

Futures Contract Specifications

Name	Ticker	BBG	Exchange	Curr.	Contract Size	Tick Size	Tick Value	Trading Hours (Exchange)				Time Zone	Settlement	Expiry Time ¹	Settlement price ²
								Open	Close	Open	Close				
<u>Metals:</u>															
Gold	GC	GC	CME GLOBEX	USD	100 Troy Oz.	0.10	10.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
Silver	SI	SI	CME GLOBEX	USD	5000 Troy Oz.	0.005	25.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
Platinum	PL	PL	CME GLOBEX	USD	50 Troy Oz.	0.10	5.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
Palladium	PA	PA	CME GLOBEX	USD	100 Troy Oz.	0.05	5.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
Copper	HG	HG	CME GLOBEX	USD	25,000 pounds	0.05	12.5	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
<u>Energy:</u>															
Light Sweet Crude Oil	CL	CL	CME GLOBEX	USD	1000 barrels	0.01	10.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
E-mini Crude Oil	QM	EC	CME GLOBEX	USD	500 barrels	0.025	12.5	18:00	17:15			EST	Cash	14:30	Floating Price calculated for each contract month ³
Heating Oil	HO	HO	CME GLOBEX	USD	42,000 gallons	0.01	4.2	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
RBOB Gasoline	RB	XB	CME GLOBEX	USD	42,000 gallons	0.01	4.2	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
Natural Gas	NG	NG	CME GLOBEX	USD	10,000 mmBtu	0.001	10.0	18:00	17:15			EST	Physical	11:00	SaxoBank will close all open positions at market
E-mini Natural Gas	QG	EO	CME GLOBEX	USD	2,500 mmBtu	0.005	12.5	18:00	17:15			EST	Cash	14:30	Floating Price calculated for each contract month
Crude (WTI)	WBS	EN	ICE - Europe	USD	1000 barrels	0.01	10.0	1:00	23:00			BST	Cash	19:30	Market price for US light sweet crude.
Brent Crude	LCO	CO	ICE - Europe	USD	1000 barrels	0.01	10.0	1:00	23:00			BST	Cash	19:30	VWAP of trades from 19:27 to 19:30
Gas Oil	FP	QS	ICE - Europe	USD	100 tons	0.25	25.0	1:00	23:00			BST	Physical	16:00	SaxoBank will close all open positions at market
ECX Emission	CFI	MO	ICE - Europe	EUR	1 ton of CO ²	0.01	10.0	7:00	17:00			BST	Physical	16:00	SaxoBank will close all open positions at market
ECX CER Carbon	CER	CAR	ICE - Europe	EUR	1000 CER	0.01	10.0	7:00	17:00			BST	Physical	16:00	SaxoBank will close all open positions at market
<u>Grains:</u>															
Soybean	ZS	S	CME GLOBEX	USD	5,000 bushels	0.25	10.0	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Soybean Oil	ZL	BO	CME GLOBEX	USD	60,000 pounds	0.01	6.0	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Soybean Meal	ZM	SM	CME GLOBEX	USD	100 short Tons	0.10	10.0	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Corn	ZC	C	CME GLOBEX	USD	5,000 bushels	0.25	12.5	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Wheat	ZW	W	CME GLOBEX	USD	5,000 bushels	0.25	12.5	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Oats	ZO	O	CME GLOBEX	USD	5,000 bushels	0.25	12.5	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Rough Rice	RR	RR	CME GLOBEX	USD	2,000 CWT	0.005	10.0	17:00	14:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Black Sea Wheat	BSW	BSW	CME GLOBEX	USD	136 metric tons	0.1	13.6	1:00	13:15			EET	Physical	18:00	SaxoBank will close all open positions at market
Feed Wheat	T	QK	NYSE LIFFE -LDN	EUR	100 tons	0.25	12.5	9:28	18:28			BST	Physical	10:00	SaxoBank will close all open positions at market
Milling Wheat	EBM	CA	NYSE LIFFE -PAR	EUR	50 tons	0.25	12.5	10:45	18:30			CET	Physical	11:00	SaxoBank will close all open positions at market
Rapeseed	ECO	IJ	NYSE LIFFE -PAR	EUR	50 tons	0.25	12.5	10:45	18:30			CET	Physical	11:00	SaxoBank will close all open positions at market
Maize (Corn)	EMA	EP	NYSE LIFFE -PAR	EUR	50 tons	0.25	12.5	10:45	18:30			CET	Physical	11:00	SaxoBank will close all open positions at market
Malting Barley	EOB	BRL	NYSE LIFFE -PAR	EUR	50 tons	0.25	12.5	10:45	18:30			CET	Physical	11:00	SaxoBank will close all open positions at market
<u>Meats:</u>															
Live Cattle	LE	LC	CME GLOBEX	USD	40,000 pounds	0.025	10.0	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Feeder Cattle	GF	FC	CME GLOBEX	USD	50,000 pounds	0.025	12.5	17:00	16:00			CST	Cash	12:00	Cash settled based upon the CME Feeder Cattle Index
Lean Hogs	HE	LH	CME GLOBEX	USD	40,000 pounds	0.025	10.0	17:00	16:00			CST	Cash	12:00	Cash settled based upon the CME Lean Hog Index
Eurex Piglet	FPIG	FPI	EUREX	EUR	100 piglets	0.10	10.0	9:50	16:00			CET	Cash	16:00	Value of the index on the Final Settlement Day at 9:30
Euro Hogs	FHOG	FHO	EUREX	EUR	8 tons	0.001	8.0	9:50	16:00			CET	Cash	16:00	Value of the index on the Final Settlement Day at 9:30
<u>Softs:</u>															
Coffee NY	KC	KC	ICE / NYBOT	USD	37,500 pounds	0.05	18.75	3:30	14:00			EST	Physical	11:00	SaxoBank will close all open positions at market
Sugar NY #11	SB	SB	ICE / NYBOT	USD	112,000 pounds	0.01	11.20	1:30	14:00			EST	Physical	11:00	SaxoBank will close all open positions at market
Cocoa NY	CC	CC	ICE / NYBOT	USD	10 metric tons	1.00	10.00	4:00	14:00			EST	Physical	11:00	SaxoBank will close all open positions at market
Orange Juice	OJ	JO	ICE / NYBOT	USD	15,000 pounds	0.05	7.50	8:00	14:00			EST	Physical	11:00	SaxoBank will close all open positions at market
Cotton No. 2	CT	CT	ICE / NYBOT	USD	50,000 pounds	0.01	5.00	9:00	14:30			EST	Physical	11:00	SaxoBank will close all open positions at market
Coffee (Robusta)	RC	DF	NYSE LIFFE - LDN	USD	10 tons	1.00	10.00	9:00	17:30			BST	Physical	10:00	SaxoBank will close all open positions at market
Cocoa No. 401	C	QC	NYSE LIFFE - LDN	GBP	10 tons	1.00	10.00	9:30	16:50			BST	Physical	10:00	SaxoBank will close all open positions at market

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								Open	Close	Open	Close				
Sugar (White)	W	QW	NYSE LIFFE - LDN	USD	50 tons	0.10	5.00	8:45	18:30			BST	Physical	10:00	SaxoBank will close all open positions at market
Lumber	LB	LB	CME - GLOBEX	USD	110,000 b. feet	0.10	11.00	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market
Euro Potato	FEPP	FEP	EUREX	EUR	25 tons	0.10	25.00	9:50	16:00			CET	Cash	16:00	Value of the index on the Final Settlement Day at 9:30
Butter	FBUT	BUT	EUREX	EUR	5 tons	0.10	5.00	9:50	18:30			CET	Cash	12:00	Value of the index on the Final Settlement Day at 19:00
Skimmed milk powder	FSMP	FSP	EUREX	EUR	5 tons	0.10	5.00	9:50	18:30			CET	Cash	12:00	Value of the index on the Final Settlement Day at 19:00
<u>Equity Indices:</u>															
E-mini Dow	YM	DM	CME GLOBEX	USD	5 x Index	1.00	5.00	17:00	15:15	15:30	16:30	CST	Cash	8:30	Settled to the Special Opening Quotation (SOQ)
E-mini S&P 500	ES	ES	CME GLOBEX	USD	50 x Index	0.25	12.50	17:00	15:15	15:30	16:30	CST	Cash	8:30	Settled to the Special Opening Quotation (SOQ)
E-mini NASDAQ 100	NQ	NQ	CME GLOBEX	USD	20 x Index	0.25	5.00	17:00	15:15	15:30	16:30	CST	Cash	8:30	Settled to the Special Opening Quotation (SOQ)
E-mini Russell 2000	TF	RTA	ICE US	USD	100 x Index	0.10	10.00	20:00	18:00			EST	Cash	9:30	VWAP of all electronic trades from 16:14 to 16:15
E-mini SP MidCap 400	EMD	FA	CME GLOBEX	USD	100 x Index	0.10	10.00	17:00	15:15	15:30	16:30	CST	Cash	8:30	Settled to the Special Opening Quotation (SOQ)
S&P Canada 60	SXF	PT	Montreal	CAD	200 x Index	0.10	20.00	6:00	16:15			EST	Cash	9:30	The Official Opening Level of the index on LTD
VIX Index	VX	UX	CBOE	USD	1000 x Index	0.05	50.00	7:00	15:15			CST	Cash	15:15	Settled to the Special Opening Quotation (SOQ)
DAX	FDX	GX	EUREX	EUR	25 x Index	0.50	12.50	8:00	22:00			CET	Cash	13:00	Intraday auction fromt 13:00 CET
DAX MIDCAP	F2MX	MF	EUREX	EUR	5 x Index	1.00	5.00	8:00	22:00			CET	Cash	13:05	Intraday auction fromt 13:05 CET
TecDAX	FTDX	DP	EUREX	EUR	10 x Index	0.50	5.00	8:00	22:00			CET	Cash	13:00	Intraday auction fromt 13:00 CET
EURO STOXX 50	FESX	VG	EUREX	EUR	10 x Index	1.00	10.00	8:00	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00.
VSTOXX mini	FVS	FVS	EUREX	EUR	100 x Index	0.05	5.00	8:50	17:30			CET	Cash	12:00	Average of Index calculated between 11:30 and 12:00.
EURO STOXX Dividend	FEXD	DED	EUREX	EUR	100 x Index	0.10	10.00	8:30	22:00			CET	Cash	12:00	Based on the final value of the underlying index
STOXX 50	FSTX	VH	EUREX	EUR	10 x Index	1.00	10.00	8:00	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00.
STOXX 50 ex. Financials	FEXF	FXS	EUREX	EUR	10 x Index	0.50	5.00	8:00	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00.
STOXX Europe 600	FXXP	SXO	EUREX	EUR	50 x EUR	0.10	5.00	8:00	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00.
SMI	FSMI	SM	EUREX	CHF	10 x Index	1.00	10.00	8:00	22:00			CET	Cash	9:00	Opening price of index on LTD ⁴
SMIM	FSMIM	S1	EUREX	CHF	10 x Index	1.00	10.00	8:00	22:00			CET	Cash	9:00	Opening price of index on LTD ⁴
RDX USD Index	FRDX	RXD	EUREX	USD	10 x Index	0.50	10.00	7:50	17:30			CET	Cash	16:30	Closing price of RDX USD Index
FTSE 100	FFI	Z	EURONEXT	GBP	10 x Index	0.50	5.00	1:00	7:50	8:00	21:00	BST	Cash	10:15	Cash auction between 10:10-10:15.
CAC 40	FCE	CF	EURONEXT	EUR	10 x Index	0.50	5.00	8:00	22:00			CET	Cash	16:00	Arithmetic mean of the index price from 15:40 and 16:00
AEX	AEX	EQ	EURONEXT	EUR	200 x Index	0.05	10.00	8:00	22:00			CET	Cash	16:00	VWAP of Index between 15:30 to 16:00
OMX	OMX	QC	OMX - Nordic	SEK	100 x Index	0.25	25.00	9:00	17:25			CET	Cash	17:25	VWAP over the entire last trading day
IBEX 35	MFXI	IB	MEFF	EUR	10 x Index	1.00	10.00	9:00	17:35			CET	Cash	16:45	Arithmetic average of index between 16:15 and 16:45
IBEX 35 mini	MFMI	ID	MEFF	EUR	1 x Index	5.00	5.00	9:00	17:35			CET	Cash	16:45	Arithmetic average of index between 16:15 and 16:45
FTSE MIB Index	SPMIB	ST	IDEM	EUR	5 x Index	5.00	25.00	9:00	17:40			CET	Cash	9:10	Opening price of the S&P/MIB index on LTD
Mini S&P MIB	MINI	SW	IDEM	EUR	1 x Index	5.00	5.00	9:00	17:40			CET	Cash	9:10	Opening price of the S&P/MIB index on LTD
Ibovespa	IND ⁵	BZ	BM&F	BRL	1 x Index	5.00	5.00	9:00	17:30			BRT	Cash	17:30	WVAP of cash index from 14:00-17:00
Mini Ibovespa	WIN	XB	BM&F	BRL	0.2 x Index	5.00	1.00	9:00	17:30			BRT	Cash	17:30	WVAP of cash index from 14:00-17:00
NIKKEI 225 (JPY)	NIY	NH	CME GLOBEX	JPY	500 x Index	5.00	2500	15:30	15:15			CST	Cash	15:15	Settled to the Special Opening Quotation (SOQ)
NIKKEI 225 (USD)	NKD	NX	CME GLOBEX	USD	5 x Index	5.00	25.00	15:30	15:15			CST	Cash	15:15	Settled to the Special Opening Quotation (SOQ)
NIKKEI 225	SSI	NI	SGX	JPY	500 x Index	5.00	2500	15:15	2:00	7:45	14:30	SGT	Cash	14:30	Opening prices of Nikkei 225 Index members on LTD+1.
MSCI SINGAPORE	SSG	QZ	SGX	SGP	200 x Index	0.10	20.00	18:15	2:00	8:30	17:15	SGT	Cash	17:15	The value of the MSCI Singapore Free Index on LTD+1
MSCI TAIWAN	STW	TW	SGX	USD	100 x Index	0.10	10.00	14:35	2:00	8:45	13:50	SGT	Cash	13:50	VWAP of MSCI Taiwan Index the last 30 mins of trading.
MSCI Indonesia	ID	IDO	SGX	USD	2 x Index	5.00	10.00	18:30	2:00	9:00	17:30	SGT	Cash	17:30	VWAP of MSCI Indonesia Index the last 30 mins of trading
SGX CNX NIFTY	IN	IH	SGX	USD	2 x Index	0.50	1.00	19:15	2:00	9:00	18:15	SGT	Cash	18:15	VWAP of Nifty Index the last 30 mins of trading.
FTSE Xinhua China A50	CN	XU	SGX	USD	1 x Index	5.00	1.00	9:00	15:30	16:10	2:00	SGT	Cash	15:30	Closing price of FTSE China A50 Index
TOPIX	JTI	TP	TSE	JPY	10,000 x Index	0.50	5,000	9:00	15:15	16:30	23:30	JST	Cash	15:10	SOQ of the underlying Index on the Last Trading Day.
SPI 200	AP	XP	SFE	AUD	25 x Index	1.00	25.00	17:10	7:00	9:50	16:30	AEST	Cash	12:00	SOQ of the underlying Index on the Last Trading Day.
HS China Enterprise	HHI	HC	HKEX	HKD	50 x Index	1.00	50.00	9:15	12:00	13:30	16:15	HKT	Cash	16:00	VWAP during the Continuous Trading Session on the LTD
Mini HS China Enterprise	MCH	MHC	HKEX	HKD	10 x Index	1.00	10.00	9:15	12:00	13:30	16:15	HKT	Cash	16:00	VWAP during the Continuous Trading Session on the LTD

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								Open	Close	Open	Close				
HANG SENG	HS I	HI	HKEX	HKD	50 x Index	1.00	50.0	9:15	12:00	13:30	16:15	HKT	Cash	16:00	VWAP during the Continuous Trading Session on the LTD
Mini Hang Seng	MHI	HU	HKEX	HKD	10 x Index	1.00	10.0	9:15	12:00	13:30	16:15	HKT	Cash	16:00	VWAP during the Continuous Trading Session on the LTD
<u>STOXX Europe 600 Indices:</u>															
Auto & Parts	FSTA	SX	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Banks	FSTB	BJ	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Basic Resources	FSTS	JS	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Chemicals	FSTC	TX	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Construction & Mat	FSTN	OG	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Financial Services	FSTF	OQ	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Food & Bev	FSTO	PF	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Healthcare	FSTH	HG	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Ind Gds & Se	FSTG	QB	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Insurance	FSTI	JV	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Media	FSTM	OM	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Oil & Gas	FSTE	KG	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Personal & Household	FSTZ	RH	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Real Estate	FSTL	SRD	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Retail	FSTR	QK	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Technology	FSTY	UL	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Telecom	FSTT	WQ	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Travel & Leisure	FSTV	QO	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Utilities	FSTU	GP	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
<u>EURO STOXX Indices:</u>															
Automobile	FESA	EB	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Banks	FESB	CA	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Basic Resources	FESS	DA	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Chemicals	FESC	CU	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Construction	FESN	AW	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Financial Services	FESF	LJ	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Food & Bev	FESO	BN	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Healthcare	FESH	HO	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Ind Gds & Se	FESG	BW	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Insurance	FESI	VO	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Media	FESM	NM	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Oil & Gas	FESE	QR	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Personal & Household	FESZ	DW	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Real Estate	FESL	SRI	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Retail	FESR	JA	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Technology	FESY	UA	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Telecom	FEST	WZ	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Travel & Leisure	FESV	BH	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
Utilities	FESU	IT	EUREX	EUR	50 x Index	0.10	5.0	7:50	22:00			CET	Cash	12:00	Average of Index calculated between 11:50 and 12:00
<u>Currencies:</u>															
EUR/USD	EC	EC	CME GLOBEX	USD	125,000 EUR	0.0001	12.5	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market
E-mini Euro FX	E7	EE	CME GLOBEX	USD	62,500 EUR	0.0001	6.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market
E-Micro EUR/USD	M6E	CRE	CME GLOBEX	USD	12,500 EUR	0.0001	1.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market

Futures Contract Specifications

Name	Ticker	BBG	Exchange	Curr.	Contract Size	Tick Size	Tick Value	Trading Hours (Exchange)				Time Zone	Settlement	Expiry Time ¹	Settlement price ²		
								Open	Close	Open	Close						
GBP/USD	BP	BP	CME GLOBEX	USD	62,500 GBP	0.0001	6.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
CHF/USD	SF	SF	CME GLOBEX	USD	125000 CHF	0.0001	12.5	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
CAD/USD	CD	CD	CME GLOBEX	USD	100,000 CAD	0.0001	10.0	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
AUD/USD	AD	AD	CME GLOBEX	USD	100,000 AUD	0.0001	10.0	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
JPY/USD	JY	JY	CME GLOBEX	USD	12,500,000 JPY	0.000001	12.5	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
MXN/USD	MP	PE	CME GLOBEX	USD	500,000 MXN	0.000025	12.5	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
NZD/USD	NE	NV	CME GLOBEX	USD	100,000 NZD	0.0001	10.0	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
RUB/USD	6R	RU	CME GLOBEX	USD	2,500,000 RUB	0.00001	25.0	17:00	16:00			CST	Cash	1:00	Reciprocal of CME/EMTA USDRUB survey		
EUR/CHF	RF	RF	CME GLOBEX	CHF	125,000 EUR	0.0001	12.5	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
EUR/GBP	RP	RP	CME GLOBEX	GBP	125,000 EUR	0.00005	6.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
EUR/JPY	RY	RY	CME GLOBEX	JPY	125,000 EUR	0.01	1,250	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
BRL/USD	6L	BR	CME GLOBEX	USD	100,000 BRL	0.005	5.0	17:00	16:00			CST	Cash	9:15	Central Bank of Brazil EOM BRL/USD exchange rate.		
BMF US Dollar	DOL ⁵	UC	BM&F Bovespa	BRL	50,000 USD	0.50	25.0	9:00	18:00			BRT	Cash	18:00	WVAP of prices from 14:00-17:00		
Mini BMF US Dollar	WDO	WDO	BM&F Bovespa	BRL	10,000 USD	0.50	5.0	9:00	18:00			BRT	Cash	18:00	WVAP of prices from 14:00-17:00		
USD Index	DX	DX	ICE US	USD	1000 x Index	0.005	5.0	20:00	17:00			EST	Physical	5:00	SaxoBank will close all open positions at market		
<u>Bonds:</u>																	
US 2yr T-note (6%)	ZT	TU	CME GLOBEX	USD	200,000 USD	1/128	31.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
US 5yr T-note (6%)	ZF	FV	CME GLOBEX	USD	100,000 USD	1/128	7.8125	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
US 10yr T-note (6%)	ZN	TY	CME GLOBEX	USD	100,000 USD	1/64	15.625	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
US T-Bond	ZB	US	CME GLOBEX	USD	100,000 USD	1/32	31.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
US Ultra T-bond	UB	WN	CME GLOBEX	USD	100,000 USD	1/32	31.25	17:00	16:00			CST	Physical	10:00	SaxoBank will close all open positions at market		
CAD 2yr	CGZ	CV	Montreal	CAD	200,000 CAD	0.005	10.0	6:00	16:00			EST	Physical	11:00	SaxoBank will close all open positions at market		
CAD 10yr	CGB	CN	Montreal	CAD	100,000 CAD	0.01	10.0	6:00	16:00			EST	Physical	11:00	SaxoBank will close all open positions at market		
Euro-SCHATZ (2yr 6%)	FGBS	DU	EUREX	EUR	100,000 EUR	0.005	5.0	8:00	22:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Euro-BOBL 5yr (6%)	FGBM	OE	EUREX	EUR	100,000 EUR	0.01	10.0	8:00	22:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Euro-BUND 10yr (6%)	FGBL	RX	EUREX	EUR	100,000 EUR	0.01	10.0	8:00	22:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Euro-BUXL 30yr (6%)	FGBX	UB	EUREX	EUR	100,000 EUR	0.02	20.0	8:00	22:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Euro-BTP 10yr (6%)	FBTP	IK	EUREX	EUR	100,000 EUR	0.01	10.0	8:00	19:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Short Term Euro BTP	FBTS	BTS	EUREX	EUR	100,000 EUR	0.01	10.0	8:00	19:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
SWISS BND 10yr	CONF	FB	EUREX	CHF	100,000 CHF	0.01	10.0	8:00	17:00			CET	Physical	11:00	SaxoBank will close all open positions at market		
Euro-OAT 10yr (6%)	FOAT	OAT	EUREX	EUR	100,000 EUR	0.01	10.0	8:00	19:00			CET	Physical	17:00	SaxoBank will close all open positions at market		
Spanish 10yr (6%)	FB	FBB	MEFF	EUR	100,000 EUR	0.01	10.0	8:00	17:35			CET	Physical	17:00	SaxoBank will close all open positions at market		
GILT SHORT	G	WB	NYSE LIFFE - LDN	GBP	100,000 GBP	0.01	10.0	8:00	18:00			BST	Physical	16:00	SaxoBank will close all open positions at market		
GILT MEDIUM	H	WX	NYSE LIFFE - LDN	GBP	100,000 GBP	0.01	10.0	8:00	18:00			BST	Physical	16:00	SaxoBank will close all open positions at market		
GILT LONG	FLG	G	NYSE LIFFE - LDN	GBP	100,000 GBP	0.01	10.0	8:00	18:00			BST	Physical	16:00	SaxoBank will close all open positions at market		
JGB 10yr (6%)	JGB1	JB	TSE	JPY	100,000,000 JPY	0.01	10,000	9:00	11:00	12:30	15:00	15:30	18:00	JST	Physical	10:00	SaxoBank will close all open positions at market
Mini JGB (as JGB)	SJB	BJ	SGX	JPY	10,000,000 JPY	0.01	1,000	7:45	17:15	18:30	2:00		SGT	Cash	14:15	Opening Price of 10-Year JGB future (evening session)	
Sydney 3 yr (6%)	YT	YM	SFE	AUD	100,000 AUD	0.005	14.05	8:30	16:30	17:10	7:00		AEST	Cash	12:00	Arithmetic mean taken at 9:45/10:30/11:15 on LTD	
Sydney 10 yr (6%)	XT	XM	SFE	AUD	100,000 AUD	0.005	39.88	8:32	16:30	17:12	7:00		AEST	Cash	12:00	Arithmetic mean taken at 9:45/10:30/11:15 on LTD	
<u>STIR:</u>																	
Eurodollar	GE	ED	CME GLOBEX	USD	1,000,000 USD	0.0025	6.25	17:00	16:00			CST	Cash	4:00	100 minus the BBA's survey of 3-month USD LIBOR on LTD		
EURIBOR	FEI	ER	NYSE LIFFE - LDN	EUR	1,000,000 EUR	0.005	12.5	1:00	6:00	7:00	21:00		BST	Cash	10:00	EBF's Euribor Offered Rate for 3 month Euro deposits	
SHORT STERLING	FSS	L	NYSE LIFFE - LDN	GBP	500,000 GBP	0.01	12.5	7:30	18:00				BST	Cash	11:00	BBF's Euribor Offered Rate for 3 month Euro deposits	
EUROSWISS	FES	ES	NYSE LIFFE - LDN	CHF	1000000 CHF	0.01	25.0	7:30	18:00				BST	Cash	11:00	BBA's Interbank Offered Rate for 3 month Euroswiss	
ASX 30day IB cash rate	IB	IB	SFE	AUD	3,000,000 AUD	0.005	12.33	8:34	16:30	17:14	7:00		AEST	Cash	16:30	100 minus the monthly avg IB rate for contract month	
90 Day BA (Aus)	IR	IR	SFE	AUD	1,000,000 AUD	0.01	24.06	8:28	16:30	17:08	7:00		AEST	Physical	11:00	SaxoBank will close all open positions at market	
90 Day BA (NZ)	BB	ZB	SFE	NZD	1,000,000 NZD	0.01	24.24	6:30	14:30	15:40	5:00		AEST	Cash	12:00	3 month FRA settlement rate published at 10:45 on LTD	

Futures Contract Specifications

Name	Ticker	BBG	Exchange	Curr.	Contract Size	Tick Size	Tick Value	Trading Hours (Exchange)				Time Zone	Settlement	Expiry Time ¹	Settlement price ²
								Open	Close	Open	Close				
90 DAY BA (CAD)	BAX	BA	Montreal	CAD	1,000,000 CAD	0.01	25	6:00	16:00			EST	Cash	10:00	Avg. of BA CAD bid rates at 10:15, excl. highest & lowest
TIBOR Euroyen	SEY	EY	SGX	JPY	100,000,000 JPY	0.0025	625	7:40	19:05	20:00	23:55	SGT	Cash	10:00	Based on the underlying JBA TIBOR rate.
30 Day Fed Funds	ZQ	FF	CME GLOBEX	USD	5,000,000 USD	0.0025	10.418	17:00	16:00			CST	Cash	16:00	Avg. daily Fed Funds o/n rate for the delivery month.
<i>Freight Contracts (FFA)⁶</i>															
Capesize T/C Average	LCS4TC	LCH		USD	1 day	1	1.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Capesize T/C Average	NCS4TC	NOS		USD	1 day	1	1.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Panamax T/C Average	LPM4TC	LCH		USD	1 day	1	1.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Panamax T/C Average	NPM4TC	NOS		USD	1 day	1	1.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Clean Tanker TC2 WS	NTC2-YYYY	NOS		USD	1000 MT	0.25	⁷	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Clean Tanker TC2 \$/MT	NTC2USD	NOS		USD	1000 MT	0.01	10.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Clean Tanker TC5 WS	NTC5-YYYY	NOS		USD	1000 MT	0.25	⁷	9:00	17:00			CET	Cash	9:00	Avg. of daily Platts index in delivery month
Clean Tanker TC5 \$/MT	NTC5USD	NOS		USD	1000 MT	0.01	10.0	9:00	17:00			CET	Cash	9:00	Avg. of daily Platts index in delivery month
Dirty Tanker TD3 WS	NTD3-YYYY	NOS		USD	1000 MT	0.25	⁷	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Dirty Tanker TD3 \$/MT	NTD3USD	NOS		USD	1000 MT	0.01	10.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Dirty Tanker TD5 WS	NTD5-YYYY	NOS		USD	1000 MT	0.25	⁷	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Dirty Tanker TD5 \$/MT	NTD5USD	NOS		USD	1000 MT	0.01	10.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Dirty Tanker TD7 WS	NTD7-YYYY	NOS		USD	1000 MT	0.25	⁷	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month
Dirty Tanker TD7 \$/MT	NTD7USD	NOS		USD	1000 MT	0.01	10.0	9:00	17:00			CET	Cash	13:00	Avg. of daily Baltic Exchange index in delivery month

¹Expiry are exchange times (Daylight Savings Time)

²For further information go to the exchange website. When SaxoBank close positions we will do it on the client's behalf at the first available opportunity after expiry time at the prevailing market rate.

³The Floating Price will be equal to the arithmetic average of all firm, day-ahead Mid-Columbia prices published by Dow Jones and Company for all peak hours in the contract month.

⁴LTD is the last trading day.

⁵Contract trades round lots of 5 contracts at the time; 5, 10, 15 etc.

⁶The FFA contracts listed on both NOS and LCH are identical except the clearing house. The contracts also exists in versions where you trade a quarter, i.e., 3 months at one time or a year (postfixed by Q or Y).

⁷The value of a tick for a tanker contract quoted in world-scale points changes every year. Apart from the quotation the contract is identical to the USD version.

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