# Leading Products Q3 2011

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

| | | | AVERAGE DAILY VOLUME | | OPEN INTEREST | |
|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker*** | **Options Ticker*** | **ADV Contracts Q3 2011** | **ADV $ Notional Q3 2011 (in millions)** | **Open Interest Contracts Q3 2011** | **Open Interest $ Notional Q3 2011 (in millions)** |
| Eurodollar[1] | GE | GE | 3,205,477 | $ 3,205,477 | 28,442,533 | $ 28,422,533 |
| 2-Year Treasury Note[2] | ZT | OZT | 297,331 | $ 59,466 | 882,077 | $ 17,641 |
| 5-Year Treasury Note[2] | ZF | OZF | 772,809 | $ 77,280 | 1,753,634 | $ 175,363 |
| 10-Year Treasury Note[2] | ZN | OZN | 1,603,262 | $ 160,326 | 2,550,180 | $ 255,018 |
| U.S. Treasury Bond[2] | ZB | OZB | 474,504 | $ 47,450 | 1,135,424 | $ 113,542 |
| Ultra T-Bond[2] | UB | OUB | 74,771 | $ 7,477 | 387,337 | $ 38,733 |

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

| | | | AVERAGE DAILY VOLUME | | OPEN INTEREST | | | | |
|---|---|---|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker*** | **Options Ticker*** | **ADV Contracts Q3 2011** | **ADV $ Notional Q3 2011[3] (in millions)** | **Open Interest Contracts Q3 2011** | **Open Interest $ Notional Q3 2011[3] (in millions)** | **Index Close 30-June-'11** | **2011 YTD Price Return** | **20-Day Historical Volatility** |
| E-mini S&P 500[1] | ES | ES | 2,295,809 | $ 173,669 | 3,022,481 | $ 170,166 | 1,320.64 | 5.01% | 15.34% |
| S&P 500[1] | SP | CS/PS | 77,511 | $ 9,331 | 283,787 | $ 79,886 | 1,320.64 | 5.01% | 15.34% |
| E-mini NASDAQ-100[1] | NQ | NQ | 283,707 | $ 14,805 | 324,719 | $ 13,862 | 2,325.07 | 4.83% | 18.83% |
| E-mini Dow $5[2] | YM | OYMC/OYMP | 116,232 | $ 8,437 | 78,920 | $ 4,278 | 12,414.34 | 7.23% | 13.61% |
| E-mini S&P MidCap 400[1] | EMD | EMD | 27,228 | $ 2,825 | 108,304 | $ 8,436 | 978.64 | 7.87% | 16.97% |
| Nikkei 225 (Yen)[1] | NIY | — | 21,917 | $ 2,328 | 35,604 | $ 1,981 | 9,816.09 | –4.04% | 14.78% |
| Nikkei 225 (USD)[1] | NKD | KN/JN | 9,565 | $ 550 | 33,372 | $ 1,431 | 9,816.09 | –4.04% | 14.78% |

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.
3. Notional Value based on futures, not options.

## Energy

| | | | | AVERAGE DAILY VOLUME | | OPEN INTEREST | |
|---|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker** | **Options Ticker** | **Contract Size** | **ADV Contracts Q3 2011** | **Percent Change from Q3 2010** | **Open Interest Contracts Q3 2011** | **Percent Change from Q3 2010** |
| Crude Oil | CL | LO | 1,000 U.S. barrels | 796,190 | 3% | 11,405,917 | –9% |
| Natural Gas | NG | ON | 10,000 million British thermal units | 298,414 | 14% | 2,180,364 | 7% |
| RBOB Gasoline | RB | OB | 42,000 U.S. gallons | 122,334 | 16% | 653,507 | –1% |
| Heating Oil | HO | OH | 42,000 U.S. gallons | 124,457 | 11% | 1,098,622 | –22% |
| PJM Electricity | JM | PML | 2.5 megawatt hours (Mwh) | 947 | 122% | 111,012 | 51% |

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

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# **Leading Products** Q3 2011 (Continued)

| FX | | | | AVERAGE DAILY VOLUME | | | OPEN INTEREST | |
|---|---|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker*** | **Options Ticker*** | **Contract Size** | **ADV Contracts Q3 2011** | **ADV $ Notional Q3 2011 (in millions)** | **Percent Change from Q3 2010** | **Open Interest Contracts Q3 2011** | **Open Interest $ Notional Q3 2011 (in millions)** |
| **EUR/USD** | 6E | 6E | 125,000 euros | 387,170 | $ 68,094 | 17% | 458,492 | $ 77,085 |
| **JPY/USD** | 6J | 6J | 12,500,000 Japanese yen | 116,186 | $ 18,698 | –15% | 202,556 | $ 32,903 |
| **GBP/USD** | 6B | 6B | 62,500 British pounds | 115,611 | $ 11,594 | 0% | 203,696 | $ 19,943 |
| **CHF/USD** | 6S | 6S | 125,000 Swiss francs | 44,262 | $ 6,834 | 6% | 54,356 | $ 7,526 |
| **CAD/USD** | 6C | 6C | 100,000 Canadian dollars | 107,200 | $ 10,876 | 19% | 142,240 | $ 13,672 |

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

| Agriculture | | | AVERAGE DAILY VOLUME | | | OPEN INTEREST | |
|---|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker*** | **Options Ticker*** | **ADV Contracts Q3 2011** | **Percent Change from Q3 2010** | **Percent of Contracts Traded Electronically** | **Open Interest Contracts Q3 2011** | **Percent Change from Q3 2010** |
| **Corn** | ZC | OZC | 399,352 | 20% | 69% | 3,265,696 | 2% |
| **Soybeans** | ZS | OZS | 219,155 | 43% | 71% | 1,467,301 | 18% |
| **Wheat** | ZW | OZW | 101,434 | -26% | 85% | 716,101 | -18% |
| **Soybean Oil** | ZL | OZL | 95,561 | 12% | 81% | 494,559 | -2% |
| **Live Cattle** | LE | LE | 67,699 | 23% | 70% | 673,355 | 4% |
| **Lean Hogs** | HE | HE | 47,308 | 28% | 77% | 435,815 | 27% |

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.

| Metals | | | | AVERAGE DAILY VOLUME | | OPEN INTEREST | |
|---|---|---|---|---|---|---|---|
| **Product Name** | **Futures Ticker** | **Options Ticker** | **Contract Size** | **ADV Contracts Q3 2011** | **Percent Change from Q3 2010** | **Open Interest Contracts Q3 2011** | **Percent Change from Q3 2010** |
| **Gold** | GC | OG | 100 troy ounces | 310,189 | 82% | 305,315 | 80.1% |
| **Silver** | SI | SO | 5,000 troy ounces | 79,013 | 88% | 78,620 | 87.2% |
| **Copper** | HG | HX | 25,000 troy ounces | 50,449 | 39% | 50,366 | 39.4% |
| **Platinum** | PL | PO | 50 troy ounces | 9,558 | 82% | 9,557 | 82.5% |
| **Palladium** | PA | PAO | 100 troy ounces | 4,549 | 50% | 4,549 | 50.5% |

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

| Weather | AVERAGE DAILY VOLUME | | OPEN INTEREST |
|---|---|---|---|
| **Product Name** | **ADV Contracts Q3 2011** | **Total Volume Q3 2011** | **Open Interest Contracts Q3 2011** |
| **U.S., Canada, Europe, Australia and Asia Weather Heating and Cooling Degree Day Monthly & Seasonal Strip Futures & Options** | 1,119 | 59,144 | 112,827 |

These contracts are listed with, and subject to, the rules and regulations of CME.
For tickers on 47 cities worldwide, visit cmegroup.com/weathercodes.

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

* Tickers displayed are CME Globex product codes.

# **Launched Products**
## Q3 2011 Highlights

CME Group is continually developing new products to meet the changing needs of our markets and our customers — each contract backed by the unparalleled integrity and liquidity of our markets and the unmatched security of CME Clearing. Listed to the right are highlighted launches of over 125 CME Group products introduced in Q3.

| Product Name | Asset Class | Product Code(s) |
|---|---|---|
| Weekly Live Cattle | Agriculture | LE1-5 |
| Weekly Soybean Oil | Agriculture | ZL1-ZL5 |
| Weekly Soybean Meal | Agriculture | ZM1-ZM5 |
| PJM Daily Options | Energy | J01-J31 |
| ICE Brent (Singapore Marker) Swap Futures | Energy | IBS |
| Daily Crude Oil Calendar Spread Option (1 and 2 Month) | Energy | DTN, DMN |
| (FAME, RME) Biodiesel (Argus) fob Rdam Swap Future (ICE Gasoil Spread) | Energy | EFBT, EBFR, EFBD, ERBF |
| Australian Coking Coal Low Vol Swap Futures (Argus and Platts) | Energy | ACR, ALW |
| Short-Term Crude Options | Energy | C01-C31 |
| Short-Term Gold Options | Metals | L01-L31 |

# **Partner Exchanges**

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.

| **BM&FBOVESPA** | | | |
|---|---|---|---|
| **Product Name** | **Symbol** | **ADV July – August Q3 2011** | **Open Interest – End August 2011** |
| DI | BR:DI1 | 1,384,651 | 15,051,438 |
| Dollar | BR:DOL | 358,424 | 1,054,142 |
| Mini Ibovespa | BR:WIN | 116,485 | 19,498 |
| Ibovespa | BR:IND | 108,690 | 258,672 |
| Mini Dollar | BR:WDL | 10,827 | 19,243 |
| **Bursa Malaysia Derivatives Berhad** (BMD) | | | |
| Crude Palm Oil Futures | FCPO | 23,041 | 128,216 |
| FTSE Kuala Lumpur Index Futures | FKLI | 10,629 | 18,182 |
| **Dubai Mercantile Exchange** (DME) | | | |
| DME Omani Crude Futures | OQD | 4302 | 18,876 |
| **Korean Exchange** (KRX) | | | |
| KOSPI 200 Futures | KS | 15,895 | 147,934 |
| **Mercado Mexicano de Derivados** (MexDer) | | | |
| 28-Day Interbank IR Futures | M:TE28 | 119,028 | 24,992,159 |
| Dollar-Peso Futures | M:DA | 20,704 | 505,332 |
| 10-Year Bond Futures | M:M10 | 8,642 | 166,938 |
| 20-Year Bond Futures | M:M20 | 7,344 | 150,801 |
| IPC Index Futures | M:IPC | 3,128 | 100,242 |

CME Group

**CME GROUP HEADQUARTERS**

20 South Wacker Drive
Chicago, Illinois 60606
cmegroup.com

info@cmegroup.com
800 331 3332
312 930 1000

**CME GROUP REGIONAL OFFICES**

**New York**
212 299 2000

**Calgary**
403 444 6876

**Tokyo**
+81 3 5403 4828

**London**
+44 (0) 203 379 3700

**Houston**
713 658 9292

**Washington D.C.**
202 638 3838

**Singapore**
+65 6593 5555

**São Paulo**
+55 11 2565 5999



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