thursdays, 18:00-14:30.
- On half-day holidays: 9:00-11:10
- 0.5 pts. = ¥500.00 for prices over 5 pts.; 0.1 pts. = ¥100.00 for prices less than 5 pts.
- Trading on all series options stops when corresponding futures are locked limit-up or -down.
- Trading ceases when corresponding futures are limit bid/offered.
- GLOBEX Hours Mon-Thurs.; 17:00-normal close on Sundays and holidays.
- Market-making hours: 10:00-11:40; 12:01-13:00; 15:30-16:40; 17:01-17:30; Ring trading hours are followed by a two-minute interval/extension.