

LEADING PRODUCTS SNAPSHOT Q1 2016

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	2,840,761	1%	\$2,840.761	9,804,937
	10-Year Treasury Note ²	ZN	\$100,000	1/2 of 1/32 = \$15.625	1,526,536	8%	\$152.654	2,633,347
	5-Year Treasury Note ²	ZF	\$100,000	1/4 of 1/32 = \$7.8125	838,404	3%	\$83,840	2,488,176
	U.S. Treasury Bond ²	ZB	\$100,000	1/32 = \$31.25	307,461	-14%	\$30,746	506,696
	2-Year Treasury Note ²	ZT	\$200,000	1/4 of 1/32 = \$15.625	338,918	-8%	\$67,784	989,413
	Ultra T-Bond ²	UB	\$100,000	1/32 = \$31.25	121,931	-3%	\$12,193	613,272
	30 Day Federal Funds ²	ZQ	\$5,000,000	Nearby: 0.0025 = \$10.4175 Others: 0.0050 = \$20.835	121,453	97%	\$607.266	875,283
	Deliverable Swap Futures ²	TIU, FIU, NIU, BIU	\$100,000	2YR = 1/4 of 1/32 5Yr, 10YR, 30YR = 1/2 of 1/32	6,372	0%	\$637	60,101
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	2,215,538	31%	\$214.648	2,851,835
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	341,156	23%	\$28.846	220,643
	E-mini Dow \$5 ²	YM	\$5	1.00 = \$5.00	209,466	33%	\$17.221	106,369
	Nikkei 225 (YEN) ¹	NIY	¥500	5.00 = ¥2500	76,320	47%	\$1.751	62,631
	Nikkei 225 (USD) ¹	NKD	\$5	5.00 = \$25.00	23,225	32%	\$1.943	30,647
	E-mini S&P MidCap 400 ¹	EMD	\$100	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	26,321	19%	\$3.513	83,921
	S&P 500 ¹	SP	\$250	0.10 = \$25.00 CAL Spread 0.05 = \$12.50	11,131	-15%	\$5.448	66,809
	E-mini S&P Select Sector Futures	XAY, XAP, XAE, XAF, XAV, XAI, XAB, XAK, XAU	XAF: \$250 x S&P Financial Select Sector Index price All other Select Sector futures: \$100 x respective S&P Select Sector Index price	XAF: 0.05 = \$12.50 All others: 0.10 = \$10.00	6,103	131%	\$340	69,375
ENERGY	Crude Oil (WTI) ³	CL	1,000 U.S. barrels	\$0.01 per barrel	1,151,984	27%	\$40.403	1,770,805
	Natural Gas ³	NG	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	346,333	2%	\$7.347	1,091,295
	RBOB Gasoline ³	RB	42,000 U.S. gallons	\$0.0001 per gallon	179,142	-3%	\$9.484	399,562
	NY Harbor ULSD ³	HO	42,000 U.S. gallons	\$0.0001 per gallon	154,174	11%	\$7.169	370,599
	Crude Oil (Brent) ³	BZ	1,000 U.S. barrels	\$0.01 per barrel	112,205	-16%	\$4.070	159,484
AGRICULTURE	Corn ²	ZC	5,000 bushels	\$0.0025 per bushel	324,552	8%	\$5.954	1,387,787
	Soybeans ²	ZS	5,000 bushels	\$0.0025 per bushel	221,396	8%	\$9.772	773,850
	Soybean Oil ²	ZL	60,000 lbs.	\$0.0001 per lb.	96,560	-2%	\$1.820	453,853
	Soybean Meal ²	ZM	100 Short Tons	10 cents per short ton	86,878	5%	\$2.343	375,338
	Chicago SRW Wheat ²	ZW	5,000 bushels	\$0.0025 per bushel	116,884	5%	\$2.749	434,825
	Live Cattle ¹	LE	40,000 lbs.	\$0.00025 per lb.	53,627	-3%	\$2.768	291,595
	Lean Hogs ¹	HE	40,000 lbs.	\$0.00025 per lb.	34,552	-19%	\$1.004	230,656
	KC HRW Wheat ²	KE	5,000 bushels	\$0.0025 per bushel	33,118	19%	\$781	207,265
FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro pincrements (\$12.50/contract)	230,994	-17%	\$31.958	342,541
	JPY/USD ¹	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	174,709	9%	\$18.958	149,927
	AUD/USD ¹	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	105,669	4%	\$7.608	120,763
	GBP/USD ¹	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	106,859	-1%	\$9.556	244,666
	CAD/USD ¹	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar pincrements (\$10.00/contract)	82,460	11%	\$6.002	105,910
	MXN/USD ¹	6M	500,000 Mexican pesos	\$0.000025 per Mexican peso pincrements (\$12.50/contract)	54,646	21%	\$1.504	111,137
	CHF/USD ¹	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	24,548	-2%	\$3,099	36,241
METALS	Gold ⁴	GC	100 troy ounces	\$0.10 per troy oz.	232,652	24%	\$27.730	473,563
	Copper ⁴	HG	25,000 pounds	\$0.0005 per lb.	76,889	11%	\$4,064	187,544
	Silver ⁴	SI	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	63,395	27%	\$4,759	176,344
	Platinum ³	PL	50 troy ounces	\$0.10 per troy oz.	15,740	13%	\$727	57,780
	Palladium ³	PA	100 troy ounces	\$0.05 per troy oz.	5,544	-3%	\$288	22,247

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

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

2) These contracts are listed with, and subject to, the rules and regulations of CBOT.

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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	1,519,998	51%	\$1,518,865	34,933,265
	10-Year Treasury Note ²	OZN	\$100,000	1/64 = \$15.625	378,313	-12%	\$37,831	1,929,398
	5-Year Treasury Note ²	OZF	\$100,000	1/2 of 1/64 = \$7.8125	110,548	18%	\$11,055	735,474
	U.S. Treasury Bond ²	OZB	\$100,000	1/64 = \$15.625	94,098	27%	\$9,410	431,968
	2-Year Treasury Note ²	OZT	\$200,000	1/4 of 1/32 = \$15.625	4,892	-60%	\$978	89,136
	Ultra T-Bond ²	OUB	\$100,000	1/64 = \$15.625	215	-68%	\$21	3,254
	30 Day Federal Funds ²	OZQ	\$5,000,000	1/4 = \$10.4175	514	-74%	\$2,569	42,342
EQUITY	E-mini S&P 500 ¹	ES	\$50	0.25 = \$12.50 Spread 0.05 = \$2.50	565,174	17%	\$54,706	3,628,055
	S&P 500 ¹	CS/PS	\$250	0.10 = \$25.00 Spread 0.05 = \$12.50	60,328	41%	\$29,288	650,969
	E-mini NASDAQ 100 ¹	NQ	\$20	0.25 = \$5.00 Spread 0.05 = \$1.00	11,319	99%	\$960	55,301
	E-mini Dow \$5 ²	OYMC/OYMP	\$5	1.00 = \$5.00	887	27%	\$73	14,344
ENERGY	Crude Oil (WTI) ³	LO	1,000 U.S. barrels	\$0.01 per barrel	223,062	6%	\$7,097	4,089,227
	Natural Gas ³	ON, LN	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	112,581	38%	\$2,409	2,958,737
	NY Harbor ULSD ³	OH	42,000 U.S. gallons	\$0.0001 per gallon	3,210	67%	\$151	118,624
	Crude Oil (Brent) ³	BE	1,000 U.S. barrels	\$0.01 per barrel	2,319	-49%	\$28	139,000
	RBOB Gasoline ³	OB	42,000 U.S. gallons	\$0.0001 per gallon	2,253	-11%	\$121	41,441
AGRICULTURE	Soybeans ²	OZS	5,000 bushels	\$0.00125 per bushel	68,341	-6%	\$3,029	841,708
	Corn ²	OZC	5,000 bushels	\$0.00125 per bushel	66,915	-20%	\$1,234	1,198,959
	Chicago SRW Wheat ²	OZW	5,000 bushels	\$0.00125 per bushel	30,517	9%	\$717	363,074
	Live Cattle ⁴	LE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	19,466	22%	\$1,018	290,375
	Soybean Meal ²	OZM	100 short tons	5 cents per short ton	7,581	-33%	\$204	172,517
	Lean Hogs ⁴	HE	40,000 lbs.	Full Tick = \$.00025 per lb. Half Tick = \$.000125 per lb.	6,958	-46%	\$195	184,512
	Soybean Oil ²	OZL	60,000 lbs.	\$0.00005 per lb.	9,481	26%	\$181	194,624
	KC HRW Wheat ²	OKE	5,000 bushels	\$0.00125 per bushel	1,413	-46%	\$34	43,810
FX	EUR/USD ¹	6E	125,000 euros	\$0.0001 per euro increments (\$12.50/contract)	44,282	-24%	\$6,118	295,537
	JPY/USD ¹	6J	12,500,000 Japanese yen	\$0.000001 per Japanese yen increments (\$12.50/contract)	16,500	60%	\$1,788	140,392
	GBP/USD ¹	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	10,935	-18%	\$979	121,955
	AUD/USD ¹	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	6,973	6%	\$501	76,016
	CAD/USD ¹	6C	100,000 Canadian dollars	\$0.0001 per Canadian dollar increments (\$10.00/contract)	9,391	60%	\$679	79,565
	CHF/USD ¹	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	400	-69%	\$50	11,000
METALS	Gold ⁴	OG	100 troy ounces	\$0.10 per troy oz.	46,155	46%	\$5,506	1,119,231
	Silver ⁴	SO	5,000 troy ounces	\$0.001 per troy oz.	5,104	-13%	\$385	117,244
	Platinum ³	PO	50 troy ounces	\$0.10 per troy oz.	232	-17%	\$11	4,694
	Palladium ³	PAO	100 troy ounces	\$0.01 per troy ounce	173	-27%	\$9	4,409

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