

LEADING PRODUCTS

Q4 2016

Built on the heritage of CME, CBOT, NYMEX, COMEX and KCBT, 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, and metals.

INTEREST RATES

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES			OPTIONS			
					Average Daily Volume (ADV)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
Eurodollars ¹	GE	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	2,999,486	47%	11,148,055	1,301,322	21%	25%	33,823,186
10-Year Treasury Note ²	ZN	OZN	\$100,000	1/2 of 1/32 = \$15.625	1,466,336	31%	3,087,998	480,171	66%	72%	2,216,163
5-Year Treasury Note ²	ZF	OZF	\$100,000	1/4 of 1/32 = \$7.8125	877,394	26%	2,965,908	91,520	-9%	68%	1,036,476
2-Year Treasury Note ²	ZT	OZT	\$200,000	1/4 of 1/32 = \$15.625	349,712	29%	1,124,789	5,316	-14%	54%	46,848
U.S. Treasury Bond ²	ZB	OZB	\$100,000	1/32 = \$31.25	291,596	24%	601,870	86,812	31%	83%	393,015
30 Day Federal Funds ²	ZQ	OZQ	\$5,000,000	Nearby: 0.0025 = 10.4175 Others: 0.0050 = 20.835	122,924	46%	971,963	213	-82%	12%	13,648
Ultra T-Bond ²	UB	OUB	\$100,000	1/32 = \$31.25	120,916	17%	684,995	394	116%	55%	1,473
Ultra 10-Year ²	TN	OTN	\$100,000	1/2 of 1/32 = \$15.625	99,363	n/a	-	186	-	-	-
Deliverable Swap Futures ²	TIU, FIU, NIU, BIU	-	\$100,000	2YR = 1/4 of 1/32 5Yr, 10YR, 30YR = 1/2 of 1/32	6,381	20%	64,333	-	-	-	-

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 INDEX

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES			OPTIONS ³			
					Average Daily Volume (ADV)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
E-mini S&P 500 ¹	ES	ES	\$50	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	1,697,303	0%	2,798,255	624,893	28%	100%	3,453,613
E-mini NASDAQ-100 ¹	NQ	NQ	\$20	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	231,570	-10%	225,653	8,793	8%	100%	38,738
E-mini Dow \$5 ²	YM	OYMC/OYMP	\$5	1.00 = \$5.00	160,145	8%	137,544	397	-25%	100%	8,421
Nikkei 225 (YEN) ¹	NIY	-	¥500	5.00 = ¥2500	51,256	2%	55,552	-	-	-	-
E-mini S&P MidCap 400 ¹	EMD	EMD	\$100	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	19,487	-7%	95,958	-	-	-	-
Nikkei 225 (USD) ¹	NKD	KN/JN	\$5	5.00 = \$25.00	12,599	-9%	27,638	-	-	-	-
S&P 500 ¹	SP	CS/PS	\$250	0.10 = \$25.00 CAL Spread 0.05 = \$12.50	7,839	-23%	65,412	46,110	3%	0%	469,412
E-mini S&P Select Sector Futures	XAY, XAP, XAE, XAF, XAV, XAI, XAB, XAK, XAU, XAR	-	XAF & XAR: \$250 x S&P Financial Select Sector Index price All other Select Sector futures: \$100 x respective S&P Select Sector Index price	XAF & XAR: 0.05 = \$12.50 All others: 0.10 = \$10.00	6,746	80%	55,580	-	-	-	-

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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)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
Crude Oil (WTI)	CL	LO	1,000 U.S. barrels	\$0.01 per barrel	1,180,555	46%	2,064,365	219,492	38%	67%	4,007,993
Natural Gas	NG	ON, LN	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	462,163	36%	1,250,847	118,873	-2%	40%	2,534,792
RBOB Gasoline	RB	OB	42,000 U.S. gallons	\$0.0001 per gallon	166,338	10%	403,033	872	-32%	33%	6,345
NY Harbor ULSD	HO	OH	42,000 U.S. gallons	\$0.0001 per gallon	159,040	5%	428,155	2,349	-22%	11%	92,791
Crude Oil (Brent)	BZ	BZO	1,000 U.S. barrels	\$0.01 per barrel	98,105	3%	126,410	1,862	920%	20%	106,977

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)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
EUR/USD	6E	6E	125,000 euros	\$0.00005 per euro increments (\$6.25/contract)	207,652	-10%	408,748	33,023	-23%	99%	248,977
JPY/USD	6J	6J	12,500,000 Japanese yen	\$0.0000005 per Japanese yen increments (\$6.25/contract)	148,957	15%	212,942	14,905	33%	97%	169,935
GBP/USD	6B	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	125,417	57%	215,853	10,289	39%	97%	93,329
AUD/USD	6A	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	93,959	16%	97,512	6,079	17%	95%	71,265
CAD/USD	6C	6C	100,000 Canadian dollars	\$0.00005 per Canadian dollar increments (\$5.00/contract)	71,975	17%	96,785	5,181	-5%	97%	61,651
MXN/USD	6M	6M	500,000 Mexican pesos	\$0.00001 per Mexican peso increments (\$5.00/contract)	57,085	41%	147,496	341	190%	75%	8,031
CHF/USD	6S	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	26,733	18%	54,063	404	-43%	100%	3,322

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AGRICULTURE

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES			OPTIONS			
					Average Daily Volume (ADV)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
Corn	ZC	OZC	5,000 bushels	\$0.0025 per bushel	279,754	-5%	1,237,487	61,540	4%	69%	830,720
Soybeans	ZS	OZS	5,000 bushels	\$0.0025 per bushel	236,721	4%	630,497	55,376	-10%	74%	411,432
Chicago SRW Wheat	ZW	OZW	5,000 bushels	\$0.0025 per bushel	112,790	2%	450,899	23,344	5%	71%	309,619
Soybean Meal	ZM	OZM	100 Short Tons	10 cents per short ton	98,148	-1%	324,921	6,910	-37%	66%	109,093
Soybean Oil	ZL	OZL	60,000 lbs.	\$0.0001 per lb.	129,183	2%	370,563	8,343	-26%	52%	99,657
Live Cattle	LE	LE	40,000 lbs.	\$0.00025 per lb.	53,276	-6%	307,771	12,557	-39%	80%	196,134
KC HRW Wheat	KE	OKE	5,000 bushels	\$0.0025 per bushel	39,021	39%	238,525	793	-32%	63%	31,385
Lean Hogs	HE	HE	40,000 lbs.	\$0.00025 per lb.	39,872	20%	197,333	9,140	-21%	84%	146,909

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METALS

CONTRACT	FUTURES TICKER*	OPTIONS TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	FUTURES			OPTIONS			
					Average Daily Volume (ADV)	ADV % Change (Quarter YoY)	Open Interest	ADV	ADV % Change (Quarter YoY)	% Traded Elec	Open Interest
Gold	GC	OG	100 troy ounces	\$0.10 per troy oz.	229,290	49%	423,354	45,796	61%	77%	953,176
Copper	HG	HX	25,000 pounds	\$0.0005 per lb.	102,598	59%	224,109	188	55%	71%	2,661
Silver	SI	SO	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	74,246	46%	164,787	4,992	33%	86%	104,888
Platinum	PL	PO	50 troy ounces	\$0.10 per troy oz.	17,242	16%	62,944	206	14%	15%	7,740
Palladium	PA	PAO	100 troy ounces	\$0.05 per troy oz.	6,409	28%	23,812	205	63%	11%	2,652

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Launched Products CME Group

Product Name	Asset Class	Product Code(s)	Launch Date
Volatility-Quoted FX Options	FX	AUD: VXA GBP: VXB CAD: VXC EUR: VXT JPY: VXJ CHF: VXS	14-Nov
Gold/Silver Ratio Futures	Metals	GSR	24-Oct
Gold/Platinum Spread Futures	Metals	GPS	24-Oct
Platinum/Palladium Spread Futures	Metals	PPS	24-Oct

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 (October and November 2016)	Open Interest (November 2016)
DI	BR:DI1	1,467,620	20,879,301
Dollar	BR:DOL	286,991	956,907
Mini Ibov	BR:WIN	807,085	80,262
IBOV	BR:IND	79,048	317,426
Mini Dollar	BR:WDL	347,438	31,462
Bursa Malaysia Derivatives Berhad (BMD)			
Crude Palm Oil Futures	FCPO	45,439	188,301
FTSE Kuala Lumpur Index Futures	FKLI	11,120	33,804
Korean Exchange (KRX)			
KOSPI 200	KS	13,749	-
Mercado Mexicano de Derivados (MexDer)			
Dollar-Peso Futures	M:DA	38,444	836,868
10-Year Bond Futures	M:M10	2,472	38,365
Mini IPC	M:IPC	1,485	1,169
IPC Index Futures	M:IPC	3,774	34,542
Nov 2042 Bond	NV42	422	11,276
Dec. 2018 Bond	DC18	360	6,500
Dubai Mercantile Exchange (DME)			
DME Omani Crude Futures	OQD	7,001	32,354

To learn about these products, visit cmegroup.com/leadingproducts.

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Futures and options trading is not suitable for all investors, and involves the risk of loss. Futures are a leveraged investment, and because only a percentage of a contract's value is required to trade, it is possible to lose more than the amount of money deposited for a futures position. Therefore, traders should only use funds that they can afford to lose without affecting their lifestyles. And only a portion of those funds should be devoted to any one trade because they cannot expect to profit on every trade. All references to options refer to options on futures.

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