

INDEX FUTURES

US 2YR NOTE (CBT) Mar11	Contract Specifications
Ticker	TUH1
Exchange	Chicago Board of Trade
Contract Size	200000
Value of 1 Point	2000.00
Tick Size	0.0078125
Tick Value	15.625
Initial Speculator Margin	810
Secondary Speculator Margin	600
Initial Hedger Margin	600
Secondary Hedger Margin	600
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	04/01/2010
Last Trade	31/03/2011
First Notice	28/02/2011
First Delivery	01/03/2011
Last Delivery	05/04/2011
Up Limit	-
Down Limit	-
Life High	109.9688034058
Life Low	105.7577972412
Months Cycle	HMUZ

US 10YR NOTE FUT Mar11	Contract Specifications
Ticker	TYH1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.015625
Tick Value	15.625
Initial Speculator Margin	2160
Secondary Speculator Margin	1600
Initial Hedger Margin	1600
Secondary Hedger Margin	1600
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	22/12/2009
Last Trade	22/03/2011
First Notice	28/02/2011
First Delivery	01/03/2011
Last Delivery	31/03/2011
Up Limit	-
Down Limit	-
Life High	127.2343978882
Life Low	109.7813034058
Months Cycle	HMUZ

US LONG BOND(CBT) Mar11	Contract Specifications
Ticker	USH1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.03125
Tick Value	31.25
Initial Speculator Margin	3712.5
Secondary Speculator Margin	2750
Initial Hedger Margin	2750
Secondary Hedger Margin	2750
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	22/06/2010
Last Trade	22/03/2011
First Notice	28/02/2011
First Delivery	01/03/2011
Last Delivery	31/03/2011
Up Limit	-
Down Limit	-
Life High	133.9062957764
Life Low	118.65625
Months Cycle	HMUZ

1MO EURO\$ FUTURE Feb11	Contract Specifications
Ticker	EMG1
Exchange	Chicago Mercantile Exchange
Contract Size	3000000
Value of 1 Point	2500.00
Tick Size	0.0025
Tick Value	6.25
Initial Speculator Margin	405
Secondary Speculator Margin	300
Initial Hedger Margin	300
Secondary Hedger Margin	300
Trading Hours	23:00-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	16/02/2010
Last Trade	14/02/2011
First Notice	14/02/2011
First Delivery	14/02/2011
Last Delivery	14/02/2011
Up Limit	101.73
Down Limit	-
Life High	99.7375030518
Life Low	98.9775009155
Months Cycle	FGHJKMNQUVXZ

90DAY EURO\$ FUTR Mar11	Contract Specifications
Ticker	EDM1
Exchange	Chicago Mercantile Exchange
Contract Size	1000000
Value of 1 Point	2500.00
Tick Size	0.005
Tick Value	12.5
Initial Speculator Margin	877.5
Secondary Speculator Margin	650
Initial Hedger Margin	650
Secondary Hedger Margin	650
Trading Hours	23:00-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	20/03/2001
Last Trade	14/03/2011
First Notice	14/03/2011
First Delivery	14/03/2011
Last Delivery	14/03/2011
Up Limit	101.66
Down Limit	-
Life High	99.6650009155
Life Low	92.1600036621
Months Cycle	HMUZ

FED FUND 30DAY Feb11	Contract Specifications
Ticker	FFG1
Exchange	Chicago Board of Trade
Contract Size	5000000
Value of 1 Point	4167.00
Tick Size	0.005
Tick Value	20.835
Initial Speculator Margin	325.450012207
Secondary Speculator Margin	241.0700073242
Initial Hedger Margin	241.0700073242
Secondary Hedger Margin	241.0700073242
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	02/03/2009
Last Trade	28/02/2011
First Notice	28/02/2011
First Delivery	28/02/2011
Last Delivery	28/02/2011
Up Limit	-
Down Limit	-
Life High	99.8450012207
Life Low	97.4150009155
Months Cycle	FGHJKMNQUVXZ

5YR SWAP FUTURE Mar11	Contract Specifications
Ticker	DSH1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.015625
Tick Value	15.625
Initial Speculator Margin	1282.5
Secondary Speculator Margin	950
Initial Hedger Margin	950
Secondary Hedger Margin	950
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	16/03/2010
Last Trade	14/03/2011
First Notice	14/03/2011
First Delivery	14/03/2011
Last Delivery	14/03/2011
Up Limit	-
Down Limit	-
Life High	112.4375
Life Low	104.015625
Months Cycle	HMUZ

7 Year Swap Futur Mar11	Contract Specifications
Ticker	J7H1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.015625
Tick Value	15.625
Initial Speculator Margin	1890
Secondary Speculator Margin	1400
Initial Hedger Margin	1400
Secondary Hedger Margin	1400
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	16/03/2010
Last Trade	14/03/2011
First Notice	14/03/2011
First Delivery	14/03/2011
Last Delivery	14/03/2011
Up Limit	-
Down Limit	-
Life High	112.953125
Life Low	101.9688034058
Months Cycle	HMUZ

10YR SWAP FUTURE Mar11	Contract Specifications
Ticker	DIH1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.015625
Tick Value	15.625
Initial Speculator Margin	2160
Secondary Speculator Margin	1600
Initial Hedger Margin	1600
Secondary Hedger Margin	1600
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	16/03/2010
Last Trade	14/03/2011
First Notice	14/03/2011
First Delivery	14/03/2011
Last Delivery	14/03/2011
Up Limit	-
Down Limit	-
Life High	112.71875
Life Low	98.90625
Months Cycle	HMUZ

30 YR IRS FUTURE Mar11	Contract Specifications
Ticker	TIRH1
Exchange	Chicago Board of Trade
Contract Size	100000
Value of 1 Point	1000.00
Tick Size	0.015625
Tick Value	15.625
Initial Speculator Margin	4387.5
Secondary Speculator Margin	3250
Initial Hedger Margin	3250
Secondary Hedger Margin	3250
Trading Hours	23:30-22:00 & 13:20-20:00
Local Exchange Time:	
London Time:	
First Trade	16/03/2010
Last Trade	14/03/2011
First Notice	14/03/2011
First Delivery	14/03/2011
Last Delivery	14/03/2011
Up Limit	-
Down Limit	-
Life High	-
Life Low	-
Months Cycle	HMUZ

DJIA INDEX FUTURE Mar11	Contract Specifications
Ticker	DJH1
Exchange	Chicago Board of Trade
Contract Size	10
Value of 1 Point	10.00
Tick Size	1
Tick Value	10
Initial Speculator Margin	13000
Secondary Speculator Margin	10400
Initial Hedger Margin	10400
Secondary Hedger Margin	10400
Trading Hours	21:30-14:15 & 14:30-21:15
Local Exchange Time:	
London Time:	
First Trade	22/03/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	13035
Down Limit	10835
Life High	12010
Life Low	9483
Months Cycle	HMUZ

S&P 500 FUTURE Mar11	Contract Specifications
Ticker	SPH1
Exchange	Chicago Mercantile Exchange
Contract Size	250
Value of 1 Point	250.00
Tick Size	0.1
Tick Value	25
Initial Speculator Margin	28125
Secondary Speculator Margin	22500
Initial Hedger Margin	22500
Secondary Hedger Margin	22500
Trading Hours	21:30-14:15 & 14:30-21:15
Local Exchange Time:	
London Time:	
First Trade	20/03/2009
Last Trade	17/03/2011
First Notice	17/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	1360
Down Limit	1180
Life High	1305.8000488281
Life Low	758.0999755859
Months Cycle	HMUZ

NASDAQ 100 FUTURE Mar11	Contract Specifications
Ticker	NDH1
Exchange	Chicago Mercantile Exchange
Contract Size	100
Value of 1 Point	100.00
Tick Size	0.25
Tick Value	25
Initial Speculator Margin	17500
Secondary Speculator Margin	14000
Initial Hedger Margin	14000
Secondary Hedger Margin	14000
Trading Hours	21:30-14:15 & 14:30-21:15
Local Exchange Time:	
London Time:	
First Trade	18/12/2009
Last Trade	17/03/2011
First Notice	17/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	2429.75
Down Limit	2099.75
Life High	2345
Life Low	1716.5
Months Cycle	HMUZ

S&P/TSX 60 IX FUT Mar11	Contract Specifications
Ticker	PTH1
Exchange	Montreal Exchange
Contract Size	200
Value of 1 Point	200.00
Tick Size	0.1
Tick Value	20
Initial Speculator Margin	5800
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	5600
Trading Hours	11:00-21:15
Local Exchange Time:	
London Time:	
First Trade	19/03/2010
Last Trade	17/03/2011
First Notice	17/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	-
Down Limit	-
Life High	789.5999755859
Life Low	650.5999755859
Months Cycle	HMUZ

MEX BOLSA IDX FUT Mar11	Contract Specifications
Ticker	ISH1
Exchange	Mercado Mexicano de Derivados
Contract Size	10
Value of 1 Point	10.00
Tick Size	5
Tick Value	50
Initial Speculator Margin	21000
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	13:30-21:00
Local Exchange Time:	
London Time:	
First Trade	22/03/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	22/03/2011
Last Delivery	22/03/2011
Up Limit	-
Down Limit	-
Life High	39230
Life Low	31223
Months Cycle	HMUZ

BOVESPA INDEX FUT Feb11	Contract Specifications
Ticker	BZG1
Exchange	Bolsa de Mercadorias e Futuros
Contract Size	1
Value of 1 Point	1.00
Tick Size	5
Tick Value	5
Initial Speculator Margin	15508.16015625
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	12:00-20:30
Local Exchange Time:	
London Time:	
First Trade	08/01/2010
Last Trade	16/02/2011
First Notice	16/02/2011
First Delivery	17/02/2011
Last Delivery	17/02/2011
Up Limit	73455
Down Limit	60105
Life High	77080
Life Low	39000
Months Cycle	GJMQVZ

EURO STOXX 50 Mar11	Contract Specifications
Ticker	VGH1
Exchange	Eurex
Contract Size	10
Value of 1 Point	10.00
Tick Size	1
Tick Value	10
Initial Speculator Margin	2141.5
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	06:50-21:00
Local Exchange Time:	
London Time:	
First Trade	21/06/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	21/03/2011
Last Delivery	21/03/2011
Up Limit	-
Down Limit	-
Life High	3025
Life Low	2481
Months Cycle	HMUZ

FTSE 100 IDX FUT Mar11	Contract Specifications
Ticker	Z H1
Exchange	NYSE LIFFE - London
Contract Size	10
Value of 1 Point	10.00
Tick Size	0.5
Tick Value	5
Initial Speculator Margin	3000
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	01:00-07:50 & 08:00-21:00
Local Exchange Time:	
London Time:	
First Trade	22/03/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	21/03/2011
Last Delivery	21/03/2011
Up Limit	-
Down Limit	-
Life High	6050
Life Low	4706
Months Cycle	HMUZ

CAC40 10 EURO FUT Feb11	Contract Specifications
Ticker	CFG1
Exchange	NYSE LIFFE - Paris
Contract Size	10
Value of 1 Point	10.00
Tick Size	0.5
Tick Value	5
Initial Speculator Margin	2400
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	07:00-21:00
Local Exchange Time:	
London Time:	
First Trade	22/11/2010
Last Trade	18/02/2011
First Notice	18/02/2011
First Delivery	21/02/2011
Last Delivery	21/02/2011
Up Limit	-
Down Limit	-
Life High	4090.5
Life Low	3616.5
Months Cycle	FGHJKMNQUVXZ

DAX INDEX FUTURE Mar11	Contract Specifications
Ticker	GXH1
Exchange	Eurex
Contract Size	25
Value of 1 Point	25.00
Tick Size	0.5
Tick Value	12.5
Initial Speculator Margin	13180
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	06:50-21:00
Local Exchange Time:	
London Time:	
First Trade	21/06/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	21/03/2011
Last Delivery	21/03/2011
Up Limit	-
Down Limit	-
Life High	7228
Life Low	5833
Months Cycle	HMUZ

IBEX 35 INDX FUTR Feb11	Contract Specifications
Ticker	IBG1
Exchange	Meff Renta Variable (Madrid)
Contract Size	10
Value of 1 Point	10.00
Tick Size	1
Tick Value	10
Initial Speculator Margin	12000
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	08:00-16:35
Local Exchange Time:	
London Time:	
First Trade	22/11/2010
Last Trade	18/02/2011
First Notice	18/02/2011
First Delivery	21/02/2011
Last Delivery	21/02/2011
Up Limit	0
Down Limit	-
Life High	11042
Life Low	9156
Months Cycle	FGHJKMNQUVXZ

FTSE/MIB IDX FUT Mar11	Contract Specifications
Ticker	STH1
Exchange	Borsa Italiana (IDEM)
Contract Size	5
Value of 1 Point	5.00
Tick Size	5
Tick Value	25
Initial Speculator Margin	12333.75
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	08:00-16:40
Local Exchange Time:	
London Time:	
First Trade	22/03/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	22605
Down Limit	17807
Life High	22735
Life Low	19080
Months Cycle	HMUZ

AMSTERDAM IDX FUT Feb11	Contract Specifications
Ticker	EOG1
Exchange	NYSE LIFFE - Amsterdam
Contract Size	200
Value of 1 Point	200.00
Tick Size	0.05
Tick Value	10
Initial Speculator Margin	5800
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	07:00-21:00
Local Exchange Time:	
London Time:	
First Trade	22/11/2010
Last Trade	18/02/2011
First Notice	18/02/2011
First Delivery	18/02/2011
Last Delivery	18/02/2011
Up Limit	-
Down Limit	-
Life High	367.8999938965
Life Low	324.8500061035
Months Cycle	FGHJKMNQUVXZ

OMXS30 IND FUTURE Feb11	Contract Specifications
Ticker	QCG1
Exchange	DMX Nordic Exchange Stockholm
Contract Size	100
Value of 1 Point	100.00
Tick Size	0.25
Tick Value	25
Initial Speculator Margin	11949
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	08:00-16:25
Local Exchange Time:	
London Time:	
First Trade	22/11/2010
Last Trade	18/02/2011
First Notice	18/02/2011
First Delivery	18/02/2011
Last Delivery	18/02/2011
Up Limit	-
Down Limit	-
Life High	1183.5999755859
Life Low	-
Months Cycle	FGHJKMNQUVXZ

SWISS MKT IX FUTR Mar11	Contract Specifications
Ticker	SMH1
Exchange	Eurex
Contract Size	10
Value of 1 Point	10.00
Tick Size	1
Tick Value	10
Initial Speculator Margin	4904.8999023438
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	06:50-21:00
Local Exchange Time:	
London Time:	
First Trade	21/06/2010
Last Trade	18/03/2011
First Notice	18/03/2011
First Delivery	21/03/2011
Last Delivery	21/03/2011
Up Limit	-
Down Limit	-
Life High	6594
Life Low	5861
Months Cycle	HMUZ

NIKKEI 225 (OSE) Mar11	Contract Specifications
Ticker	NKH1
Exchange	Osaka Securities Exchange
Contract Size	1000
Value of 1 Point	1000.00
Tick Size	10
Tick Value	10000
Initial Speculator Margin	270000
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	07:30-14:30 & 00:00-06:10
Local Exchange Time:	
London Time:	
First Trade	11/12/2009
Last Trade	10/03/2011
First Notice	10/03/2011
First Delivery	11/03/2011
Last Delivery	11/03/2011
Up Limit	12440
Down Limit	8440
Life High	11320
Life Low	8700
Months Cycle	HMUZ

HANG SENG IDX FUT Feb11	Contract Specifications
Ticker	HIG1
Exchange	Hong Kong Futures Exchange
Contract Size	50
Value of 1 Point	50.00
Tick Size	1
Tick Value	50
Initial Speculator Margin	74600
Secondary Speculator Margin	59700
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	01:45-04:30 & 06:30-08:15
Local Exchange Time:	
London Time:	
First Trade	31/12/2010
Last Trade	25/02/2011
First Notice	25/02/2011
First Delivery	28/02/2011
Last Delivery	28/02/2011
Up Limit	-
Down Limit	-
Life High	24467
Life Low	23025
Months Cycle	FGHJKMNQUVXZ

SPI 200 FUTURES Mar11	Contract Specifications
Ticker	XPH1
Exchange	Sydney Futures Exchange
Contract Size	25
Value of 1 Point	25.00
Tick Size	1
Tick Value	25
Initial Speculator Margin	7000
Secondary Speculator Margin	-
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	06:10-21:00 & 22:50-05:30
Local Exchange Time:	
London Time:	
First Trade	18/09/2009
Last Trade	17/03/2011
First Notice	17/03/2011
First Delivery	18/03/2011
Last Delivery	18/03/2011
Up Limit	-
Down Limit	-
Life High	5028
Life Low	4208
Months Cycle	HMUZ

CHEUNG KONG INFR Aug05	Contract Specifications
Ticker	IFQ5
Exchange	Hong Kong Futures Exchange
Contract Size	1000
Value of 1 Point	1000.00
Tick Size	0.01
Tick Value	10
Initial Speculator Margin	1500
Secondary Speculator Margin	1200
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	02:00-04:30 & 06:30-08:00
Local Exchange Time:	
London Time:	
First Trade	31/05/2005
Last Trade	30/08/2005
First Notice	30/08/2005
First Delivery	31/08/2005
Last Delivery	31/08/2005
Up Limit	-
Down Limit	-
Life High	24.4099998474
Life Low	23.0100002289
Months Cycle	FGHJKMNQUVXZ

ISE 30 FUTURES Feb11	Contract Specifications
Ticker	A5G1
Exchange	Turkish Derivatives Exchange
Contract Size	100
Value of 1 Point	100.00
Tick Size	0.025
Tick Value	2.5
Initial Speculator Margin	900
Secondary Speculator Margin	675
Initial Hedger Margin	-
Secondary Hedger Margin	-
Trading Hours	07:15-15:35
Local Exchange Time:	
London Time:	
First Trade	01/09/2010
Last Trade	28/02/2011
First Notice	28/02/2011
First Delivery	28/02/2011
Last Delivery	28/02/2011
Up Limit	-
Down Limit	-
Life High	95.1500015259
Life Low	76.25
Months Cycle	GJMQVZ