

Futures - Intraday Margin Requirements

Due to market conditions and until further notice, intraday margin benefit rules for currency futures have temporarily been suspended.

Intraday Futures Margin and Futures Options Hours

The following table lists intraday margin requirements and hours for futures and futures options. Each day at 'Intraday End Time' the futures contract will revert back to the full overnight margin requirement until the 'Intraday Start Time' the next day. Margin requirements will always be applied at 100% for spread transactions. If an account holds futures, futures options for US products, or future and index options for European products on the same underlying, intraday margin does not apply.

Exchange	Symbol	Description	Intraday Start Time ¹	Intraday End Time ¹
IDEM	FTMIB	S&P MIB30 Index	9:00	17:35
IDEM	MINI	Mini S&P MIB30 Index	9:00	17:35
CDE	BAX	Bankers Acceptance	6:00	15:45
CDE	CGB	10-year Canadian Government Bond	6:00	15:45
CDE	CGF	5-year Canadian Government Bond	6:00	15:45
CDE	SCF	S&P/TSX Composite	9:30	15:45
CDE	SXF	S&P 60	9:30	15:45
CDE	SXM	Mini S&P 60	9:30	15:45
ECBOT	ZB	30-year T-BONDS	7:20	15:00
ECBOT	ZN	10-YR TREAS.	7:20	15:00
ECBOT	ZF	5-YR TREAS.	7:20	15:00
ECBOT	ZT	2-YR TREAS.	7:20	15:00
ECBOT	ZQ	30 Day Federal Funds	7:20	15:00
ECBOT	TN	10-YR T-NOTES	7:20	15:00
ECBOT	UB	Ultra T-BONDS	7:20	15:00
ECBOT	YM	MINI DJIA	8:30	15:00

Exchange	Symbol	Description	Intraday Start Time ¹	Intraday End Time ¹
GLOBEX	GE	EURODOLLARS	7:20	15:00
GLOBEX	ES	MINI-S&P 500	8:30	15:00
GLOBEX	NKD	NIKKEI 225	8:00	15:00
GLOBEX	NQ	NASDAQ E-MINI	8:30	15:00
GLOBEX	SP	S&P 500	8:30	15:00
NYMEX	CL	Crude oil	9:00	15:45
NYMEX	GC	Gold	8:20	15:45
NYMEX	HG	Copper	8:10	15:45
NYMEX	HH	Natural Gas Last Day Financial Future	9:00	15:45
NYMEX	HO	Heating Oil	9:00	15:45
NYMEX	MGC	E-Micro Gold	8:30	15:45
NYMEX	NG	Natural gas	9:00	15:45
NYMEX	QC	Copper	8:10	15:45
NYMEX	QG	Natural gas E-Mini	9:00	15:45
NYMEX	QH	Heating Oil E-Mini	9:00	15:45
NYMEX	QI	Silver Mini	8:25	15:45
NYMEX	QM	Crude oil E-Mini	9:00	15:45
NYMEX	QO	Gold	8:20	15:45
NYMEX	QU	Unleaded Gasoline E-Mini	9:00	15:45
NYMEX	RB	RBOB Gasoline	9:00	15:45
NYMEX	SI	Silver	8:25	15:45
NYMEX	SIL	Silver	8:25	15:45
DTB	FDAX	DAX Index	7:50	21:45
DTB	FDXM	DAX Index Mini	7:50	21:45
DTB	FESX	DJ EURO STOXX	7:50	21:45
DTB	FGBL	Euro BUND	7:50	21:45
DTB	FGBM	Euro BOBL	7:50	21:45
DTB	FGBS	Euro SCHATZ	7:50	21:45
DTB	FGBX	Euro BUXL	7:50	18:45

Exchange	Symbol	Description	Intraday Start Time ¹	Intraday End Time ¹
DTB	FOAT	Euro-OAT French Government Bond Index	7:50	18:45
SOFFEX	FSMI	Swiss Market Index	8:00	17:15
HKFE	A50	ISHARES FTSE A50 CHINA INDEX	9:00	15:45
HKFE	HHI	HSCEI INDEX	8:45	16:00
HKFE	HSI	HANG SENG INDEX	8:45	16:00
HKFE	MCH	HSCEI INDEX	8:45	16:00
HKFE	MHI	HANG SENG INDEX	8:45	16:00
ICEEU	I	EURIBOR THREE MONTH EURO	7:00	16:15
ICEEU	L	THREE MONTH SHORT STERLING	7:30	16:15
ICEEU	R	Long Gilt	8:00	16:15
ICEEU	Z	FTSE 100 (NEW STYLE)	7:00	20:45
IPE	WTI	Light WTI Crude	1:00	20:45
KSE	01	KOSPI	9:00	15:20
KSE	05	KOSPI mini	9:00	15:20
MEFFRV	IBX	IBEX-35	9:00	17:15
MEFFRV	MIX	IBEX-MINI	9:00	17:15
FTA	FTI	AEX INDEX FUT	8:00	18:15
FTA	MFA	AEX INDEX FUT	8:00	18:00
MONEP	FCE	CAC 40	8:00	18:00
MONEP	MFC	CAC 40	8:00	18:00
NSE	NIFTY	S&P CNX NIFTY	9:15	15:15
OSE.JPN	NK225	NIKKEI 225	08:45	14:55
OSE.JPN	NK225M	NIKKEI 225 MINI	08:45	14:55
OSE.JPN	TOPIX	TOPIX	08:45	15:00
OSE.JPN	TOPIXM	TOPIX Mini	08:45	15:00
SGX	NK	NIKKEI 225	7:45	14:10
SGX	NS	NIKKEI 225 mini	7:45	13:45
SGX	TW	MSCI Taiwan	8:45	13:30

Maintenance Margin Minimums

Futures:

50 USD /contract

Short Options:

50 USD/contract for 100 delta units

25 USD/contract for 0 delta units

Minimums for deltas between 100 and 0 will be interpolated based on the above schedule. Eurex contracts always assume a delta of 100.

Initial Margin Minimums

125% of Maintenance Margin

Notes

1. The times listed in 'Intraday Start Time' and 'Intraday End Time' columns are shown in local exchange time.