

Tricom Futures Contract Specifications - Financials

CONTRACT	EXCH.	MIN. TICK	CONTRACT SIZE	TICK SIZE	CURRENCY	TICK VALUE	MOVEMENT FROM	MOVEMENT TO	VALUE	INITIAL MARGIN	TRADED MONTHS	FIRST NOTICE	LAST TRADE DAY	SETTLEMENT	LIMIT MOVE	MARKET HOURS AEST	AFTER HOURS MARKET
INDICES																	
SPI-200	SFE	1.00	25 * Index	1.00	AUD	25	6,000	6,001	25	8,000	H,M,U,Z	N/a	Last business day mth	Cash	N/a	09:50-16:30	SYCOM 17:10-07:00
NIKKEI 225	SIMEX	5.00	500 * Index	5.00	JPY	2,500	18,000	18,005	2,500	700,000	H,M,U,Z	N/a	Day bf 2nd Friday contract mth	Cash	#####	10:55-13:15 ; 14:15-17:15	
HANG SENG	HKFE	1.00	50 * Index	1.00	HKD	50	23,020	23,030	500	42,500	H,M,U,Z	N/a	2nd last bus day	Cash	300	12:00-14.30 ; 16:30- 18:00	
FTSE	LIFFE	0.50	10 * Index	0.50	GBP	5.00	6,000	6,001	10.00	3,000	H,M,U,Z	N/a	10.30 am 3rd Fri	Cash	N/a	19:35-03:30	APT 03:45- 05:00
DAX	DTB	0.50	25 * Index	0.50	EURO	25	8,000	8,001	25	7,250	H,M,U,Z	N/a	Day bf 3rd Fri mth	Cash	N/a	19:00-03:00	-
CAC - 40	MATIF	0.50	200 * Index	0.50	EURO	5	1,000	1,001	10		All Months	N/a	Last bd mth	Cash	120	19:00-02:00	GLX 02:00-07:00;16:00-19:00
VALUE LINE	KCBT		500*Index	0.05	USD	25	700	701	500	1,750	H,M,U,Z	N/A	3rd Friday of month	Cash	70	02:30-07:15	N/A
NASDAQ 100	CME		100 * Index	0.25	USD	25	2,500	2,501	100	39,375	H,M,U,Z	N/A	3rd Friday of month	Cash		01:30-08:15	
MINI NASDAQ	CME		100 * Index	0.25	USD	25	2,500	2,501	20	7,875	H,M,U,Z	N/A	3rd Friday of month	Cash		01:30-08:15	
DOW JONES	CBOT		10 * index	1.00	USD	10.00	14,000	14,001	300	6,426	H,M,U,Z	N/A	3rd Friday of month	Cash		00:20-08:15 ; 08:30-23:00	PROJECT A 09.00-21.45
MINI S&P	CBOT		50* Index	0.05	USD	2.50	1,500	1,501	50	6,047	H,M,U,Z	N/A	3rd Friday of month	Cash		01:30-08:15 ; 08:30-01:15	GLOBEX 08:45am-01:15am
S&P 500	CBOT	0.50	250 * Index	0.05	USD	12.50	1,500	1,501	250	30,235	H,M,U,Z	N/a	3rd Friday of month	Cash	12	01:30-08:15 ; 08:45-01:15	GLOBEX 08:45am-01:15am
INTEREST RATES																	
10 YEAR BOND	SFE	0.005	100,000	0.005	AUD	84	93.735	93.740	47	2,000	H,M,U,Z	N/a	12.00 noon 15th day of month	Cash	N/a	08:30-16:30	SYCOM 17.10-07:00
3 YEAR BOND	SFE	0.01	100,000	0.01	AUD	28	94.30	94.31	32	700	H,M,U,Z	N/a	12.00 noon 15th day of month	Cash	N/a	08:30-16:30	SYCOM 17:10-07:00
90 DAY BB	SFE	0.01	1,000,000	0.01	AUD	24	94.00	94.01	24	500	H,M,U,Z	N/a	12.00 noon bd bf 2nd Fri month	Delivery	N/a	08:30-16:30	SYCOM 17:10-07:00
30 YR T-BOND	CBOT	1/32	100,000	1/32	USD	31.25	113	114	1,000	1,755	H,M,U,Z	N/a	7 bd bf last bd month	Delivery	3 pts	00:20-0:700 :07:15-13:05	PROJECT A 17:00-23:00
10 YR T-NOTE	CBOT	1/32	100,000	1/32	USD	31.25	108	109	1,000	1,350	H,M,U,Z	N/a	7 bd bf last bd month	Delivery	3 pts	00:20-0:700	PROJECT A 10:20-13:05
5 YR T-NOTE	CBOT		100,000	1/64	USD	15.625	95	96	1,000	810	H,M,U,Z	N/a	7 bd bf last bd month	Delivery	3 pts	00:20-0:700	PROJECT A 10:20-13:05
JGB	SIMEX	0.01	50 M	0.01	JPY	5,000	126	127	500,000	1.5M	H,M,U,Z	N/a	10 bd bf 20th cal day	Cash	N/a	10:45-17:00	APT 18:00-03:00
GILT	LIFFE	0.01	50,000	1/32	GBP	15.625	109	110	500	1,000	H,M,U,Z	N/a	11.00am 2 bd prior to last bd	Delivery	N/a	19:00-03:15	APT 03:30-05:00
BUND	DTB	0.01	250,000	0.01	EURO	10	101	102	1,000	2,500	H,M,U,Z	N/a	11.00am 3 Frankfurt bd	Delivery	N/a	18:00-05:00	APT 03:20-04:55
EURODOLLAR	IMM	0.01	1,000,000	0.01	USD	25	94	95	2,500	810	H,M,U,Z	N/a	2nd bd bf 3rd Wed mth	Cash		00:20-07:00	GLOBEX 07:45-00:15
EUROYEN	IMM	0.01	100 M	0.01	JPY	2,500	98	99	2,500,000	62,500	H,M,U,Z	N/a	2nd bd bf 3rd Wed	Cash	N/a	00:20-07:00	GLOBEX 07:45-00:15
EUROYEN	SIMEX	0.01	100 M	0.01	JPY	2,500	98	99	2,500,000	33,750	H,M,U,Z	N/a	2nd bd bf 3rd Wed	Cash	N/a	10:58-2.15 ; 3.15-11.05	Screen 11.35-4.00
BTP's	LIFFE		200 M	0.01	ITL	20,000	126	127	20M	3.5 M	H,M,U,Z	N/a	12.30 Italian 4 wd bf 10 cal d	Delivery	N/a	19:00-03:15	APT 03:21-04:58
EUROLIRA	LIFFE		1000 M	0.01	ITL	25,000	92	93	25M	12.5 M	H,M,U,Z	N/a	11.00am 2nd bd bf 3rd Wed	Cash	N/a	18:55-03:10	APT 03:23-04:58
NOTIONALS	MATIF		500,000	0.02	FRF	100	123	124	5,000	15,000	H,M,U,Z	N/a	11.00am Paris 2nd bd bf 3rd Wed	Delivery	250	19:00-02:30	GLOBEX 02:30-19:00
PIBOR	MATIF		5 M	0.01	FRF	125	95	96	12,500	12,500	H,M,U,Z	N/a	11.00am Paris 2nd bd bf 3rd Wed	Cash	80	18:30-02:00	GLOBEX 02:00-18:05
SHORT STERLING	LIFFE		500,000	0.01	STG	12.50	93	94	1,250	550	H,M,U,Z	N/a	11.00am third Wed	Cash	N/a	19:05-03:05	03:22-04:57
CURRENCIES																	
JAPANESE YEN	IMM	#####	12,500,000	0.0001	USD	12.50	0.88	0.89	1,250	2,835	H,M,U,Z	N/a	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
BRITISH POUND	IMM	0.002	62,500	0.0002	USD	12.50	1.65	1.66	625	1,553	H,M,U,Z	N/a	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
AUST. DOLLAR	IMM	0.0001	100,000	0.0001	USD	10.00	0.79	0.80	1,000	1,215	H,M,U,Z	N/a	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
CANADIAN DOLLAR	IMM		100,000	0.0001	USD	10.00	0.73	0.74	1,000	608	H,M,U,Z	N/a	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
SWISS FRANc	IMM	0.01	125,000	0.0001	USD	12.50	0.75	0.76	1,250	2,500	H,M,U,Z	N/a	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
EURO FX	IMM		125,000	0.0001	USD	12.50	1.16	1.17	1,250	1,755	H,M,U,Z	N/A	9.16am 2nd bd bf 3rd Wed mth	Delivery	N/a	00:20-07:00	GLOBEX 07:30-00:05
DOLLAR INDEX	FINEX	0.01	1,000 * Index	0.01	USD	10.00	88.00	89.00	1,000	1,998	H,M,U,Z	N/a	Third Wed of contract mth	Cash	N/a	00:05-07:00	
MONTH CODES:																	
January	F		April	J	July	N	October	V	** MARGIN REQUIREMENTS SUBJECT TO CHANGE				** ALL TIMES AT SYDNEY SUMMER TIME (25 OCT - 29TH MAR)				
February	G	May	May	K	August	Q	November	X					** SUBTRACT 2HRS FOR U.S DAYLIGHT SAVINGS (5TH APRIL - 25TH OCT)				
March	H	June	June	M	September	U	December	Z									