

LEADING PRODUCTS SNAPSHOT Q3 2014

FUTURES

	CONTRACT	CME GLOBEX TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	ADV	ADV NOTIONAL (\$) (IN MILLION)	OPEN INTEREST
INTEREST RATES	Eurodollars ¹	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	2,705,420	\$2,705,420	12,944,395
	10-Year Treasury Note ²	ZN	\$100,000	1/2 of 1/32 = \$15.625	1,337,687	\$133,769	2,731,029
	5-Year Treasury Note ²	ZF	\$100,000	1/4 of 1/32 = \$7.8125	801,947	\$80,195	2,095,841
	U.S. Treasury Bond ²	ZB	\$100,000	1/32 = \$31.25	380,398	\$38,040	869,246
	2-Year Treasury Note ²	ZT	\$200,000	1/4 of 1/32 = \$15.625	299,833	\$59,967	1,612,005
	Ultra T-Bond ²	UB	\$100,000	1/32 = \$31.25	102,333	\$10,233	514,574
	30 Day Federal Funds ²	ZQ	\$5,000,000	Nearby: 0.0025 = \$10.4175 Others: 0.0050 = \$20.835	37,389	\$186,944	600,910
	Deliverable Swap Futures ²	TIU, FIU, NIU, BIU	\$100,000	2YR = 1/4 of 1/32 5Yr, 10YR, 30YR = 1/2 of 1/32	7,253	\$725	114,725
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	1,595,724	\$157,092	2,799,895
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	268,500	\$21,406	378,107
	E-mini Dow \$5 ²	YM	\$5	1.00 = \$5.00	143,572	\$12,117	138,401
	Nikkei 225 (YEN) ¹	NIY	¥500	5.00 = ¥2500	36,315	\$2,713	104,548
	E-mini S&P MidCap 400 ¹	EMD	\$100	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	19,464	\$2,739	98,921
	Nikkei 225 (USD) ¹	NKD	\$5	5.00 = \$25.00	15,052	\$1,175	63,635
	S&P 500 ¹	SP	\$250	CAL Spread 0.05 = \$12.50	12,081	\$5,975	128,148
ENERGY	Crude Oil (WTI) ³	CL	1,000 U.S. barrels	\$0.01 per barrel	578,350	\$55,485	1,485,856
	Natural Gas ³	NG	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	250,333	\$9,992	937,715
	RBOB Gasoline ³	RB	42,000 U.S. gallons	\$0.0001 per gallon	141,704	\$15,812	285,698
	NY Harbor ULSD ³	HO	42,000 U.S. gallons	\$0.0001 per gallon	132,081	\$15,741	376,640
	Crude Oil (Brent) ³	BZ	1,000 U.S. barrels	\$0.01 per barrel	83,486	\$8,708	125,805
AGRICULTURE	Corn ²	ZC	5,000 bushels	\$0.0025 per bushel	226,627	\$4,181	1,285,167
	Soybeans ²	ZS	5,000 bushels	\$0.0025 per bushel	162,582	\$8,559	774,659
	Chicago SRW Wheat ²	ZW	5,000 bushels	\$0.0025 per bushel	90,324	\$2,460	423,182
	Soybean Oil ²	ZL	60,000 lbs.	\$0.0001 per lb.	84,590	\$1,758	377,877
	Soybean Meal ²	ZM	100 Short Tons	10 cents per short ton	77,838	\$2,724	351,029
	Live Cattle ¹	LE	40,000 lbs.	\$0.00025 per lb.	59,851	\$3,706	317,667
	Lean Hogs ¹	HE	40,000 lbs.	\$0.00025 per lb.	44,779	\$1,855	249,025
	KCBT HRW Wheat ²	KE	5,000 bushels	\$0.0025 per bushel	20,306	\$638	151,810
	FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	197,846	\$32,553
JPY/USD ¹		6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	130,992	\$15,655	239,477
GBP/USD ¹		6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	104,551	\$10,836	132,369
AUD/USD ¹		6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	97,625	\$8,949	118,488
CAD/USD ¹		6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	58,355	\$5,342	89,376
MXN/USD ¹		6M	500,000 Mexican pesos	\$0.000025 per Mexican peso increments (\$12.50/contract)	43,348	\$1,640	148,678
CHF/USD ¹		6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	40,644	\$5,537	57,223
METALS	Gold ⁴	GC	100 troy ounces	\$0.10 per troy oz.	147,436	\$18,898	379,874
	Copper ⁴	HG	25,000 pounds	\$0.0005 per lb.	54,013	\$4,278	160,389
	Silver ⁴	SI	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	49,448	\$4,855	173,222
	Platinum ³	PL	50 troy ounces	\$0.10 per troy oz.	12,334	\$870	59,192
	Palladium ³	PA	100 troy ounces	\$0.05 per troy oz.	6,756	\$585	34,238

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) These contracts are listed with, and subject to, the rules and regulations of NYMEX. 4) These contracts are listed with, and subject to, the rules and regulations of COMEX.

OPTIONS

	CONTRACT	CME GLOBEX TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	ADV	% TRADED ELEC	ADV NOTIONAL (\$) (IN MILLION)	OPEN INTEREST
INTEREST RATES	Eurodollars ¹	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	918,819	14%	\$915,157	28,589,358
	10-Year Treasury Note ²	OZN	\$100,000	1/64 = \$15.625	389,061	61%	\$38,906	2,357,505
	5-Year Treasury Note ²	OZF	\$100,000	1/2 of 1/64 = \$7.8125	122,829	56%	\$12,283	853,270
	U.S. Treasury Bond ²	OZB	\$100,000	1/64 = \$15.625	68,793	76%	\$6,879	395,243
	2-Year Treasury Note ²	OZT	\$200,000	1/4 of 1/32 = \$15.625	8,545	57%	\$1,709	146,355
	Ultra T-Bond ²	OUB	\$100,000	1/64 = \$15.625	692	37%	\$69	14,219
	30 Day Federal Funds ²	OZQ	\$5,000,000	1/4 = \$10.4175	192	12%	\$960	18,478
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 Spread 0.05 = \$2.50	439,253	100%	\$43,199	3,195,597
	S&P 500 ¹	CS/PS	\$250	0.10 = \$25.00 Spread 0.05 = \$12.50	41,607	0%	\$20,455	441,773
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 Spread 0.05 = \$1.00	9,513	100%	\$755	91,182
	E-mini Dow \$5 ²	OYMC/OYMP	\$5	1.00 = \$5.00	498	100%	\$0	21,037
ENERGY	Crude Oil (WTI) ³	LO	1,000 U.S. barrels	\$0.01 per barrel	129,095	61%	\$11,142	3,318,219
	Natural Gas ³	ON, LN	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	77,603	9%	\$3,045	4,012,637
	Crude Oil (Brent) ³	BE	1,000 U.S. barrels	\$0.01 per barrel	5,853	0%	\$329	506,798
	NY Harbor ULSD ³	OH	42,000 U.S. gallons	\$0.0001 per gallon	4,993	4%	\$595	170,583
	RBOB Gasoline ³	OB	42,000 U.S. gallons	\$0.0001 per gallon	988	31%	\$111	17,941
AGRICULTURE	Corn ²	OZC	5,000 bushels	\$0.00125 per bushel	94,003	58%	\$1,725	1,540,334
	Soybeans ²	OZS	5,000 bushels	\$0.00125 per bushel	86,097	60%	\$4,475	1,073,844
	Chicago SRW Wheat ²	OZW	5,000 bushels	\$0.00125 per bushel	22,357	58%	\$602	359,942
	Live Cattle ¹	LE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	20,522	77%	\$1,271	362,117
	Lean Hogs ¹	HE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	13,838	80%	\$577	279,738
	Soybean Meal ²	OZM	100 short tons	5 cents per short ton	11,825	46%	\$408	225,094
	Soybean Oil ²	OZL	60,000 lbs.	\$0.00005 per lb.	7,167	25%	\$150	148,992
	KC HRW Wheat ²	OKE	5,000 bushels	\$0.00125 per bushel	1,670	38%	\$52	48,090
FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	33,922	92%	\$5,575	406,094
	GBP/USD ¹	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	15,911	92%	\$1,650	180,268
	JPY/USD ¹	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	12,579	90%	\$1,510	175,548
	AUD/USD ¹	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	7,007	94%	\$641	107,580
	CAD/USD ¹	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	6,353	92%	\$582	82,629
	CHF/USD ¹	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	1,087	98%	\$148	22,720
METALS	Gold ⁴	OG	100 troy ounces	\$0.10 per troy oz.	28,404	63%	\$3,630	1,538,331
	Silver ⁴	SO	5,000 troy ounces	\$0.001 per troy oz.	6,568	75%	\$636	248,188
	Palladium ³	PO	100 troy ounces	\$0.01 per troy ounce	648	3%	\$56	14,618
	Platinum ³	PAO	50 troy ounces	\$0.10 per troy oz.	503	5%	\$36	17,974

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