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Example of a Futures Trade (page 29-30) A retail investor takes a long position in 2 December gold futures contracts contract size is 100 oz. Futures price is US\$1250 initial margin requirement is US\$6,000/contract (US\$12,000 in total) maintenance margin is US\$4,500/contract (US\$9,000 in total) Fundamentals of Futures and Options Markets, 9th ...

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