

CME Group Messaging Policy Q4 2009 Benchmarks

CME Group Product Benchmarks		
Group	Description	Volume Ratio Benchmark
Commodity Products		
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
Equity Products		
DD	Big Dow DJIA (\$25) Futures & Spreads	75:1
ES	E-mini S&P 500 Futures & Spreads	4:1
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	8:1
YM	E-mini Dow (\$5) Futures & Spreads	25:1
C9	E-mini Dow (\$5) Options & Strategies	20:1
FX Products		
6A	Australian Dollar Futures & Spreads	20:1
6B	British Pound Futures & Spreads	20:1
6C	Canadian Dollar Futures & Spreads	15:1
6E	Euro FX Futures & Spreads	15:1
6J	Japanese Yen Futures & Spreads	20:1
6S	Swiss Franc Futures & Spreads	20:1
E7	E-mini EuroFX Futures & Spreads	100:1
Interest Rate Products		
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
UZ	30-Year U.S. Treasury Bond Options & Strategies	75:1
TE	10-Year U.S. Treasury Note Options & Strategies	75:1
ON	5-Year U.S. Treasury Note Options & Strategies	75:1
N2	2-Year U.S. Treasury Note Options & Strategies	75:1

CME Group Product Benchmarks		
Group	Description	Volume Ratio Benchmark
Energy Products		
CL	Light Sweet Crude Oil (WTI) Futures & Spreads Heating Oil Futures & Spreads RBOB Futures & Spreads RBOB-Heating Oil Spreads Heating Oil Crack Spreads RBOB Crack Spreads	25:1
NG	Natural Gas Futures & Spreads	30:1
QG	E-mini Natural Gas (Henry Hub) & Spreads	50:1
QM	E-mini Light Sweet Crude Oil (WTI) E-mini RBOB Futures & Spreads E-mini Heating Oil Futures & Spreads	45:1
Metals Products		
GC	Gold Futures & Spreads	15:1
SI	Silver Futures & Spreads	35:1

DME on CME Globex Product Benchmarks		
Group	Description	Volume Ratio Benchmark
*DE	Oman Crude Oil Futures & Spreads	100:1

KCBT on CME Globex Product Benchmarks		
Group	Description	Volume Ratio Benchmark
KE	KCBT Wheat Futures & Spreads	50:1

CME Group reserves the right to enforce messaging benchmarks outside Regular Trading Hours (RTH).

* Effective Nov 15, product will be added to CL group (futures & ALL spreads, including inter-commodity and inter-exchange).