



# Commodity Trading Solutions LLC

Symbol	Exchange - Description	CSldata		Mechanica and Trading Recipes settings						TradeStation 2000i data settings		
		file#	Currency	Margin Local	PtVal\$ *	TickSize	Decimal	Group	LimitMove \$	display	minMov	PtVal USD
<b>Currencies</b>												
<b>AD</b>	CME - Australian Dollar	265	USD	2,775	100,000	0.0001	4	Currencies	13,000	1/10000	1	100000
<b>BP</b>	CME - British Pound	128	USD	3,003	62,500	0.0002	4	Currencies	13,000	1/10000	2	62500
<b>CD</b>	CME - Canadian Dollar	1148	USD	2,134	100,000	0.0001	4	Currencies	9,000	1/10000	1	100000
<b>CU</b>	CME - EuroFx	454	USD	4,400	125,000	0.0001	4	Currencies	13,000	1/10000	1	125000
<b>DX</b>	NYBOT - Dollar Index	1205	USD	2,233	1,000	0.01	2	Currencies	2,000	1/100	1	1000
<b>JY</b>	CME - Japanese Yen	262	USD	4,025	125,000	0.0001	4	Currencies	13,000	1/10000	1	125000
<b>MP</b>	CME - Mexican Peso	278	USD	4,050	500,000	0.000025	6	Currencies	10,000	1/100000	2.5	500000
<b>NE</b>	CME - NewZealand Dollar	459	USD	2,162	100,000	0.0001	4	Currencies	10,000	1/10000	1	100000
<b>RA</b>	CME - SouthAfrican Rand	458	USD	5,614	500,000	0.000025	6	Currencies	13,000	1/100000	2.5	500000
<b>SF</b>	CME - Swiss Franc	127	USD	3,485	125,000	0.0001	4	Currencies	13,000	1/10000	1	125000
<b>Financials</b>												
<b>BAX</b>	ME - Canadian BankerAccept.(3mth)	87	CD	452	2,500	0.01	2	Financials	2,500	1/1000	5	2528
<b>CGB</b>	ME - 10 Yr. Canadian Bonds	88	CD	1,480	1,000	0.01	2	Financials	3,000	1/100	1	1011
<b>CON</b>	SOFFEX - 10 Yr. Swiss Bonds	299	CHF	1,205	1,000	0.01	2	Financials		1/100	1	953
<b>EBL</b>	EUREX - 10 Yr. German Bunds (euro)	552	EUR	2,001	1,000	0.01	2	Financials	6,000	1/100	1	1550
<b>EBM</b>	EUREX - 5Yr. Bobl (euro)	553	EUR	1,134	1,000	0.01	2	Financials	5,000	1/100	1	1550
<b>EBS</b>	EUREX - 2Yr. Schatz (euro)	554	EUR	467	1,000	0.005	3	Financials	5,000	1/100	1	1550
<b>ED</b>	CME - Eurodollars	269	USD	945	2,500	0.0025	4	Financials	3,000	1/10000	25	2500
<b>EM</b>	CME - Libor Rate (1 mth)	270	USD	876	2,500	0.005	3	Financials	2,500	1/10000	25	2500
<b>FEI</b>	LIFFE - Euribor ( 3 mth )	565	EUR	750	2,500	0.005	3	Financials	3,000	1/1000	5	3874
<b>FES</b>	LIFFE - EuroSwiss ( 3 mth )	185	CHF	475	2,500	0.01	2	Financials	2,000	1/1000	5	2382
<b>FF</b>	CBOT - 30day FedFunds	74	USD	675	4,167	0.005	3	Financials	1,000	1/1000	5	4167
<b>FLG</b>	LIFFE - British Long Gilt	174	BP	1,537	1,000	0.01	2	Financials	8,000	1/100	1	1973
<b>FSS</b>	LIFFE - ShortSterling (3 mth)	173	BP	250	1,250	0.01	2	Financials	2,000	1/1000	5	2466
<b>FV</b>	CBOT - FiveYr Notes	293	USD	1,350	1,000	0.015625	64	Financials	3,000	1/32&1/2	1	1000
<b>JEY</b>	TIFFE - EuroYen (3mth)	206	JY		250,000	0.005	3	Financials		1/1000	5	2371
<b>JGB</b>	TSE - 10 Yr. Jap Gov Bnd ( full size )	158	JY		1,000,000	0.01	2	Financials	20,000	1/100	1	9483
<b>KTB</b>	KOFEX - Korean Bond (3 yr)	603	KRW		1,000,000	0.01	2	Financials		1/100	1	970
<b>MB</b>	CBOT - MunicipalBondIndex	253	USD	1,485	1,000	0.03125	32	Financials	3,000	#1/32	1	1000
<b>SJB</b>	SIMEX - 10 Yr. Jap Gov Bnd (mini)	337	JY	1,032	100,000	0.01	2	Financials		1/100	1	948
<b>TU</b>	CBOT - TwoYr Notes	382	USD	1,912	2,000	0.0078125	128	Financials	2,400	1/32&1/4	1	2000
<b>TY</b>	CBOT - TenYr Notes	250	USD	1,553	1,000	0.015625	64	Financials	3,125	1/32&1/2	1	1000
<b>US</b>	CBOT - 30Yr Bonds	144	USD	2,430	1,000	0.03125	32	Financials	3,000	#1/32	1	1000
<b>YBA</b>	SFE - Australian 90d bank bills	228	AD	2,397	2,400	0.01	2	Financials	6,000	1/100	1	2288
<b>YTC</b>	SFE - 10 Yr. Australian Bond	381	AD	1,994	8,000	0.005	3	Financials	5,500	1/1000	5	7626
<b>YTT</b>	SFE - Australian 3 Yr. bond	231	AD	678	2,800	0.01	2	Financials	2,500	1/100	1	2669



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<b>Energies</b>												
CL	NYMEX - Crude Oil	188	USD	5,880	1,000	0.01	2	Energies	15,000	1/100	1	1000
HO	NYMEX - Heating Oil	89	USD	6,300	42,000	0.0001	4	Energies	10,500	1/10000	1	42000
RB	NYMEX - Reformulated Gasoline	975	USD	6,720	42,000	0.0001	4	Energies	10,500	1/10000	1	42000
JGL	TCE - Gasoline	586	JY	135,000	50	10	0	Energies	90,000	As is	1	0.4742
JKE	TCE - Kerosene	587	JY	135,000	50	10	0	Energies	90,000	As is	1	0.4742
LCO	IPE - Brent Crude	136	USD	7,216	1,000	0.01	2	Energies	15,000	1/100	1	1000
LGO	IPE - Gasoil	134	USD	5,332	100	0.05	2	Energies	8,500	1/100	5	100
NG	NYMEX - Natural Gas	191	USD	6,750	10,000	0.001	3	Energies	30,000	1/1000	1	10000
NGL	IPE - NaturalGas	304	BP	2,804	300	0.01	2	Energies	13,000	1/1000	1	592
QG	NYMEX - Nat Gas e-mini	724	USD	4,565	2,500	0.001	3	Energies		1/1000	1	2500
QM	NYMEX - Crude Oil e-mini	725	USD	2,940	500	0.025	3	Energies	7,500	1/100	1	500
<b>Metals</b>												
GC	Comex - Gold	30	USD	2,805	100	0.1	1	Metals	7,500	#1/10	1	100
HG	Comex - Copper ( High Grade )	8	USD	2,700	250	0.05	2	Metals	5,000	1/100	5	250
JAU	TCE - Gold	145	JY	90,000	1,000	1	0	Metals	60,000	as is	1	9.48
MCU	LME - 3 mth Copper	2013	USD	6,724	25	0.1	1	Metals	10,000	#1/10	5	25
MHA	LME - 3mth Aluminum	2092	USD	3,249	25	0.5	1	Metals	10,000	#1/10	5	25
MNI	LME - 3 mth Nickel	2072	USD	10,685	6	1	0	Metals	20,000	as is	1	6
MPB	LME - 3 mth Lead	2052	USD	2,349	25	0.1	1	Metals	8,500	#1/10	5	25
MTN	LME - 3 mth Tin	2042	USD	2,775	5	1	0	Metals	8,500	as is	1	5
MZS	LME - 3 mth Zinc	2062	USD	2,500	25	0.1	1	Metals	8,500	#1/10	5	25
PA	NYMEX - Palladium	69	USD	3,680	100	0.05	2	Metals	6,000	1/100	5	100
PL	NYMEX - Platinum	13	USD	4,080	50	0.1	1	Metals	2,500	#1/10	1	50
SI	Comex - Silver	16	USD	3,520	50	0.1	1	Metals	7,500	#1/10	1	50
YG	CBOT - Gold (mini)	213	USD	450	33.2	0.1	1	Metals		1/100	1	33.2
YI	CBOT - Silver (mini)	183	USD	450	10	0.1	2	Metals		1/100	1	10
<b>Meats</b>												
FC	CME - Feeder.Cattle	696	USD	4,128	500	0.025	3	Livestock	1,500	1/1000	25	500
LC	CME - Live Cattle	694	USD	2,835	400	0.025	3	Livestock	1,200	1/1000	25	400
LH	CME - Lean Hogs	695	USD	1,744	400	0.025	3	Livestock	1,200	1/1000	25	400
PB	CME - Pork Bellies	5	USD	2,760	400	0.025	3	Livestock	1,200	1/1000	25	400
<b>Grains</b>												
AB	WCE - Western Barley	186	USD		20	0.1	1	Grains	150	1/100	10	20
BO	CBOT - SoyBean Oil	19	USD	1,218	600	0.01	2	Grains	1,200	1/100	1	600
C	CBOT - Corn	9	USD	844	50	0.25	2	Grains	1,000	#1/8	2	50
KW	KCBT - KansasCity Wheat	22	USD	1,200	50	0.25	2	Grains	1,500	#1/8	2	50
LWB	LIFFE - Wheat	51	BP		100	0.05	2	Grains		1/100	5	197
MW	MGE - Spring Wheat	68	USD		50	0.25	2	Grains	1,500	#1/8	2	50
O	CBOT - Oats	11	USD	780	50	0.25	2	Grains	1,000	#1/8	2	50
RR	CBOT - Rough Rice	130	USD	1,287	2,000	0.005	3	Grains	1,000	1/1000	5	2000
S	CBOT - SoyBeans	17	USD	2,970	50	0.25	2	Grains	2,500	#1/8	2	50
SM	CBOT - SoyMeal	18	USD	1,650	100	0.1	1	Grains	2,000	#1/10	1	100
W	CBOT - Wheat	21	USD	1,543	50	0.25	2	Grains	1,500	#1/8	2	50



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<b>Softs</b>												
CC	CSCE - Cocoa	129	USD	2,110	10	1	0	Softs	1,000	as is	1	10
CT	NYCE - Cotton#2	1144	USD	2,380	500	0.01	2	Softs	1,500	1/100	1	500
JRB	TGE - Red Azuki beans	237	JY	42,000	800	1	0	Softs	32000	as is	1	7.59
JRU	TCE - Rubber	310	JY	45,000	5,000	0.1	1	Softs	30000	#1/10	1	47.42
JSK	YCE - Silk	240	JY		150	1	0	Softs		as is	1	1.42
KC	CSCE - Coffee	1146	USD	5,450	375	0.05	2	Softs	4,000	1/100	5	375
KPO	MDEX_ Palm Oil	318	MYR		25	1	0	Softs		As is	1	7.69
LB	CME - Lumber	27	USD	2,625	110	0.1	1	Softs	1,100	#1/10	1	110
LCC	LIFFE - Cocoa	49	BP		10	1	0	Softs	None	#1/10	1	20
LKD	LIFFE - Robusta Coffee	148	USD	310	5	1	0	Softs	None	as is	1	5
LSU	LIFFE - White.Sugar#5	199	USD		50	0.1	1	Softs	None	#1/10	1	50
OJ	NYCE - Orange Juice	12	USD	1,975	150	0.05	2	Softs	750	1/100	5	150
SB	CSCE - Sugar # 11	1140	USD	835	1,120	0.01	2	Softs	1,000	1/100	1	1120
<b>Stock Indices</b>												
AEX	EOE - Amsterdam's EOE index	320	EUR		200	0.01	2	Indexes		1/100	1	310
DJ	CBOT - Dow Jones index	596	USD	9,000	10	1	0	Indexes	10,20,30%	as is	1	10
YM	CBOT - Dow Jones index ( \$5mini )	699	USD	4,504	5	1	0	Indexes	10,20,30%	as is	1	5
ES	CME- E-mini S&P500 (mini)	487	USD	5,230	50	0.25	2	Indexes	1,500	1/100	25	50
FCH	MATIF - CAC40	79	EUR	1,475	10	0.5	1	Indexes	200 x Index	#1/10	5	15
FDX	EUREX - DAX	131	EUR	8,500	25	0.5	1	Indexes	None	#1/10	5	39
FFI	LIFFE - FTSE.100	209	BP	2,990	10	0.5	1	Indexes	None	#1/10	5	20
HMH	HKFE - Hang Seng Index (mini)	649	HKD		10	1	0	Indexes	None	As is	1	1.28
HSI	HKFE - HangSeng Index	119	HKD	1,150	50	1	0	Indexes	25,000 hkd	As is	1	6.41
JNI	OSE - Nikkei 225 Index	255	JY		1,000	10	0	Indexes	600,000 jy	As is	1	9.48
JTI	TSE - TOPIX.150	157	JY		10,000	0.5	1	Indexes		#1/10	5	94.83
KOS	KSE - Kospi 200	501	KRW		500,000	0.05	2	Indexes		1/100	0.05	485
MD	CME - S&P400 MidCap	104	USD	29,700	500	0.05	2	Indexes	15,000	1/100	5	500
EMD	CME - S&P MidCap (mini)	684	USD	5,940	100	0.05	2	Indexes	3,000	1/100	10	100
MEFF	MEFF - IBEX35	331	EUR		10	1	0	Indexes	None	#1/10	5	15
MXM	MEFF - IBEX35 (mini)	1083	EUR		1	0.1	1	Indexes	None			2
MSP	MSCI PAN EURO	584	EUR		20	0.1	2	Indexes				31
ND	CME- Nasdaq100	455	USD	23,100	100	0.25	2	Indexes	15,000	1/100	50	100
NO	CME- Nasdaq100 (mini)	497	USD	7,200	20	0.25	2	Indexes		1/100	50	20
NK	CME - Nikkei stock index	99	USD	5,817	5	5	0	Indexes	5,000	as is	5	5
R	NYBOT - Russell1000	100	USD		500	0.05	2	Indexes		1/100	5	500
RL	CME- Russell2000	102	USD	16,875	500	0.05	2	Indexes	7,500	1/100	5	500
ER	CME- e-mini Russell 2000	677	USD	3,375	100	0.1	1	Indexes		1/100	10	100
SP	CME - S&P500	149	USD	26,145	250	0.05	2	Indexes	7,500	1/100	10	250
SSI	SIMEX- NIKKEI.225	248	JY	2,030	500	1	0	Indexes		as is	1	4.74
SWI	SOFFEX -SwissMktIndex	214	CHF	6,750	10	0.1	1	Indexes		#1/10	1	10
SXE	EUREX - DJ. EURO STOXX50	530	EUR	3,068	10	0.5	1	Indexes		as is	1	15
SXF	ME - S&P Canada 60 Index	588	CD	2,920	200	0.1	1	Indexes	Circuit brkr.	1/100	5	202
YAP	SFE - SPI.200	232	AD	1,754	25	1	0	Indexes	None	as is	1	24



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<b>Cash Currencies</b>											
<b>QE0</b>	Australian \$ / USD	<b>2250</b>			1000	0.0001	4	Curr. Conv.			
<b>QE!</b>	Malay Ringit/USD	<b>2260</b>			1000	0.0001	4	Curr. Conv.			
<b>QE}</b>	Swiss Franc/USD	<b>2266</b>			1000	0.0001	4	Curr. Conv.			
<b>QE2</b>	Canadian \$/USD	<b>2252</b>			1000	0.0001	4	Curr. Conv.			
<b>QE7</b>	HKD/USD	<b>2257</b>			1000	0.0001	4	Curr. Conv.			
<b>QE9</b>	JY/USD	<b>2259</b>			1000	0.0001	4	Curr. Conv.			
<b>QF1</b>	Swedish Krona/USD	<b>2271</b>			1000	0.0001	4	Curr. Conv.			
<b>QF3</b>	Korean Won/USD	<b>2273</b>			1000	0.0001	4	Curr. Conv.			
<b>QF4</b>	USD/UK Sterling	<b>2268</b>			1000	0.0001	4	Curr. Conv.			
<b>US5</b>	Brazilian Real/USD	<b>3302</b>			1000	0.0001	4	Curr. Conv.			
<b>USC</b>	Euros/USD	<b>690</b>			1000	0.0001	4	Curr. Conv.			
<b>USI</b>	Taiwan\$/USD	<b>3316</b>			1000	0.0001	4	Curr. Conv.			

\* Pt/Val \$ is the same as the Local Point value. Mechanica and Trading recipes have the ability to convert this number into USD. The values in red are to remind you they are not in USD.

\*\*\* TradeStation can not handle foreign currency. To get the USD value you need to do a currency conversion. PtVal is the converted local PtVal in USD.

\*\*\*\* Note different data vendors use different data formats. For example for CBOT - Silver CSI quotes the price as 1236 cts/oz, whereas Futures Source quotes it as 12.36 \$/oz. This will change the display settings. Yes, it is a pain in the rear!

**There is no guarantee that all these values are correct. We do not trade all these markets. The purpose of this chart is as an educational tool, to save you the hassle of looking up all the values. Before trading with real money, however, make sure your settings are correct. Before trading an exotic market it is recommended that you put on a 1 lot order and then exit on the next tick. Yes, this costs money, but it is a lot cheaper than confusing a decimal and taking on a 100 lot order rather than 10!**