

Commodity	Exchange	Futures Month	Contract Size	Tick Size	Currency	Tick Value	Margin	Trading Hours NZ Time	First Notice Day	Last Trade Day	Months Traded	Cash Settled	Reuters Code	B/berg Code	
Australian Dollar	CME	MAR 12	100,000	AUD	0.01	USD	10	4158.00	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	AD	AD
Australian 30 day Interbank Cash Rate	SFE	FEB 12	3,000,000	AUD	0.005	AUD	12.33	1225.00	10:30-18:30	29/02/2012	29/02/2012	FGHJKMNQUVXZ	N	YIB	IB
Australian 90 Day Bank Bill	SFE	MAR 12	1,000,000	AUD	0.01	AUD	24.16	1170.00	10:30-18:30	8/03/2012	8/03/2012	HMUZ	N	YBA	IR
Australian 3 yr bond	SFE	MAR 12	100,000	AUD	0.01	AUD	29.76	1100.00	10:30-18:30	15/03/2012	15/03/2012	HMUZ	Y	YTT	YM
Australian 10 yr bond	SFE	MAR 12	100,000	AUD	0.005	AUD	45.76	2600.00	10:32-18:30	15/03/2012	15/03/2012	HMUZ	Y	YTC	XM
Australian SPI 200	SFE	MAR 12	25	x index	1	AUD	25	7500	11:50-18:30	15/03/2012	15/03/2012	HMUZ	Y	YAP	XP
Brent Crude	ICE	MAR 12	1,000	barrels	0.01	USD	10	6772	14:00-12:00	14/02/2012	14/02/2012	FGHJKMNQUVXZ	Y	LCO	CO
British Pound	CME	MAR 12	62,500	GBP	0.01	USD	6.25	2227.50	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	BP	BP
Canadian Dollar	CME	MAR 12	100,000	CAD	0.01	USD	10	2376.00	12:00-11:00 & 02:20-09:00	20/03/2012	20/03/2012	HMUZ	N	CD	CD
Canadian Govt Bonds	MSE	MAR 12	100,000	CAD	0.01	CAD	10	2242.90	00:00-10:00	27/02/2012	21/03/2012	HMUZ	N	CGB	CN
Canadian Bank Bills	MSE	JUN 12	1,000,000	CAD	0.01	CAD	25	432.30	00:00-10:00	18/06/2012	18/06/2012	HMUZ	Y	BAX	BA
Canola	WCE	MAR 12	20	tonnes	0.1	CAD	2.00	386	14:00-08:15	29/02/2012	14/03/2012	FHKNX	N	RS	RS
Cocoa NY	CSCE	MAR 12	10	mt tonnes	1	USD	10	1925	22:00-08:00	15/02/2012	15/03/2012	HKNUZ	N	CC	CC
Cocoa London	LIFFE	MAR 12	10	mt tonnes	1	GBP	10	1848	22:30-05:50	16/03/2012	15/03/2012	HKNUZ	N	LCC	QC
Coffee	CSCE	MAR 12	37,500	lbs	0.05	USD	18.75	8316	21:30-08:00	21/02/2012	20/03/2012	HKNUZ	N	KC	KC
Coffee London Robusta	LIFFE	NOV 07	5	mt tonnes	1	USD	5	462	21:00-06:30	1/11/2007	30/11/2007	FHKNUX	N	LKD	CF
Copper	COMEX	MAR 12	25,000	lbs	0.05	USD	12.50	8539.30	12:00-11:15 & 02:10-07:00	29/02/2012	28/03/2012	FGHJKMNQUVXZ	N	HG	HG
Corn	CBOT	MAR 12	5,000	bu	0.25	USD	12.50	909.70	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	HKNUZ	N	C	C
Cotton	NYCE	MAR 12	50,000	lbs	0.01	USD	5	4158.00	15:00-08:30	23/02/2012	8/03/2012	HKNVZ	N	CT	CT
Crude Oil	NYMEX	MAR 12	1,000	barrels	0.01	USD	10	8910.00	12:00-11:15 & 03:00-08:30	23/02/2012	21/02/2012	FGHJKMNQUVXZ	N	CL	CL
Mini Crude	CME	MAR 12	500	barrels	0.025	USD	12.50	4455.00	12:00-11:15 & 03:00-08:30	17/02/2012	17/02/2012	FGHJKMNQUVXZ	Y	QM	EC
Crude Oil - Brent	ICE	MAR 12	1,000	barrels	0.01	USD	10	6772	14:00-12:00	14/02/2012	14/02/2012	FGHJKMNQUVXZ	Y	LCO	CO
Dax	EUREX	MAR 12	25	x index	0.5	EUR	12.50	13871	19:50-10:00	16/03/2012	16/03/2012	HMUZ	Y	FDX	GX
Mini Dow Jones \$ 5	CBOT	MAR 12	5	x index	1	USD	5	4812.50	10:30-10:15	16/03/2012	16/03/2012	HMUZ	Y	YM	DM
Dow Jones	CBOT	MAR 12	10	x index	1	USD	10	11000	10:30-03:15 & 03:30-10:15	16/03/2012	16/03/2012	HMUZ	Y	DJ	DJ
US Dollar Index	FINEX	MAR 12	1,000	x index	0.005	USD	5	2633.40	14:00-11:00	19/03/2012	16/03/2012	HMUZ	N	DX	DX
Euro FX	CME	MAR 12	125,000	EURO	0.0001	USD	12.50	5940.00	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	URO	EC
Euro Swiss	LIFFE	MAR 12	1,000,000	EURO	0.01	CHF	25	495.00	20:30-07:00	19/03/2012	19/03/2012	HMUZ	Y	FES	ES
Euro Bobl	EUREX	MAR 12	100,000	EURO	0.01	EUR	10	1727	20:00-10:00	8/03/2012	8/03/2012	HMUZ	N	FGBM	OE
Euro Bund	EUREX	MAR 12	100,000	EURO	0.01	EUR	10	3179	20:00-10:00	8/03/2012	8/03/2012	HMUZ	N	FGBL	RX
Eurodollar	CME	JUN 12	1,000,000	USD	0.005	USD	12.50	779.68	12:00-11:00 & 02:20-09:00	18/06/2012	18/06/2012	HMUZ	Y	ED	ED
Euro STOXX 50	EUREX	MAR 12	10	x index	1	EUR	10.00	2015	19:50-10:00	16/03/2012	16/03/2012	HMUZ	Y	STXE	VG
Euro Yen	TIFFE	JUN 12	100,000,000	x index	0.005	JPY	1250	114675	12:45-15:30 & 16:30-00:00	18/06/2012	18/06/2012	HMUZ	Y	JEY	YE
Euribor	LIFFE	MAR 12	1,000,000	EURO	0.005	EUR	12.50	935.00	14:00-19:00 & 20:00-10:00	19/03/2012	19/03/2012	HMUZ	Y	FEI	ER
Euroshatz	EUREX	MAR 12	100,000	EURO	0.005	EUR	5.00	495	20:00-10:00	8/03/2012	8/03/2012	HMUZ	N	FGBS	DU
Feeder Cattle	CME	MAR 12	50,000	lbs	0.025	USD	12.50	2227.50	12:00-11:00 & 04:05-08:00	29/03/2012	29/03/2012	FHJKQUVX	Y	FC	FC
FTSE100	LIFFE	MAR 12	10	x index	0.5	GBP	5	4840.00	14:00-20:50 & 21:00-10:00	16/03/2012	16/03/2012	HMUZ	Y	FFI	Z

Commodity	Exchange	Futures Month	Contract Size		Tick Size	Currency	Tick Value	Margin	Trading Hours	First Notice Day	Last Trade Day	Months Traded	Cash Settled	Reuters Code	B/berg Code
Gold	COMEX	APR 12	100	ozs	0.1	USD	10	12622.50	12:00-11:15 & 02:20-07:30	30/03/2012	26/04/2012	GJMQVZ	N	GC	GC
Mini Gold	NYL	APR 12	33	ozs	0.1	USD	3.32	3116.30	13:16-11:00	30/03/2012	26/04/2012	GJMQVZ	N	ZH	XG
Hang Seng	HKFE	FEB 12	50	x index	1	HKD	50	91850	14:15-17:00 & 18:30-21:15	28/02/2012	28/02/2012	FGHJKMNQVXZ	Y	HIS	HI
Mini-Hang Seng	HKFE	FEB 12	10	x index	1	HKD	10	21428	14:15-17:00 & 18:30-21:15	28/02/2012	28/02/2012	FGHJKMNQVXZ	Y	HMH	HU
HS China Enterprises IDX	HKFE	FEB 12	50	x index	1	HKD	50	43230	14:15-17:00 & 18:30-21:15	28/02/2012	28/02/2012	FGHJKMNQVXZ	Y	HCEI	HC
Heating Oil	NYMEX	MAR 12	42,000	gallons	0.01	USD	4.20	9281.80	12:00-11:15 & 03:00-08:30	2/03/2012	29/02/2012	FGHJKMNQVXZ	N	HO	HO
Mini Heating Oil	NYMEX	MAR 12	21,000	barrels	0.01	USD	2.10	4084	12:00-11:15 & 03:00-08:30	28/02/2012	28/02/2012	FGHJKMNQVXZ	Y	QH	QX
Korean 3 yr Bond	KFE	MAR 12	100,000,000	KRW	0.01	KRW	10000	1804770	13:00-19:15	20/03/2012	20/03/2012	HMUZ	Y	KTB	KE
Kospi	KFE	MAR 12	500,000	KRW	0.05	KRW	25000	17056875	22:00-09:00 & 13:00-19:15	8/03/2012	8/03/2012	HMUZ	Y	KS	KM
Japanese Govt Bonds	TSE	MAR 12	100,000,000	JPY	0.01	JPY	10000	726000	12:45-19:02	9/03/2012	9/03/2012	HMUZ	N	JGB	JB
Japanese Govt Bonds LDN	LIFFE	MAR 12	100,000,000	JPY	0.01	JPY	10000	726000	20:00-05:00	7/03/2012	7/03/2012	HMUZ	Y	FYB	N
Mini Japanese Govt Bond	SIMEX	MAR 12	10,000,000	JPY	0.01	JPY	1000	115500	12:45-22:15	8/03/2012	8/03/2012	HMUZ	Y	SJB	BJ
Japanese Yen	CME	MAR 12	12,500,000	JPY	0.01	USD	12.50	5940.00	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	JY	JY
Lean Hogs	CME	APR 12	40,000	lbs	0.025	USD	10	1856.80	12:00-11:00 & 04:05-08:00	16/04/2012	16/04/2012	GJKMNQVZ	Y	LH	LH
Live Cattle	CME	APR 12	40,000	lbs	0.025	USD	10	1782.00	12:00-11:00 & 04:05-08:00	9/04/2012	30/04/2012	GJMQVZ	N	LC	LC
Long Gilt	LIFFE	MAR 12	100,000	GBP	0.01	GBP	10	3300.00	21:00-07:00	28/02/2012	28/03/2012	HMUZ	N	FLG	G
Lumber	CME	MAR 12	110,000	bd ft	0.1	USD	11	2475.00	12:00-11:00 & 04:00-08:05	16/03/2012	15/03/2012	FHKNUX	N	LB	LB
Mexican Peso	CME	MAR 12	500,000	MXN	0.0025	USD	12.50	4125	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	MP	PE
Milk Futures Class 3	CME	MAR 12	200,000	lbs	0.01	USD	20	1485	12:00-11:00 & 04:05-08:10	29/03/2012	29/03/2012	FGHJKMNQVXZ	Y	DA	DA
Milk Futures WMP	NZX	FEB 12	1	mt tonnes	5	USD	5	240	10:00-18:00	6/03/2012	6/03/2012	FGHJKMNQVXZ		MMR	MMR
E-Mini Nasdaq	CME	MAR 12	20	x index	0.25	USD	5	3850	10:30-10:15	16/03/2012	16/03/2012	HMUZ	Y	NQ	NQ
NASDAQ	CME	MAR 12	100	x index	0.25	USD	25	19250	10:30-03:15 & 03:30-10:15	15/03/2012	15/03/2012	HMUZ	Y	ND	ND
Natural Gas	NYMEX	MAR 12	10,000	MMBtu	0.001	USD	10	3118.50	12:00-11:15 & 03:00-08:30	28/02/2012	27/02/2012	FGHJKMNQVXZ	N	NG	NG
Mini Natural Gas	CME	MAR 12	2,500	MMBtu	0.005	USD	12.50	779.90	12:00-11:15 & 03:00-08:30	24/02/2012	24/02/2012	FGHJKMNQVXZ	Y	QG	EO
Nikkei 225	SIMEX	MAR 12	500 yen	x index	5	JPY	2500	309375	12:45-19:30	8/03/2012	8/03/2012	HMUZ	Y	SSI	NI
Nikkei 225-JPY DENOM	CME	MAR 12	500 yen	x index	5	JPY	2500	584375	10:30-10:15	8/03/2012	8/03/2012	HMUZ	Y	NIY	NH
New Zealand 10 yr Bond	NZFE	MAR 12	100,000	NZD	0.01	NZD	78.28	1727.00	17:40-07:00 & 08:30-16:30	14/03/2012	14/03/2012	HMUZ	Y	NGB	ZT
New Zealand 3 yr Bond	NZFE	MAR 12	100,000	NZD	0.01	NZD	31.23	720.50	17:40-07:00 & 08:30-16:30	14/03/2012	14/03/2012	HMUZ	Y	NGV	ZY
New Zealand Bank Bills	NZFE	MAR 12	1,000,000	NZD	0.01	NZD	24.33	704.00	17:40-07:00 & 08:30-16:30	14/03/2012	14/03/2012	HMUZ	Y	NBB	ZB
New Zealand Dollar	CME	MAR 12	100,000	NZD	0.01	USD	10.00	2970.00	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	NE	NV
Oats	CBOT	MAR 12	5,000	bu	0.25	USD	12.50	1485.00	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	HKNUZ	N	O	O
Orange Juice	NYCE	MAR 12	15,000	lbs	0.05	USD	7.50	5544	02:00-08:00	1/03/2012	12/03/2012	FHKNUX	N	OJ	JO
Paladium	NYMEX	MAR 12	100	troy ozs	0.05	USD	5	6352.50	12:00-11:15 & 02:30-07:00	29/02/2012	28/03/2012	HMUZ	N	PA	PA
Platinum	NYMEX	APR 12	50	troy ozs	0.1	USD	5	5445.00	12:00-11:15 & 02:20-07:05	30/03/2012	26/04/2012	FJNV	N	PL	PL
Pork Bellies	CME	JUL 11	40,000	lbs	0.025	USD	10	2228	04:05-08:55 & 04:05-08:00	5/07/2011	15/07/2011	GHKNQ	N	PB	PB
Rough Rice	CBOT	MAR 12	2,000	cwt	0.005	USD	10	8910.00	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	FHKNUX	N	RR	RR
E-Mini S & P	CME	MAR 12	50	x index	0.25	USD	12.50	5500.00	12:00-10:15 & 10:30-11:30	16/03/2012	16/03/2012	HMUZ	Y	ES	ES
S & P 500	CME	MAR 12	250	x index	0.1	USD	25	27500	10:30-03:15 & 03:30-10:15	15/03/2012	15/03/2012	HMUZ	Y	SP	SP
Short Sterling	LIFFE	MAR 12	500,000	GBP	0.01	GBP	12.50	467.50	20:30-07:00	21/03/2012	21/03/2012	HMUZ	Y	FSS	L
Silver	COMEX	MAR 12	5,000	ozs	0.005	USD	25	27472.50	12:00-11:15 & 02:25-07:25	29/02/2012	28/03/2012	FHKNUZ	N	SI	SI
Mini Silver	NYL	MAR 12	1,000	ozs	0.001	USD	1	4070.00	13:16-11:00	28/02/2012	28/03/2012	FGHJKMNQVXZ	N	ZZ	YS
Soybean	CBOT	MAR 12	5,000	bu	0.25	USD	12.50	3712.50	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	FHKNUX	N	S	S
Soybean Oil	CBOT	MAR 12	60,000	lbs	0.01	USD	6	1485.00	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	FHKNUVZ	N	BO	BO
Soymeal	CBOT	MAR 12	100	tons	0.1	USD	10	2227.50	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	FHKNUVZ	N	SM	SM

Commodity	Exchange	Futures Month	Contract Size		Tick Size	Currency	Tick Value	Margin	Trading Hours NZ Time	First Notice Day	Last Trade Day	Months Traded	Cash Settled	Reuters Code	B/berg Code
Sugar	CSCE	MAR 12	112,000	lbs	0.01	USD	11.20	3465.00	19:30-08:00	1/03/2012	29/02/2012	HKNV	N	SB	SB
Swiss Franc	CME	MAR 12	125,000	CHF	0.01	USD	12.50	3712.50	12:00-11:00 & 02:20-09:00	19/03/2012	19/03/2012	HMUZ	N	SF	SF
Taiwan MSCI	SGX	FEB 12	100	x index	0.1	USD	10	935	13:45-18:50	24/02/2012	24/02/2012	FGHJKMNQUVXZ	Y	STW	TW
RBOB	NYMEX	MAR 12	42,000	gallons	0.0001	USD	4.20	8910	12:00-11:15	29/02/2012	28/02/2012	FGHJKMNQUVXZ	N	RB	RF
US 10 yr note	CBOT	MAR 12	100,000	USD	0.015625	USD	15.625	1930.50	12:00-11:00 & 02:20-09:00	29/02/2012	21/03/2012	HMUZ	N	TY	TY
US 5 yr note	CBOT	MAR 12	100,000	USD	0.0078125	USD	7.8125	1633.50	12:00-11:00 & 02:20-09:00	29/02/2012	30/03/2012	HMUZ	N	FV	FV
US 2 yr note	CBOT	MAR 12	200,000	USD	0.0078125	USD	15.625	594	12:00-11:00 & 02:20-09:00	29/02/2012	30/03/2012	HMUZ	N	TU	TU
US T Bond	CBOT	MAR 12	100,000	USD	0.03125	USD	31.25	4603.50	12:00-11:00 & 02:20-09:00	29/02/2012	21/03/2012	HMUZ	N	US	US
US Fed Funds	CBOT	FEB 12	5,000,000	USD	0.005	USD	20.835	891.00	12:00-11:00 & 02:20-09:00	29/02/2012	29/02/2012	FGHJKMNQUVXZ	Y	FF	FF
Wheat	CBOT	MAR 12	5,000	bu	0.25	USD	12.50	3341.80	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	HKNUZ	N	W	W
Mini Wheat	CBOT	JUL 12	1,000	bu	1/8	USD	1.25	668.25	13:00-08:45 & 04:30-08:45	29/06/2012	13/07/2012	HKNUZ	N	YW	YP
Wheat (Kansas)	KBOT	MAR 12	5,000	bu	0.25	USD	12.50	6188	13:00-08:15 & 04:30-08:15	29/02/2012	14/03/2012	HKNUZ	N	KW	KW

PLEASE NOTE: DELIVERABLE CONTRACTS: TO AVOID DELIVERY OF COMMODITY SHOULD CLOSE LONG POSITION BY FIRST NOTICE DATE IF SHORT SHOULD CLOSE BY LAST TRADE DATE

CASH SETTLED CONTRACTS: USUALLY CASH SETTLED ON COMMODITY LAST TRADE DAY. MONDAY TRADING HOURS IN NZ TIME CHECK WITH YOUR ADVISOR

FUTURES TRADING MONTH KEY F = January G = February H = March J = April K = May M = June N = July Q = August U = September V = October X = November Z = December

While the information herein has been obtained from sources believed by OMFfinancial Ltd to be reliable, no warranty or representation is given as to its accuracy, completeness or fairness and persons who rely on it do so entirely at their own risk. The Information herein may be changed or withdrawn at any time without notice. This report is solely for general information purposes and does not purport to make any representation upon which you may reasonably rely without taking further or more specific advice.