

Contract Specifications



FINANCIALS						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
ED	Eurodollar (3 Month)	CME	7:20-14:00	H,M,U,Z	1 mil EUR	1 pt = \$25.00
GED	Eurodollar (3 Month)	Globex	17:00-16:00	H,M,U,Z	1 mil EUR	1 pt = \$25.00
EY	Euroyen (3 Month)	CME	7:20-14:00	H,M,U,Z	100 mil Y	1 pt = 2,500.00 Yen
ZQ	Federal Funds (30 Day)	ECBOT	Contr Specs	All Months	\$5 mil	1 pt = \$41.67
FF	Federal Funds (30 Day)	CBOT	7:20-14:00	All Months	\$5 mil	1 pt = \$41.67
EM	Libor (1 Month)	CME	7:20-14:00	All Months	\$3 mil	1 pt = \$25.00
TB	T-Bills (90 Day)	CME	7:20-14:00	H,M,U,Z	1 mil Bills	1 pt = \$25.00
TU	T-Notes (2 Years)	CBOT	7:20-14:00	H,M,U,Z	\$200,000 note	1/128 = \$15.625
ZT	T-Notes (2 Years)	ECBOT	18:00-16:00	H,M,U,Z	\$200,000 note	1/128 = \$15.625
FV	T-Notes (5 Years)	CBOT	7:20-14:00	H,M,U,Z	\$100,000 note	1/64 = \$15.625
ZF	T-Notes (5 Years)	ECBOT	18:00-16:00	H,M,U,Z	\$100,000 note	1/64 = \$15.625
TY	T-Notes (10 Years)	CBOT	7:20-14:00	H,M,U,Z	\$100,000 note	1/64 = \$15.625
ZN	T-Notes (10 Years)	ECBOT	18:00-16:00	H,M,U,Z	\$100,000 note	1/64 = \$15.625
US	US T-Bonds	CBOT	7:20-14:00	H,M,U,Z	\$100,000 note	1/32 = \$31.25
ZB	US T-Bonds	ECBOT	18:00-16:00	H,M,U,Z	\$100,000 note	1/32 = \$31.25
CURRENCIES						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
AD	Australian Dollar	IMM	7:20-14:00	H,M,U,Z	100,000 AD	1 pt = \$10.00
GAD	Australian Dollar	GLOBEX	17:00-16:00	H,M,U,Z	100,000 AD	1 pt = \$10.00
BR	Brazilian Real	IMM	7:20-14:00	H,M,U,Z	100,000 BR	1 pt = \$10.00
BP	British Pound	IMM	7:20-14:00	H,M,U,Z	62,500 BP	1 pts = \$6.25
GBP	British Pound	GLOBEX	17:00-16:00	H,M,U,Z	62,500 BP	1 pts = \$6.25
CD	Canadian Dollar	IMM	7:20-14:00	H,M,U,Z	100,000 CD	1 pt = \$10.00
GCD	Canadian Dollar	GLOBEX	17:00-16:00	H,M,U,Z	100,000 CD	1 pt = \$10.00
CZ	Czech Koruna	IMM	7:20-14:00	H,M,U,Z	4 mil CK	1 pt = \$4.00
EC	Eurodollar Currency	IMM	7:20-14:00	H,M,U,Z	\$125 000,00	1 pt = \$12.50
GEC	Eurodollar Currency	GLOBEX	17:00-16:00	H,M,U,Z	\$125 000,00	1 pt = \$12.50
E7	Eurodollar Curr. (E-Mini)	IMM	17:00-16:00	H,M,U,Z	\$62 500,00	1 pt = \$6.25
FR	Hungarian Forint	IMM	7:20-14:00	H,M,U,Z	30 mil HF	1 pt = \$3.00
JY	Japanese Yen	IMM	7:20-14:00	H,M,U,Z	12.5 mil Yen	1 pt = \$12.50
GJY	Japanese Yen	GLOBEX	17:00-16:00	H,M,U,Z	12.5 mil Yen	1 pt = \$12.50
JE	Japanese Yen (E-Mini)	IMM	17:00-16:00	H,M,U,Z	6.25 mil Yen	1 pt = \$6.25

CURRENCIES						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
ME	Mexican Peso	IMM	7:20-14:00	H,M,U,Z	500,000 MP	1 pt = \$12.50
GME	Mexican Peso	GLOBEX	17:00-16:00	H,M,U,Z	500,000 MP	1 pt = \$12.50
NE	New Zealand Dollar	IMM	7:20-14:00	H,M,U,Z	100,000 NZD	1 pt = \$10.00
UN	Norwegian Krone	GLOBEX	17:00-16:00	H,M,U,Z	2 mil NKr	1 pt = \$20.00
PZ	Polish Zloty	IMM	7:20-14:00	H,M,U,Z	500,000 PZ	1 pt = \$10.00
RU	Russian Ruble	IMM	7:20-14:00	H,M,U,Z	2.5 mil RR	1 pt = \$25.00
RA	South African Rand	IMM	7:20-14:00	H,M,U,Z	500,000 SAR	1 pt = \$5.00
SE	Swedish Krona	GLOBEX	17:00-16:00	H,M,U,Z	2 mil SKr	1 pt = \$20.00
SF	Swiss Franc	IMM	7:20-14:00	H,M,U,Z	125,000 SF	1 pt = \$12.50
GSF	Swiss Franc	GLOBEX	17:00-16:00	H,M,U,Z	125,000 SF	1 pt = \$12.50
INDICIES						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
CR	CRB Index	NYBOT	8:40-13:45	F,G,U,X	\$500 x Index Value	1 pt = \$5.00
DJ	DJ Industrial Index	CBOT	7:20-15:15	H,M,U,Z	\$10 x Index	1 pt = \$10.00
YM	DJ Industrial Index	ECBOT	18:15-1600	H,M,U,Z	\$5 x Index	1 pt = \$5.00
NQ	NASDAQ 100	CME	8:30-15:15	H,M,U,Z	\$100 x Index Value	1 pt = \$50.00
EN	NASDAQ 100 (E-Mini)	GLOBEX	17:00-15:15	H,M,U,Z	\$20 x Index Value	1 pt = \$10.00
NK	Nikkei 225	CME	8:00-15:15	H,M,U,Z	\$5 x Ave	1 pt = \$5.00
YX	NYSE Stock Index	NYBOT	8:30-15:15	H,M,U,Z	\$500 x Index	1 pt = \$5.00
ER	Russell 2000 (E-Mini)	GLOBEX	17:00-15:15	H,M,U,Z	\$100 x Index Value	1 pt = \$10.00
SP	S&P 500	CME	8:30-15:15	H,M,U,Z	\$250 x Index	1 pt = \$250.00
ES	S&P 500 (E-Mini)	GLOBEX	17:00-15:15	H,M,U,Z	\$50 x Index	1 pt = \$50.00
DX	US Dollar Index	NYBOT	20:00-18:00	H,M,U,Z	\$1000 x Index	1 pt = \$10.00
DAIRY						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
DB	Butter	CME	9:30-13:10	H,K,N,U,V,Z	40,000 lbs	1 pt = \$4.00
DA	Milk (Class III)	CME	9:40-13:10	All	200,000 lbs	1 pt = \$20.00
DK	Milk (Class IV)	CME	9:20-13:10	18 consecutive months	200,000 lbs	1 pt = \$20.00
NF	Non-fat Dry Milk	CME	9:25-13:10	All Months	44,000 lbs	1 pt = \$4.40
GRAINS						
Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
C	Corn	CBOT	9:30-1:15	H,K,N,U,Z	5,000 bu	1 ct = \$50.00
ZC	Corn	ECBOT	18:30-6:00	H,K,N,U,Z	5,000 bu	1 ct = \$50.00
W	Wheat	CBOT	9:30-1:15	H,K,N,U,Z	5,000 bu	1 ct = \$50.00
ZW	Wheat	ECBOT	18:30-6:00	H,K,N,U,Z	1,000 bu	1 ct = \$50.00
KW	Wheat	KCBT	9:30-1:15	H,K,N,U,Z	5,000 bu	1 ct = \$500.00

GRAINS

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
O	Oats	CBOT	9:30-1:15	H,K,N,U,Z	5,000 bu	1 ct = \$50.00
ZO	Oats	ECBOT	18:30-6:00	H,K,N,U,Z	5,000 bu	1 ct = \$50.00
RR	Rough Rice	CBOT	9:30-1:15	F,H,K,N,U,V,Z	2,000 klbs	1 ct = \$20.00
S	Soybean	CBOT	9:30-1:15	F,H,K,N,Q,U,X	5,000 bu	1 ct = \$50.00
ZS	Soybean	ECBOT	18:30-6:00	F,H,K,N,Q,U,X	5,000 bu	1 ct = \$50.00
BO	Soybean Oil	CBOT	9:30-1:15	F,H,K,N,Q,U,V,Z	60,000 lbs	1 pt = \$6.00
ZL	Soybean Oil	ECBOT	18:30-6:00	F,H,K,N,Q,U,V,Z	60,000 lbs	1 pt = \$6.00

*ECBOT Grains trade side by side 9:30-1:15.

LIVESTOCK

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
FC	Feeder Cattle	CME	9:05-13:00	F,H,J,Q,U,V,X	50,000 lbs	1 pt = \$5.00
LC	Live Cattle	CME	9:05-13:00	G,J,M,Q,V,Z	40,000 lbs	1 pt = \$4.00
LH	Lean Hogs	CME	9:05-13:00	G,J,M,N,Q,V,Z	40,000 lbs	1 pt = \$4.00
PB	Pork Bellies	CME	9:05-13:00	G,H,K,N,Q	40,000 lbs	1 pt = \$4.00

LUMBER

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
LB	Random Length Lumber	CME	9:00-13:05	F,H,K,N,U,X	110,000 bd ft.	1 pt = \$11.00

METALS

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
HG	Copper (High Grade)	COMEX	7:10-12:00	F,H,K,N,U,Z	25,000 lbs	1 ct = \$12.50
GC	Gold	COMEX	7:20-12:30	G,J,M,Q,V,Z	100 oz	\$1 = \$100
PA	Palladium	COMEX	7:30-12:00	H,M,U,Z	100 oz	1 pt = \$5.00
PL	Platinum	COMEX	7:20-12:05	F,J,N,V	50 oz	0.01 pt = \$5.00
SI	Silver	COMEX	7:25-12:25	F,H,K,N,U,Z	5,000 oz	1 pts = \$.500

SOFTS

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
CC	Cocoa	NYBOT	7:00-10:50	H,K,N,U,Z	10 Metric Tons	1 pt = \$10.00
KC	Coffee	NYBOT	7:30-11:30	H,K,N,U,Z	37,500 lbs	1 pt = \$3.75
CT	Cotton	NYBOT	9:30-13:15	H,K,N,V,Z	50,000 lbs	1 pt = \$5.00
LB	Lumber	CME	9:00-13:05	F,H,K,N,U,X	110,000 bd ft	1 pt = \$.10
OJ	Orange Juice	NYBOT	9:00-12:30	F,H,K,N,U,X	15,000 lbs	1 pt = 17.50
SB	Sugar #11	NYBOT	7:10-11:30	H,K,N,V	112,000 lbs	1 pt = \$11.20

ENERGIES

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
CL	Crude Oil	NYMEX	8:00-13:30	All Months	1,000 bbl	1 pt = \$10.00
QM	MiNY Crude Oil	GLOBEX	17:00-16:15	All Months	500 bbl	1 pt = \$5.00
HO	Heating Oil	NYMEX	8:00-13:30	All Months	42,000 gal	1 pt = \$4.20
QH	MiNY Heating Oil	GLOBEX	17:00-16:15	All Months	21,000 gal	1 pt = \$2.10

ENERGIES

Symbol	Future	Exchange	Hours	Months	Contract Size	Point Value
NG	Natural Gas	NYMEX	8:00-13:30	All Months	10,000 mm/btu	1 pt = \$10.00
QG	MiNY Nat. Gas	GLOBEX	17:00-16:15	All Months	2,500 mm/btu	1 pt = \$2.50
RB	RBOB Gasoline	NYMEX	8:00-13:30	All Months	42,000 gal	1 pt = \$4.20
QU	MiNY RBOB Gasoline	GLOBEX	17:00-16:15	All Months	21,000 gal	1 pt = \$2.10

*ENERGIES trade side by side on GLOBEX.

Exchanges:

CBOT:	Chicago Board of Trade
CME:	Chicago Mercantile Exchange
COMEX:	Commodity Exchange, Inc.
GLOBEX:	CME Electronic
ECBOT:	CBOT Electronic
IMM:	International Monetary Market
IOM:	Index and Options Market
KCBT:	Kansas City Board of
NYMEX:	New York Mercantile Exchange
WPG:	Winnipeg Commodity Exchange

Months:

F = Jan
 G = Feb
 H = Mar
 J = Apr
 K = May
 M = Jun
 N = Jul
 Q = Aug
 U = Sep
 V = Oct
 X = Nov
 Z = Dec

The information contained herein is from sources believed to be reliable, but we can not guarantee either its accuracy or completeness. The information is provided for informational purposes only. Nothing contained herein shall be construed as a recommendation to buy or sell commodity futures or options on futures.