

# LEADING PRODUCTS Q3 2012

Built on the heritage of CME, CBOT, NYMEX and COMEX, CME Group markets bring together commercial producers and manufacturers, institutional investors, hedge funds, proprietary trading firms and active individual traders from around the globe, trading the widest range of benchmark futures and options contracts listed on any exchange. It creates a deep, diverse pool of liquidity that let's you manage risk, capitalize on every opportunity and realize the maximum possible return on every trade.

Listed below you will find our leading futures and options contracts based on interest rates, equity indexes, energy, foreign exchange (FX), agricultural commodities, metals and weather.

## INTEREST RATES

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$ (in Millions))	Open Interest	ADV	% Traded Electronically	ADV Notional (\$ (in Millions))	Open Interest
30 Day Federal Funds <sup>2</sup>	ZQ	OZQ	\$5,000,000	Nearby: 0.0025 = \$10.4175 Others: 0.0050 = \$20.835	24,585	99%	\$122,923	449,609	2,111	3%	\$10,557	99,020
Eurodollar <sup>1</sup>	GE	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	1,580,272	98%	\$1,580,272	8,081,213	488,696	11%	\$488,696	12,302,231
2-Year Treasury Note <sup>2</sup>	ZT	OZT	\$200,000	1/4 of 1/32 = \$15.625	222,226	92%	\$44,445	941,964	20,388	15%	\$4,078	280,938
5-Year Treasury Note <sup>2</sup>	ZF	OZF	\$100,000	1/4 of 1/32 = \$7.8125	496,752	92%	\$49,675	1,457,752	32,636	38%	\$3,264	363,258
10-Year Treasury Note <sup>2</sup>	ZN	OZN	\$100,000	1/2 of 1/32 = \$15.625	958,640	96%	\$95,864	1,670,842	212,775	51%	\$21,277	1,420,324
U.S. Treasury Bond <sup>2</sup>	ZB	OZB	\$100,000	1/32 = \$31.25	346,976	97%	\$34,698	561,786	64,130	63%	\$6,413	495,243
Ultra T-Bond <sup>2</sup>	UB	OUB	\$100,000	1/32 = \$31.25	60,965	90%	\$6,097	364,774	44	37%	\$4	245

1. These contracts are listed with, and subject to, the rules and regulations of CME.

2. These contracts are listed with, and subject to, the rules and regulations of CBOT.

## EQUITY

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS <sup>3</sup>			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$ (in Millions))	Open Interest	ADV	% Traded Electronically	ADV Notional (\$ (in Millions))	Open Interest
E-mini S&P 500 <sup>1</sup>	ES	ES	\$50	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	1,756,762	100%	\$122,837	2,938,603	187,298	99%	\$12,881	1,766,140
S&P 500 <sup>1</sup>	SP	CS/PS	\$250	0.10 = \$25.00 CAL Spread 0.05 = \$12.50	19,382	8%	\$6,879	190,630	28,749	0%	\$9,996	382,522
E-mini NASDAQ 100 <sup>1</sup>	NQ	NQ	\$20	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	229,369	100%	\$12,468	403,923	2,023	100%	\$108	37,644
E-mini Dow \$5 <sup>2</sup>	YM	OYMC/OYMP	\$5	1.00 = \$5.00	114,493	100%	\$7,480	127,632	324	100%	\$21	8,715
E-mini S&P MidCap 400 <sup>1</sup>	EMD	EMD	\$100	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	24,258	100%	\$2,388	115,996	0	100%	-	-
Nikkei 225 (YEN) <sup>1</sup>	NIY	-	¥500	5.00 = ¥2500	19,766	100%	\$1,117	30,762	-	-	-	-
Nikkei 225 (USD) <sup>1</sup>	NKD	KN/JN	\$5	5.00 = \$25.00	5,328	100%	\$236	20,485	-	-	-	-

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3. American Style options represented only.

## ENERGY

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest	ADV	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest
Crude Oil	CL	LO	1,000 U.S. barrels	\$0.01 per barrel	525,862	94%	\$48,737	1,548,347	129,297	31%	\$11,965	3,612,642
Heating Oil	HO	OH	42,000 U.S. gallons	\$0.0001 per gallon	139,041	90%	\$17,541	321,133	2,342	3%	\$296	91,511
Natural Gas	NG	ON	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	369,275	96%	\$11,398	1,091,168	9,366	80%	\$280	173,779
PJM Electricity	JM	PML	2.5 megawatt hours (Mwh)	\$0.05 per MWh	578	0%	\$22	62,883	48	0%	–	7,871
RBOB Gasoline	RB	OB	42,000 U.S. gallons	\$0.0001 per gallon	141,324	90%	\$16,677	277,670	2,354	6%	–	35,586

These contracts are listed with, and subject to, the rules and regulations of NYMEX.

## FX

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest	ADV	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest
EUR/USD	6E	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	258,708	98%	\$40,569	214,558	23,194	73%	\$3,635	287,465
JPY/USD	6J	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	84,796	95%	\$13,505	145,888	3,755	72%	\$599	63,695
GBP/USD	6B	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	106,827	98%	\$10,560	174,980	2,816	84%	\$279	41,896
CHF/USD	6S	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	40,525	98%	\$5,268	38,060	200	92%	\$26	3,997
CAD/USD	6C	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	95,747	95%	\$9,624	199,817	3,348	83%	\$337	65,581
AUD/USD	6A	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	133,351	96%	\$13,801	170,847	5,722	75%	\$591	98,513
MXN/USD	6M	6M	500,000 Mexican pesos	\$0.000025 per Mexican peso increments (\$12.50/contract)	45,715	86%	\$1,734	213,111	0	0%	–	–

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## AGRICULTURE

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest	ADV	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest
Corn <sup>2</sup>	ZC	OZC	5,000 bushels	\$0.0025 per bushel	269,731	93%	\$10,393	1,200,035	126,539	42%	\$4,859	1,922,730
Soybeans <sup>2</sup>	ZS	OZS	5,000 bushels	\$0.0025 per bushel	206,358	93%	\$16,661	724,659	94,382	36%	\$7,026	1,242,711
Soybean Oil <sup>2</sup>	ZL	OZL	60,000 lbs.	\$0.0001 per lb.	104,109	95%	\$3,406	290,580	10,444	10%	\$342	188,993
Wheat <sup>2</sup>	ZW	OZW	5,000 bushels	\$0.0025 per bushel	101,255	97%	\$4,474	454,650	24,210	40%	\$1,071	452,717
Live Cattle <sup>1</sup>	LE	LE	40,000 lbs.	\$0.00025 per lb.	56,764	82%	\$2,861	282,279	10,780	49%	\$537	294,222
Lean Hogs <sup>1</sup>	HE	HE	40,000 lbs.	\$0.00025 per lb.	45,733	82%	\$1,473	223,753	7,670	61%	\$252	181,351

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METALS												
CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest	ADV	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest
Gold <sup>1</sup>	GC	OG	100 troy ounces	\$0.10 per troy oz.	158,524	91%	\$26,335	486,521	34,673	42%	\$5,534	1,259,602
Silver <sup>1</sup>	SI	SO	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	49,288	96%	\$7,501	137,402	6,707	52%	\$1,029	213,870
Copper <sup>1</sup>	HG	HX	25,000 pounds	\$0.0005 per lb.	59,141	96%	\$5,186	149,589	20	84%	\$2	678
Platinum <sup>2</sup>	PL	PO	50 troy ounces	\$0.10 per troy oz.	11,548	91%	\$892	59,909	482	0%	-	15,765
Palladium <sup>2</sup>	PA	PAO	100 troy ounces	\$0.05 per troy oz.	4,258	89%	\$265	19,774	340	0%	-	7,097

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WEATHER												
CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES				OPTIONS			
					Average Daily Volume (ADV)	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest	ADV	% Traded Electronically	ADV Notional (\$) (in Millions)	Open Interest
U.S., Canada, Europe, Australia and Asia Weather Heating and Cooling Degree Day Monthly & Seasonal Strip Futures & Options	H1-HV V3-VU K1-KV A3-AU H1VX-H1HJ K1JK-K1UV H11-VU5 V2-V9 V2JK-V2UV A2-A9 P2-P9 A2VX-A2HJ P2JK-P2UV D0-D7 G0-B7 D0VX-DOHJ G0JK-G0UV 2F-4F 6T-8T 2FJK-2FUV 6TVX-6THJ	H1-HV V3-VU K1-KV A3-AU H1VX-H1HJ K1JK-K1UV H11-VU5 V2-V9 V2JK-V2UV A2-A9 P2-P9 A2VX-A2HJ P2JK-P2UV D0-D7 G0-B7 D0VX-DOHJ G0JK-G0UV 2F-4F 6T-8T 2FJK-2FUV 6TVX-6THJ	\$20 times the respective CME Seasonal Strip Degree Days (CDD) Index  £20 times the respective CME European Seasonal Strip CAT Index  ¥2,500 times the respective CME Pacific Seasonal Rim Index  AUS \$20 times the respective CME Australian Degree Days Index	1 index point (= \$20 per contract)	151	6%	\$1	3,108	562	0%	\$0	69,495

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For Additional information on Weather Futures and Options codes, please visit [cmegroup.com/weathercodes](http://cmegroup.com/weathercodes).

## Launched Products

Product Name Cont.	Asset Class	Product Code(s)
Short Dated Options on New Crop Wheat Futures	AG	WDF
Cleared OTC London Silver Forwards (Cash Margin)	MT	LSF
Daily Brent Crude Oil Option	EN	ODB
Coal (API 8) cfr South China (Argus/McCloskey) Swap Futures	EN	SSI

## Global Partnership Data

As a global company, CME Group is aware of the importance of collaborating with other key exchanges and companies where we believe it will create significant value for all of our customers. Please find a sampling of core products within six of our global partner exchanges, all of which are available for trading via CME Globex.

Bolsa de Valores, Mercadorias e Futuros (BM&FBOVESPA)			
Product Name	Symbol	ADV (July & August 2012)	Open Interest (August 2012)
DI	BR:DI1	1,178,304	14,508,206
Dollar	BR:DOL	297,258	1,240,526
Mini Ibov	BR:WIN	172,252	19,050
IBOV	BR:IND	93,011	286,044
Mini Dollar	BR:WDL	7,037	8,096
Bursa Malaysia Derivatives Berhad (BMD)			
Crude Palm Oil Futures	FCPO	60,558	23,9337
FTSE Kuala Lumpur Index Futures	FKLI	15,242	67,259
Dubai Mercantile Exchange (DME)			
DME Omani Crude Futures	OQD	7,009	22,247
Korean Exchange (KRX)			
KOSPI 200	KS	56,441	-
Mercado Mexicano de Derivados (MexDer)			
28-Day Interbank IR Futures	M:TE28	26,077	7,874,427
Dollar-Peso Futures	M:DA	40,712	578,590
10-Year Bond Futures	M:M10	6,758	102,125
20-Year Bond Futures	M:M20	4,383	61,780
IPC Index Futures	M:IPC	2,009	72,591

To learn about these products, visit [cmegroup.com/leadingproducts](http://cmegroup.com/leadingproducts)

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