

Спецификации контрактов для NinjaTrader

Принятые обозначения

Январь	Февраль	Март	Апрель	Май	Июнь
F	G	H	J	K	M
Июль	Август	Сентябрь	Октябрь	Ноябрь	Декабрь
N	Q	U	V	X	Z

Торговые инструменты

Currencies						
Name	Symbol	Exchange	Size	Months	Tick	
Aussie Dollar (Pit)	AD	CME	100K AD	H,M,U,Z	.0001 (\$10.00)	
Aussie Dollar	6A	CME	100K AD	H,M,U,Z	.0001 (\$10.00)	
Brazilian Real	6L	CME	100K BR	All	.0001 (\$10.00)	

Brazilian Real (Pit)	BR	CME	100K BR	All	.0001 (\$10.00)
British Pound	6B	CME	62.5K BP	H,M,U,Z	.0001 (\$6.25)
British Pound (Pit)	BP	CME	62.5K BP	H,M,U,Z	.0001 (\$6.25)
Canadian Dollar	6C	CME	100K CD	H,M,U,Z	.0001 (\$10.00)
Canadian Dollar (Pit)	CD	CME	100K CD	H,M,U,Z	.0001 (\$10.00)
E-Mini Euro FX	E7	CME	62.5K €	H,M,U,Z	.0001 (\$6.25)
E-Mini J-YEN	J7	CME	6.25 mil ¥	H,M,U,Z	.000001 (\$6.25)
Euro FX Currencies	6E	CME	125K €	H,M,U,Z	.0001 (\$12.50)
Euro FX Currencies (Pit)	EC	CME	125K €	H,M,U,Z	.0001 (\$12.50)
Euro FX/BP Cross	RP	CME	125K €	H,M,U,Z	.000025 (3.125 BP)
Euro FX/JY Cross	RY	CME	125K €	H,M,U,Z	.005 (625 ¥)
Euro FX/SF Cross	RF	CME	125K €	H,M,U,Z	.00005 (6.25 SF)
Japanese Yen	6J	CME	12.5 mil ¥	H,M,U,Z	.000001 (\$12.50)
Japanese Yen (Pit)	JY	CME	12.5 mil ¥	H,M,U,Z	.000001 (\$12.50)
Mexican Peso	6M	CME	500K MP	All	.000025 (\$12.50)
Mexican Peso (Pit)	MP	CME	500K MP	All	.000025 (\$12.50)
New Zealand Dollar	6N	CME	100K NZ	H,M,U,Z	.0001 \$10
New Zealand Dollar (Pit)	NE	CME	100K NZ	H,M,U,Z	.0001 \$10
Russian Ruble	6R	CME	2.5 mil RU	H,M,U,Z	.00001= \$25
Russian Ruble (Pit)	RU	CME	2.5 mil RU	H,M,U,Z	.00001= \$25
South African Rand	6Z	CME	500KSAR	All	.000025 = \$12.50
South African Rand (Pit)	RA	CME	500KSAR	All	.000025 = \$12.50
Swiss Franc	6S	CME	125K SF	H,M,U,Z	.0001 (\$12.50)

Swiss Franc (Pit)	SF	CME	125K SF	H,M,U,Z	.0001 (\$12.50)
US Dollar Index (Pit)	DX	FINEX	\$1000 x Index value	H,M,U,Z	.01 pt (\$10.00)

Energies

Name	Symbol	Exchange	Size	Months	Tick
Crude Oil	GCL	CME	1K bbl	All	.01/bbl (\$10.00)
Crude Oil (Penultimate)	WS	CME	1K bbl	All	.01/bbl (\$10.00)
Crude Oil (Pit)	CL	NYMEX	1K bbl	All	.01/bbl (\$10.00)
Heating Oil	BH	CME	42k gal	All	.0001 (\$4.20)
Heating Oil	GHO	CME	42K gal	All	.0001 (\$4.20)
Heating Oil (Pit)	HO	NYMEX	42K gal	All	.0001 (\$4.20)
ICE Brent Crude Futures Monthly	NSEA-M	IPE-ICE	1000 bbl/month	All	0.01 (\$10.00)
ICE Brent Crude Futures Quarterly	NSEA-Q	IPE-ICE	1000 bbl/month	H,M,U,Z	0.01 (\$10.00)
ICE Brent Crude Futures Yearly	NSEA-Y	IPE-ICE	1000 bbl/month	Z	0.01 (\$10.00)
ICE Gasoil Futures	ARA-M	IPE-ICE	100 tons/month	All	0.25 (\$25.00)
ICE Gasoil Futures	ARA-Q	IPE-ICE	100 tons/month	H,M,U,Z	0.25 (\$25.00)
ICE Heating Oil Futures	NYH-M	IPE-ICE	1000 bbl/month	All	0.0001 (\$4.20)

ICE Heating Oil Futures	NYH-Q	IPE-ICE	1000 bbl/month	H,M,U, Z	0.0001 (\$4.20)
ICE WTI Crude Futures	WTI-M	IPE-ICE	1000 bbl/month	All	0.01 (\$10.00)
ICE WTI Crude Futures	WTI-Q	IPE-ICE	1000 bbl/month	H,M,U, Z	0.01 (\$10.00)
ICE WTI Crude Futures	WTI-Y	IPE-ICE	1000 bbl/month	Z	0.01 (\$10.00)
miNY Crude Oil	QM	CME	500 barrels	All	.025/bbl (\$12.50)
miNY Heating Oil	QH	CME	21K gal	All	.001/gal (\$21.00)
miNY Natural Gas	QG	CME	2500 mm/Btu	All	.005 per MMBtu (\$12.50)
miNY Unleaded Gas	QU	CME	21K gal	All	.001/gal (\$21.00)
Natural Gas	GNG	CME	10000 mmBtu	All	.001/c (\$10)
Natural Gas (Last-Day)	HH	CME	10000 mmBtu	All	.001/c (\$10)
Natural Gas (Penultimate)	HP	CME	10000 mmBtu	All	.001/c (\$10)
Natural Gas (Pit)	NG	NYMEX	10000 mmBtu	All	.001/c (\$10)
RBOB Gasoline (Penultimate)	RT	CME	42K gal	All	.0001 (\$4.20)

Financials

Name	Symbol	Exchange	Size	Months	Tick
10 Yr US T-Note	ZN	eCBOT	\$100K note	H,M,U,Z	1/64 (\$15.625)
10 Yr US T-Note (Pit)	TY	CBOT	\$100K note	H,M,U,Z	1/64 (\$15.625)

2 Yr T-Note	ZT	eCBOT	\$200K note	H,M,U,Z	1/128 (\$15.625)
2 Yr T-Note (Pit)	TU	CBOT	\$200K note	H,M,U,Z	1/128 (\$15.625)
30 Yr US T-Bonds	ZB	eCBOT	\$100K bond	H,M,U,Z	1/32 (\$31.25)
30 Yr US T-Bonds (Pit)	US	CBOT	\$100K bond	H,M,U,Z	1/32 (\$31.25)
5 Yr T-Note	ZF	eCBOT	\$100K note	H,M,U,Z	1/64 (\$15.625)
5 Yr T-Note (Pit)	FV	CBOT	\$100K note	H,M,U,Z	1/64 (\$15.625)
Euribor	FEU3	LIFFE	100K €	H,M,U,Z	.005 (€12.50)
Euribor (LIFFE)	ER	LIFFE	100K €	H,M,U,Z	.005 (€12.50)
Euro Dollar	GE	CME	\$1 mil	H,M,U,Z	.01 (\$25)
Euro Dollar (Pit)	ED	CME	\$1 mil	H,M,U,Z	.01 (\$25)
EuroBobl	FGBM	EUREX	100K €	H,M,U,Z	.01% (€ 10.0)
EuroBund	FGBL	EUREX	100K €	H,M,U,Z	.01% (€ 10.0)
Fed Fund 30 Day	ZQ	eCBOT	\$5 mil	All	.005 (\$20.835)
Fed Fund 30 Day (Pit)	FF	CBOT	\$5 mil	All	.005 (\$20.835)
Japanese Government Bond	JGB	SIMEX	10 mil ¥	H,M,U,Z	.01 (1000 ¥)
Libor Futures	GLB	CME	\$3 mil	All	.005 (\$12.50)
Libor Futures (Pit)	EM	CME	\$3 mil	All	.005 (\$12.50)
Long Gilt	GLTL	LIFFE	100K BP	H,M,U,Z	.01 (10 BP)
Mini Euro Dollar	YE	eCBOT	\$500k	H,M,U,Z	.005 (\$6.25)
Municipal Bond	ZU	eCBOT	\$1000 x Index value	H,M,U,Z	1/32 (\$31.25)
Municipal Bond (Pit)	MB	CBOT	\$1000 x Index value	H,M,U,Z	1/32 (\$31.25)
Schatz	FGBS	EUREX	100K €	H,M,U,Z	.005% (€5.00)

Grains

Name	Symbol	Exchange	Size	Months	Tick
Corn	ZC	eCBOT	5K bu	H,K,N,U,Z	1/4C (\$12.50)
Corn (Pit)	C	CBOT	5K bu	H,K,N,U,Z	1/4C (\$12.50)
Ethanol	ZE	eCBOT	29k gal	All	1/10 cent (\$29.00)
Mini Corn (Pit)	XC	CBOT	1K bu	H,K,N,U,Z	1/8C (\$1.25)
Mini Soybeans (Pit)	XK	CBOT	1K bu	F,H,K,N,Q,U,X	1/8C (\$1.25)
Mini Wheat (Pit)	XW	CBOT	1K bu	H,K,N,U,Z	1/8C (\$1.25)
Oats	ZO	eCBOT	5K bu	H,K,N,U,Z	1/4C (\$12.50)
Oats (Pit)	O	CBOT	5K bu	H,K,N,U,Z	1/4C (\$12.50)
Rough Rice	ZR	eCBOT	2K cwt	F,H,K,N,U,X	.005 ctw (\$10.00)
Rough Rice (Pit)	RR	CBOT	2K cwt	F,H,K,N,U,X	.005 ctw (\$10.00)
Soybean Oil	ZL	eCBOT	60K lbs	F,H,K,N,Q,U,V,Z	1/100 cent (\$6.00)
Soybean Oil (Pit)	BO	CBOT	60K lbs	F,H,K,N,Q,U,V,Z	1/100 cent (\$6.00)
Soybeans	ZS	eCBOT	5K bu	F,H,K,N,Q,U,X	1/4C (\$12.50)
Soybeans (Pit)	S	CBOT	5K bu	F,H,K,N,Q,U,X	1/4C (\$12.50)
Soymeal	ZM	eCBOT	100 tons	F,H,K,N,Q,U,V,Z	.10/ton \$(10.00)
Soymeal (Pit)	SM	CBOT	100 tons	F,H,K,N,Q,U,V,Z	.10/ton \$(10.00)
Wheat	ZW	eCBOT	5,000 bushels	H,K,N,U,Z	1/4 C (\$12.50)
Wheat (Pit)	W	CBOT	5,000 bushels	H,K,N,U,Z	1/4 C (\$12.50)

Indices

Name	Symbol	Exchange	Size	Months	Tick
Big DJIA (\$25 multiplier)	DD	eCBOT	\$25 x Index value	H,M,U,Z	1 pt (\$25.00)
CRB Reuters Index (Pit)	CR	NYBOT	\$500 x Index value	F,G,J,M,Q,X	.05 (\$25.00)
DAX	FDAX	EUREX	€25 X Index Value	H,M,U,Z	.5 pt (€12.50)
DJ Euro STOXX 50	FESX	EUREX	€10 X Index Value	H,M,U,Z	1 point (€10.00)
DJ STOXX 50	FSTX	EUREX	€10 X Index Value	H,M,U,Z	1 point (€10.00)
DJIA	ZDJ	eCBOT	\$10 x Index value	H,M,U,Z	1 pt (\$10.00)
DJIA (Pit)	DJ	CBOT	\$10 x Index value	H,M,U,Z	1 pt (\$10.00)
E-Mini NASDAQ	NQ	CME	\$20 x Index value	H,M,U,Z	.25 pt (\$5.00)
E-Mini Russell	ER2	CME	\$100 x Index value	H,M,U,Z	.10 pt (\$10.00)
E-Mini S&P	ES	CME	\$50 x Index value	H,M,U,Z	.25 pt (\$12.50)
E-mini S&P MIDCAP 400	EMD	CME	\$100 X Index Value	H,M,U,Z	0.1 (\$10.00)
Mini DJIA 5	YM	eCBOT	\$5 X Index Value	H,M,U,Z	1 point (\$5.00)
NASDAQ	ZND	CME	\$100 x Index value	H,M,U,Z	.25 pt (\$25.00)
NASDAQ (Pit)	ND	CME	\$100 x Index value	H,M,U,Z	.25 pt (\$25.00)
Nikkei 225	NKD	CME	\$5 x Index Value	H,M,U,Z	5 points (\$25.00)
Nikkei 225 CME (Pit)	NK	CME	\$5 x Index Value	H,M,U,Z	5 points (\$25.00)
Nikkei 225 CME (Yen)	NIY	OSE	1000¥ X Index Value	H,M,U,Z	10¥ (10,000 ¥)
Russell 2000®	ZRL	CME	\$500 X Index value	H,M,U,Z	.05 (\$25.00)

Russell 2000® (Pit)	RL	CME	\$500 X Index value	H,M,U,Z	.05 (\$25.00)
S&P 500	ZSP	CME	\$250 x Index value	H,M,U,Z	.10 pt (\$25.00)
S&P 500 (Pit)	SP	CME	\$250 x Index value	H,M,U,Z	.10 pt (\$25.00)
S&P Midcap 400	ZMD	CME	\$500 x Index value	H,M,U,Z	.05=\$25
S&P Midcap 400 (Pit)	MD	CME	\$500 x Index value	H,M,U,Z	.05=\$25

Meats

Name	Symbol	Exchange	Size	Months	Tick
Feeder Cattle	GF	CME	50K lbs	F,H,J,Q,U,V,X	.00025 lb (\$12.50)
Feeder Cattle (Pit)	FC	CME	50K lbs	F,H,J,Q,U,V,X	.00025 lb (\$12.50)
Lean Hogs	HE	CME	40K lbs	G,J,K,M,N,Q,V,Z	.00025 pts (\$10.00)
Lean Hogs (Pit)	LH	CME	40K lbs	G,J,K,M,N,Q,V,Z	.00025 pts (\$10.00)
Live Cattle	LE	CME	40K lbs	G,J,M,Q,V,Z	.00025 lb (\$10.00)
Live Cattle (Pit)	LC	CME	40K lbs	G,J,M,Q,V,Z	.00025 lb (\$10.00)
Pork Bellies	GPB	CME	40K lbs	G,H,K,N,Q	.00025 pts (\$10.00)
Pork Bellies (Pit)	PB	CME	40K lbs	G,H,K,N,Q	.00025 pts (\$10.00)

Metals

Name	Symbol	Exchange	Size	Months	Tick
Aluminum	GAL	CME	44,000 LBS	All	0.05
Aluminum (Pit)	AL	NYMEX	44K lbs	All	.0005 pts (\$22.00)
Asian Gold	QS	CME	1,000 grams	All	.005/gram
Asian Palladium	QT	CME	500 grams.	All	0.01/gram
Asian Platinum	QR	CME	500 grams.	All	0.01/gram
COMEX miNY Copper	QC	CME	12,500 LBS	All	0.002
COMEX miNY Gold	QO	CME	50 Troy Oz.	F,G,J,M,Q,V,Z	0.25
COMEX miNY Silver	QI	CME	2,500 Troy Oz.	F,G,H,K,N,U,Z	0.0125
Copper	GHG	CME	25,000 LBS	All	0.05
Copper (Pit)	HG	NYMEX	25K lbs	All	.05 cents (\$12.50)
Gold	GGC	CME	100 Troy Oz.	G,J,M,Q,V,Z	0.1
Gold	ZG	eCBOT	100 oz.	G,J,M,Q,V,X,Z	.10/troy (\$10.00)
Gold (Pit)	GC	NYMEX	100 oz	G,J,M,Q,V,Z	.1 pts (\$10.00)
London Copper Grade A	LK	CME	5 metric tons	All	0.25/ton
London Primary Aluminium	LA	CME	10 Metric Tons	All	0.50/ton
London SHG Zinc	LZ	CME	10 Metric Tons	All	0.50/ton
Mini Gold	ZYG	eCBOT	33.2 troy oz.	All	\$.1 (\$3.32)
Mini Silver	YI	eCBOT	1,000 troy oz.	All	.001/troy (\$1.00)
Palladium	GPA	CME	100 troy oz.	H,M,U,Z	0.05 per troy oz. (\$5)
Palladium (Pit)	PA	NYMEX	100 troy oz.	H,M,U,Z	0.05 per troy oz. (\$5)

Platinum	GPL	CME	50 oz	F,J,N,V	.1 (\$5.00)
Platinum (Pit)	PL	NYMEX	50 oz	F,J,N,V	.1 (\$5.00)
Silver	GSI	CME	5,000 Troy Oz.	F,H,K,N,U,Z	0.05
Silver	ZI	eCBOT	5000 OZ.	F,H,K,N,U,V,X,Z	.001/troy (\$5.00)
Silver (Pit)	SI	NYMEX	5K oz	F,H,K,N,U,Z	.005 pts (\$25.00)

Softs

Name	Symbol	Exchange	Size	Months	Tick
Cocoa	CJ	NYMEX	10 metric tons	H,K,N,U,Z	1 pt (\$10.00)
Cocoa (Pit)	CC	NYBOT	10 metric tons	H,K,N,U,Z	1 pt (\$10.00)
Coffee	KT	NYMEX	37.5k lbs	H,K,N,U,Z	.0005 (\$18.75)
Coffee (Pit)	KC	NYBOT	37.5k lbs	H,K,N,U,Z	.0005 (\$18.75)
Cotton	TT	NYMEX	50k lbs	H,K,N,V,Z	.0001 (\$5.00)
Cotton (Pit)	CT	NYBOT	50K lbs	H,K,N,V,Z	.0001 (\$5.00)
Lumber (Pit)	LB	CME	110K board feet	F,H,K,N,U,X	.10/1K (\$11.00)
No. 11 Sugar	YO	NYMEX	112k lbs	H,K,N,V	.0001 (\$11.20)
No. 14 Sugar	FT	NYMEX	112k lbs	H,K,N,U,X	.0001 (\$11.20)
Orange Juice	FJ	NYMEX	15k lbs	H,K,N,U,X	.0005 (\$7.50)
Orange Juice (Pit)	OJ	NYBOT	15K lbs	F,H,K,N,U,X	.0005 (\$7.50)
Sugar (Pit)	SB	NYBOT	112K lbs	H,K,N,V	.0001 (\$11.20)