

Futures Facts Table

updated: 1/11/2018

Ticker, Alphabetical					Local Currency Values					Pit Session, Exchange Time				
TickData	Bloomberg	Description	Currency	Contract Value	Point Value	Tick Value	Margin	Bloomberg Price	TickData Price	Time Open	Time Close	Slpg	PV Multiplier	
1	AD	AD	Australian Dollar	USD	78,750	1,000	10	1,375	78.75	0.7875	7:20	14:00	24	100
2	BN	RX	EURO Bund (f.k.a. as German Bund)	EUR	161,070	1,000	10	2,616	161.07	161.07	8:00	18:00	18	1
3	BO	BO	SoyBean Oil	USD	20,058	600	6	660	33.43	33.43	9:30	13:15	39	1
4	BP	BP	British Pound	USD	84,625	625	6.25	1,980	135.40	1.3540	7:20	14:00	28	100
5	BZ	DU	Schatz, German 2-year Notes	EUR	111,965	1,000	5	241	111.965	111.965	8:00	18:00	11	1
6	CB	CN	Canadian Government Bond, 10-year	CAD	133,920	1,000	10	2,109	133.92	133.92	8:20	15:00	43	1
7	CC	CC	Cocoa	USD	19,410	10	10	1,265	1,941	1,941	8:00	11:50	103	1
8	CD	CD	Canadian Dollar	USD	79,810	1,000	5	1,210	79.81	0.7981	7:20	14:00	23	100
9	CF	CF	CAC 40 Index	EUR	55,035	10	5	4,390	5,503.50	5,503.5	8:00	20:00	23	1
10	CL	CL	WTI Crude Oil (West Texas Intermediate, a.k.a. Sweet	USD	63,580	1,000	10	2,145	63.58	63.58	9:00	14:30	46	1
11	CN	C_	Corn	USD	17,438	50	12.5	605	348.75	348.75	9:30	13:15	66	1
12	CT	CT	Cotton Number 2	USD	39,825	500	5	2,200	79.65	79.65	10:30	14:20	101	1
13	DA	GX	DAX Index	EUR	331,700	25	12.5	24,134	13,268.00	13,268.00	8:00	20:00	33	1
14	DX	DX	Dollar Index	USD	92,070	1,000	5	1,980	92.070	92.070	8:20	15:00	17	1
15	EC	EC	Euro	USD	150,075	125,000	6.25	2,310	1.2006	1.2006	7:20	14:00	21	1
16	ED1	ED	90-day Eurodollar, 1-st contract	USD	245,450.0	2,500	12.5	165	98.180	98.180	7:20	14:00	16	1
17	EN	NI	Nikkei 225 Index	JPY	11,847,500	500	2,500	396,000	23,695	23,695	7:45	14:30	25,291	1
18	ER	RTA	Russell 2000 Index (E-Mini)	USD	78,085	100	10	2,420	1,561.60	1,561.60	9:30	16:15	25	1
19	ES	ES	S&P 500 Index (E-Mini)	USD	137,575	50	12.5	4,950	2,751.50	2,751.50	8:30	15:15	16	1
20	FT	Z	FTSE-100 Index	GBP	77,080	10	5	3,261	7,708.00	7,708.00	8:00	17:30	33	1
21	FV	FV	U.S. 5-year Treasury Note	USD	115,648.4	1,000	7.8125	616	115.648438	115.648438	7:20	14:00	13	1
22	GC	GC	Gold 100 oz	USD	132,300	100	10	3,850	1,323.00	1,323.00	8:20	13:30	65	1
23	GL	G_	Long Gilt, 10-year British Bond	GBP	123,850	1,000	10	2,200	123.85	123.85	8:00	18:00	27	1
24	HG	HG	Copper	USD	80,762.5	250	12.5	3,080	323.05	323.05	8:10	13:00	59	1
25	HI	HI	Hang Seng Index	HKD	1,559,950	50	50	92,435	31,199	31,199	9:45	16:15	443	1
26	HO	HO	Heating Oil	USD	87,528.0	420	4.2	3,410	208.40	2.0840	9:00	14:30	70	100
27	JB	JB	Japanese Government 10-year Bond (a.k.a. JGB)	JPY	150,270,000	1,000,000	10,000	450,000	150.27	150.27	9:00	15:00	10,285	1
28	JO	JO	Orange Juice	USD	20,475	150	7.5	1,320	136.50	136.50	10:00	13:30	183	1
29	JY	JY	Japanese Yen	USD	112,900	1,250	6.25	2,475	90.320	0.90320	7:20	14:00	53	100
30	KC	KC	Coffee	USD	46,050	375	18.75	2,310	122.80	122.80	9:15	13:30	194	1
31	ME	PE	Mexican Peso	USD	25,635	5,000	5.0	1,210	5.1270	0.051270	7:20	14:00	28	100
32	NG	NG	Natural Gas	USD	30,620	10,000	10	2,420	3.063	3.063	9:00	14:30	93	1
33	NQ	NQ	NASDAQ 100 Index (E-Mini)	USD	134,095	20	5	4,950	6,704.75	6,704.75	8:30	15:15	13	1
34	PA	PA	Palladium	USD	108,100	100	5	6,050	1,081.00	1,081.00	8:30	13:00	147	1
35	PT	PT	S&P/TSX 60 Index	CAD	192,920	200	20	9,216	964.60	964.60	9:30	16:15	47	1
36	SB	SB	Sugar Number 11, World	USD	15,882	1,120	11.2	1,047	14.18	14.18	9:00	13:00	57	1
37	SF	SF	Swiss Franc	USD	128,650	1,250	12.5	3,080	102.92	1.0292	7:20	14:00	26	100
38	SM	SM	Soybean Meal	USD	31,270	100	10	1,320	312.70	312.70	9:30	13:15	57	1
39	SV	SI	Silver	USD	85,025	5,000	25	4,400	17.005	1.70050	8:25	13:25	243	0.01
40	SW	SM	Swiss Market Index	CHF	94,250	10	10	4,309	9.425	9.425	9:00	17:30	53	1
41	SY	S_	Soy Beans	USD	47,450	50	12.5	1,595	949.00	949.00	9:30	13:15	36	1
42	TU	TU	U.S. 2-year Treasury Note	USD	213,797	2,000	15.625	374	106.898438	106.898438	7:20	14:00	19	1
43	TW	TW	MSCI Taiwan Index	USD	40,010	100	10	1,430	400.10	400.10	8:45	13:50	93	1
44	TY	TY	U.S. 10-year Treasury Note	USD	123,094	1,000	15.625	1,045	123.0938	123.0938	7:20	14:00	19	1
45	UR	ER	3-month Euribor	EUR	250,800	2,500	12.5	136	100.320	100.320	7:00	17:00	17	1
46	US	US	U.S. Long Bond (a.k.a. U.S. 30-year Bond)	USD	150,312.5	1,000	31.25	2,750	150.313	150.313	7:20	14:00	47	1
47	WC	W_	Wheat	USD	21,663	50	12.5	1,045	433.25	433.25	9:30	13:15	31	1
48	XX	VG	DJ Euro Stoxx 50 Index	EUR	35,930	10	10	2,534	3,593.00	3,593.00	8:00	20:00	13	1
49	YM	DM	Dow Jones Industrial Average (Mini)	USD	127,455	5	5	3,685	25,488	25,488	8:30	15:15	16	1
50	LC	LC	Live Cattle	USD	47,440	400	10	1,650	118.600	118.600	9:05	13:00	35	1
51	ST	L_	90-day Sterling (a.k.a. Short Sterling)	GBP	124,306.3	1,250	6.25	185	99.445	99.445	7:30	18:00	16	1
52	FC	FC	Feeder Cattle	USD	70,688	500	12.5	3,080	141.375	141.375	9:05	13:00	116	1
53	LH	LH	Lean Hogs	USD	28,330	400	10	1,320.0	70.83	70.83	9:05	13:00	39	1
54	CO	CO	Brent Crude	USD	69,130	1,000	10	2,700	69.13	69.13	14:00	19:30	48	1
55	BL	OE	Euro-BOBL 5-year	EUR	131,200	1,000	10	1,046	131.200	131.200	8:00	18:00	32	1
56	MG	MFS	MSCI EAFE Index (E-Mini)	USD	105,760	50	5	3,960	2,115.20	2,115.20	8:30	15:15	93	1
57	BX	UB	Euro-BUXL 30-year	EUR	162,120	1,000	20	5,651	162.12	162.12	8:00	18:00	183	1
58	PL	PL	Platinum	USD	49,455	50	5	1,760	989.10	989.10	8:20	13:05	148	1
59	XB	XB	Gasoline RBOB	USD	77,024	420	4.2	3,080	183.39	1.8339	9:00	14:30	91	100
60	GO	QS	Low Sulphur Gasoil Futures	USD	61,325	100	25	2,600	613.25	613.25	14:00	19:30	53	1
61	BT	IK	Euro BTP Italian Government Bond	EUR	135,430	1,000	10	3,098	135.43	135.43	8:00	18:00	33	1
62	MI	FA	S&P 400 MidCap E-Mini	USD	195,920	100	10	6,600	1,959.10	1,959.10	8:30	15:15	48	1
63	UB	WN	U.S. ULTRA BOND CBT	USD	163,906.3	1,000	31.25	3,630	163.906	163.906	7:20	14:00	47	1