

LEADING PRODUCTS SNAPSHOT Q2 2015

FUTURES

	CONTRACT	CME GLOBEX TICKER*	CONTRACT SIZE	MINIMUM TICK SIZE	ADV	ADV % CHANGE (QUARTER YOY)	ADV NOTIONAL (\$) (IN MILLION)	OPEN INTEREST
INTEREST RATES	Eurodollars ¹	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	2,201,064	-11%	\$2,201,064	11,096,378
	10-Year Treasury Note ²	ZN	\$100,000	1/2 of 1/32 = \$15.625	1,408,670	6%	\$140,867	2,718,708
	5-Year Treasury Note ²	ZF	\$100,000	1/4 of 1/32 = \$7.8125	747,483	-2%	\$74,748	2,111,725
	2-Year Treasury Note ²	ZT	\$200,000	1/4 of 1/32 = \$15.625	270,133	-26%	\$27,013	477,943
	U.S. Treasury Bond ²	ZB	\$100,000	1/32 = \$31.25	338,783	25%	\$67,757	1,190,195
	Ultra T-Bond ²	UB	\$100,000	1/32 = \$31.25	114,106	19%	\$11,411	587,059
	30 Day Federal Funds ²	ZQ	\$5,000,000	Nearby: 0.0025 = \$10,4175 Others: 0.0050 = \$20,835	59,825	165%	\$299,123	906,380
	Deliverable Swap Futures ²	T1U, F1U, N1U, B1U	\$100,000	2YR = 1/4 of 1/32 5YR, 10YR, 30YR = 1/2 of 1/32	6,106	-5%	\$611	81,694
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	1,411,774	-7%	\$147,829	2,641,281
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	219,378	-26%	\$19,526	310,974
	E-mini Dow \$5 ²	YM	\$5	1.00 = \$5.00	142,080	4%	\$12,732	89,654
	Nikkei 225 (YEN) ¹	NIY	¥500	5.00 = ¥2500	45,662	22%	\$3,767	118,273
	E-mini S&P MidCap 400 ¹	EMD	\$100	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	15,275	-7%	\$1,535	54,863
	Nikkei 225 (USD) ¹	NKD	\$5	5.00 = \$25.00	18,341	-5%	\$2,795	90,362
	S&P 500 ¹	SP	\$250	CAL Spread 0.05 = \$12.50	11,287	-9%	\$5,905	96,685
ENERGY	Crude Oil (WTI) ³	CL	1,000 U.S. barrels	\$0.01 per barrel	720,370	35%	\$41,531	1,670,091
	Natural Gas ³	NG	10,000 million British thermal units	\$0.001 (0.1¢) per mmmBtu	320,478	30%	\$9,086	1,036,572
	RBOB Gasoline ³	RB	42,000 U.S. gallons	\$0.0001 per gallon	163,007	11%	\$13,273	376,905
	NY Harbor ULSD ³	HO	42,000 U.S. gallons	\$0.0001 per gallon	130,186	18%	\$10,454	367,511
	Crude Oil (Brent) ³	BZ	1,000 U.S. barrels	\$0.01 per barrel	84,454	28%	\$5,332	142,882
AGRICULTURE	Corn ²	ZC	5,000 bushels	\$0.0025 per bushel	384,580	32%	\$7,209	1,308,355
	Soybeans ²	ZS	5,000 bushels	\$0.0025 per bushel	230,257	31%	\$11,042	665,965
	Soybean Oil ²	ZL	60,000 lbs.	\$0.0001 per lb.	121,974	35%	\$2,393	380,583
	Soybean Meal ²	ZM	100 Short Tons	10 cents per short ton	103,682	40%	\$3,237	393,327
	Chicago SRW Wheat ²	ZW	5,000 bushels	\$0.0025 per bushel	183,152	35%	\$4,759	573,006
	Live Cattle ¹	LE	40,000 lbs.	\$0.00025 per lb.	47,718	-3%	\$2,889	250,887
	Lean Hogs ¹	HE	40,000 lbs.	\$0.00025 per lb.	39,197	-5%	\$1,211	220,415
	KC HRW Wheat ²	KE	5,000 bushels	\$0.0025 per bushel	33,216	38%	\$896	183,836
FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	285,557	69%	\$39,615	346,115
	JPY/USD ¹	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	133,587	16%	\$13,734	254,014
	AUD/USD ¹	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	92,484	39%	\$7,179	118,443
	GBP/USD ¹	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	101,989	16%	\$9,790	181,413
	CAD/USD ¹	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	65,008	33%	\$5,284	91,797
	MXN/USD ¹	6M	500,000 Mexican pesos	\$0.000025 per Mexican peso increments (\$12.50/contract)	41,792	20%	\$1,356	111,471
	CHF/USD ¹	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	21,972	-29%	\$2,926	21,472
METALS	Gold ⁴	GC	100 troy ounces	\$0.10 per troy oz.	150,538	7%	\$17,968	442,301
	Copper ⁴	HG	25,000 pounds	\$0.0005 per lb.	67,002	11%	\$4,591	166,278
	Silver ⁴	SI	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	59,645	1%	\$4,867	196,724
	Platinum ³	PL	50 troy ounces	\$0.10 per troy oz.	13,497	6%	\$754	77,670
	Palladium ³	PA	100 troy ounces	\$0.05 per troy oz.	4,693	-28%	\$357	37,100

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	ADV % CHANGE (QUARTER YOY)	ADV NOTIONAL (\$) (IN MILLION)	OPEN INTEREST
INTEREST RATES	Eurodollars ¹	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	814,499	5%	\$813,462	25,345,742
	10-Year Treasury Note ²	OZN	\$100,000	1/64 = \$15.625	457,088	12%	\$45,709	2,414,704
	5-Year Treasury Note ²	OZF	\$100,000	1/2 of 1/64 = \$7.8125	76,150	-40%	\$7,615	623,780
	U.S. Treasury Bond ²	OZB	\$100,000	1/64 = \$15.625	94,393	48%	\$9,439	544,298
	2-Year Treasury Note ²	OZT	\$200,000	1/4 of 1/32 = \$15.625	8,847	-8%	\$1,769	262,760
	Ultra T-Bond ²	OUB	\$100,000	1/64 = \$15.625	454	-26%	\$45	2,936
	30 Day Federal Funds ²	OZQ	\$5,000,000	1/4 = \$10.4175	1,068	3244%	\$5,342	117,431
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 Spread 0.05 = \$2.50	445,375	19%	\$46,614	3,689,846
	S&P 500 ¹	CS/PS	\$250	0.10 = \$25.00 Spread 0.05 = \$12.50	40,473	7%	\$21,187	552,463
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 Spread 0.05 = \$1.00	4,726	-69%	\$420	46,036
	E-mini Dow \$5 ²	OYMC/OYMP	\$5	1.00 = \$5.00	347	-37%	\$0	11,395
ENERGY	Crude Oil (WTI) ³	LO	1,000 U.S. barrels	\$0.01 per barrel	151,167	32%	\$7,976	4,399,853
	Natural Gas ³	ON, LN	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	84,733	16%	\$2,401	3,534,756
	Crude Oil (Brent) ³	BE	1,000 U.S. barrels	\$0.01 per barrel	2,865	-22%	\$234	159,229
	NY Harbor ULSD ³	OH	42,000 U.S. gallons	\$0.0001 per gallon	1,918	-68%	\$58	347,704
	RBOB Gasoline ³	OB	42,000 U.S. gallons	\$0.0001 per gallon	1,510	-4%	\$125	31,630
AGRICULTURE	Soybeans ²	OZS	5,000 bushels	\$0.00125 per bushel	74,651	41%	\$3,583	798,435
	Corn ²	OZC	5,000 bushels	\$0.00125 per bushel	88,181	28%	\$1,661	1,424,732
	Chicago SRW Wheat ²	OZW	5,000 bushels	\$0.00125 per bushel	43,188	62%	\$1,114	388,433
	Live Cattle ¹	LE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	10,721	-29%	\$650	220,074
	Soybean Meal ²	OZM	100 short tons	5 cents per short ton	13,776	65%	\$427	174,613
	Lean Hogs ¹	HE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	9,820	-27%	\$297	221,054
	Soybean Oil ²	OZL	60,000 lbs.	\$0.00005 per lb.	7,231	1%	\$143	85,981
	KC HRW Wheat ²	OKE	5,000 bushels	\$0.00125 per bushel	2,595	418%	\$70	25,537
FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	56,781	165%	\$7,869	399,543
	JPY/USD ¹	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	11,469	30%	\$1,178	148,772
	GBP/USD ¹	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	12,068	30%	\$1,154	116,780
	AUD/USD ¹	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	5,915	30%	\$459	63,501
	CAD/USD ¹	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	4,610	0%	\$375	55,752
	CHF/USD ¹	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	385	-62%	\$51	7,552
METALS	Gold ⁴	OG	100 troy ounces	\$0.10 per troy oz.	26,852	-19%	\$3,206	1,237,146
	Silver ⁴	SO	5,000 troy ounces	\$0.001 per troy oz.	5,069	-29%	\$417	149,190
	Platinum ³	PO	50 troy ounces	\$0.10 per troy oz.	322	-64%	\$18	3,713
	Palladium ³	PAO	100 troy ounces	\$0.01 per troy ounce	164	-79%	\$12	5,690

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