

# CME Group Messaging Efficiency Program

## Q2 2012 Benchmarks

CME Group Product Benchmarks		
Group	Description	Volume Ratio Benchmark
<b>Commodity Products</b>		
ZC	Corn Futures & Spreads	50:1
ZS	Soybean Futures & Spreads Soybean Oil Futures & Spreads Soybean Meal Futures & Spreads	55:1
ZW	Wheat Futures & Spreads	50:1
<b>Equity Products</b>		
ES	E-mini S&P 500 Futures & Spreads	5:1
ME	E-mini S&P MidCap 400 Futures & Spreads	75:1
N1	Nikkei 225 (Yen) Futures & Spreads	60:1
NK	Nikkei 225 (Dollar) Futures & Spreads	60:1
NQ	E-mini NASDAQ-100 Futures & Spreads	15:1
YM	E-mini Dow (\$5) Futures & Spreads	25:1
<b>FX Products</b>		
6A	Australian Dollar Futures & Spreads	25:1
6B	British Pound Futures & Spreads	25:1
6C	Canadian Dollar Futures & Spreads	20:1
6E	Euro FX Futures & Spreads	20:1
6J	Japanese Yen Futures & Spreads	25:1
6S	Swiss Franc Futures & Spreads	35:1
<b>Interest Rate Products</b>		
GE	Eurodollar Futures & Spreads	5:1
ZB	30-Year U.S. Treasury Bond Futures & Spreads 10-Year U.S. Treasury Note Futures & Spreads 5-Year U.S. Treasury Note Futures & Spreads 2-Year U.S. Treasury Note Futures & Spreads 30-Year U.S. Interest Rate Swap Futures & Spreads 10-Year U.S. Interest Rate Swap Futures & Spreads 5-Year U.S. Interest Rate Swap Futures & Spreads	10:1

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<b>Energy Products</b>		
CL	Light Sweet Crude Oil (WTI) Futures & Spreads	35:1
	Heating Oil Futures & Spreads	
	RBOB Futures & Spreads	
	RBOB-Heating Oil Spreads	
	Heating Oil Crack Spreads	
	RBOB Crack Spreads	
NG	Natural Gas Futures & Spreads	30:1
<b>Metals Products</b>		
GC	Gold Futures & Spreads	20:1
SI	Silver Futures & Spreads	35:1

*CME Group expects responsible, quality messaging from all market participants at all times. Product Group Benchmarks are established and announced each quarter, unless business circumstances for a particular product or product group require changes to be implemented more frequently.*