

LEADING PRODUCTS SNAPSHOT Q3 2017

FUTURES

	CONTRACT	EXCHANGE	CME GLOBEX TICKER	CONTRACT SIZE	MINIMUM TICK SIZE	ADV	ADV % CHANGE (QUARTER YOY)	OPEN INTEREST
TOP 10 FUTURES BY ADV	Eurodollars	CME	GE	\$1,000,000	Nearby: 0.0025 = \$6.25 Others: 0.005 = \$12.50	2,216,696	-5%	12,671,260
	10-Year Treasury Note	CBOT	ZN	\$100,000	1/2 of 1/32 = \$15.625	1,449,388	13%	3,114,857
	Crude Oil (WTI)	NYMEX	CL	1,000 U.S. barrels	\$0.01 per barrel	1,427,212	38%	2,462,399
	E-mini S&P 500	CME	ES	\$50 x S&P 500 Index	0.25 = \$12.50 CAL Spread 0.05 = \$2.50	1,401,456	-22%	2,983,911
	5-Year Treasury Note	CBOT	ZF	\$100,000	1/4 of 1/32 = \$7.8125	830,445	13%	2,967,840
	Natural Gas	NYMEX	NG	10,000 million British thermal units	\$0.001 (0.1¢) per mmBtu	383,705	7%	1,333,909
	Corn	CBOT	ZC	5,000 bushels	\$0.0025 per bushel	356,270	23%	1,418,004
	2-Year Treasury Note	CBOT	ZT	\$200,000	1/4 of 1/32 = \$15.625	354,727	15%	1,597,962
	Gold	COMEX	GC	100 troy ounces	\$0.10 per troy oz.	316,679	43%	530,916
	E-mini NASDAQ 100	CME	NQ	\$20 x NASDAQ-100 Index	0.25 = \$5.00 CAL Spread 0.05 = \$1.00	314,373	39%	265,878
U.S. Treasury Bond	CBOT	ZB	\$100,000	1/32 = \$31.25	281,510	8%	712,722	
EUR/USD	CME	6E	125,000 euros	\$0.0005 per euro increments (\$6.25/contract)	255,783	45%	454,051	
RBOB Gasoline	NYMEX	RB	42,000 U.S. gallons	\$0.0001 per gallon	222,358	16%	393,055	
Soybeans	CBOT	ZS	5,000 bushels	\$0.0025 per bushel	207,894	14%	698,149	
NY Harbor ULSD	NYMEX	HO	42,000 U.S. gallons	\$0.0001 per gallon	189,506	24%	454,707	
JPY/USD	CME	6J	12,500,000 Japanese yen	\$0.000005 per Japanese yen increments (\$6.25/contract)	174,447	34%	236,265	
30 Day Federal Funds	CBOT	ZQ	\$5,000,000	Nearby: 0.0025 = \$10.4175 Others: 0.0050 = \$20,835	158,913	12%	1,601,095	
Chicago SRW Wheat	CBOT	ZW	5,000 bushels	\$0.0025 per bushel	133,555	18%	433,029	
Ultra T-Bond	CBOT	UB	\$100,000	1/32 = \$31.25	133,108	26%	817,429	
E-mini Dow \$5	CBOT	YM	\$5 x Dow Jones Industrial Average (DJIA)	1.00 = \$5.00	121,629	-16%	157,013	
GBP/USD	CME	6B	62,500 British pounds	\$0.0001 per British pound increments (\$6.25/contract)	121,484	8%	182,593	
Soybean Oil	CBOT	ZL	60,000 lbs.	\$0.0001 per lb.	121,279	16%	406,887	
Ultra 10-Year	CBOT	TN	\$100,000	1/2 of 1/32 = \$15.625	120,243	67%	439,944	
Copper	COMEX	HG	25,000 pounds	\$0.0005 per lb.	111,041	52%	272,988	
AUD/USD	CME	6A	100,000 Australian dollars	\$0.0001 per Australian dollar increments (\$10.00/contract)	109,395	6%	147,731	
Soybean Meal	CBOT	ZM	100 Short Tons	10 cents per short ton	102,861	17%	363,269	
Silver	COMEX	SI	5,000 troy ounces	\$0.005 per troy oz. (outright transactions); \$0.001 per troy oz. (spreads/settlement)	98,203	33%	184,399	
CAD/USD	CME	6C	100,000 Canadian dollars	\$0.0005 per Canadian dollar increments (\$5.00/contract)	85,529	20%	180,676	
Crude Oil (Brent)	NYMEX	BZ	1,000 U.S. barrels	\$0.01 per barrel	82,371	7%	149,350	
Live Cattle	CME	LE	40,000 lbs.	\$0.00025 per lb.	63,608	20%	334,236	
E-mini Russell 2000	CME	RTY	\$50 x Russell 2000 Index	0.10 = \$5.00 CAL Spread 0.05 = \$2.50	59,316	N/A	530,836	
KC HRW Wheat	CBOT	KE	5,000 bushels	\$0.0025 per bushel	49,231	35%	267,764	
Lean Hogs	CME	HE	40,000 lbs.	\$0.00025 per lb.	48,910	35%	258,746	
MXN/USD	CME	6M	500,000 Mexican pesos	\$0.0001 per Mexican peso increments (\$5.00/contract)	48,754	-15%	206,153	
Nikkei 225 (YEN)	CME	NIY	¥500 x Nikkei Stock Average	5.00 = ¥2500	37,307	-22%	48,471	
CHF/USD	CME	6S	125,000 Swiss francs	\$0.0001 per Swiss franc increments (\$12.50/contract)	32,810	56%	41,629	
Platinum	NYMEX	PL	50 troy ounces	\$0.10 per troy oz.	19,760	25%	71,206	
E-mini S&P MidCap 400	CME	EMD	\$100 x S&P MidCap 400 Index	0.10 = \$10.00 CAL Spread 0.05 = \$5.00	15,653	-20%	89,355	
Nikkei 225 (USD)	CME	NKD	\$5 x Nikkei Stock Average	5.00 = \$25.00	10,551	-25%	37,382	
E-mini S&P Select Sector Futures	CME	XAY, XAP, XAE, XAF, XAV, XAI, XAB, XAK, XAU, XAR	XAF & XAR: \$250 x respective index price XAF & XAR: 0.05 = \$12.50 All other Select Sector futures: \$100 x respective S&P Select Sector Index price	All others: 0.10 = \$10.00	8,379	52%	120,811	
Palladium	NYMEX	PA	100 troy ounces	\$0.05 per troy oz.	5,198	-8%	31,478	
S&P 500	CME	SP	\$250 x S&P 500 Index	0.10 = \$25.00 CAL Spread 0.05 = \$12.50	4,803	-39%	47,320	
Deliverable Swap Futures	CBOT	T1U, F1U, N1U, B1U	\$100,000	2YR = 1/4 of 1/32 5Yr, 10YR, 30YR = 1/2 of 1/32	4,047	-22%	48,815	

*Tickers displayed are CME Globex product codes.

OPTIONS

	CONTRACT	EXCHANGE	CME GLOBEX TICKER	ADV	ADV % CHANGE (QUARTER YOY)	% TRADED ELEC	OPEN INTEREST
TOP 10 OPTIONS BY ADV	Eurodollars	CME	GE	1,065,844	1%	40%	37,863,398
	10-Year Treasury Note	CBOT	OZN	577,659	68%	79%	3,269,449
	E-mini S&P 500	CME	ES	566,370	1%	100%	3,998,673
	Crude Oil (WTI)	NYMEX	LO	171,789	-13%	74%	4,489,160
	Corn	CBOT	OZC	116,617	26%	73%	1,309,089
	5-Year Treasury Note	CBOT	OZF	109,122	35%	79%	1,305,630
	Natural Gas	NYMEX	ON, LN	102,028	-5%	55%	2,186,075
	U.S. Treasury Bond	CBOT	OZB	100,288	55%	88%	728,845
	Soybeans	CBOT	OZS	84,710	14%	81%	679,059
	S&P 500	CME	CS/PS	54,494	20%	0%	531,947
Gold	COMEX	OG	45,466	58%	79%	1,035,214	
EUR/USD	CME	EUU	44,824	98%	99%	325,486	
Chicago SRW Wheat	CBOT	OZW	31,253	37%	77%	332,646	
JPY/USD	CME	JPU	16,153	19%	98%	174,179	
2-Year Treasury Note	CBOT	OZT	14,910	104%	56%	380,261	
E-mini NASDAQ 100	CME	NQ	13,783	49%	100%	65,175	
GBP/USD	CME	GPU	12,637	45%	98%	173,780	
Lean Hogs	CME	HE	12,561	13%	86%	209,000	
CAD/USD	CME	CAU	10,450	94%	97%	104,341	
Live Cattle	CME	LE	9,569	-31%	82%	199,166	
Soybean Meal	CBOT	OZM	8,085	7%	68%	109,311	
AUD/USD	CME	ADU	7,922	33%	97%	80,649	
Soybean Oil	CBOT	OZL	6,921	-20%	60%	78,468	
Silver	COMEX	SO	6,883	11%	91%	109,781	
Crude Oil (Brent)	NYMEX	BZO	3,334	118%	29%	162,596	
KC HRW Wheat	CBOT	OKE	2,055	80%	69%	49,955	
RBOB Gasoline	NYMEX	OB	1,633	31%	26%	22,690	
NY Harbor ULSD	NYMEX	OH	1,479	-36%	13%	83,842	
E-mini Russell 2000	COMEX	RTO	841	N/A	100%	14,865	
Copper	COMEX	HX	543	165%	100%	7,471	
Palladium	NYMEX	PAO	383	88%	19%	2,986	
E-mini Dow \$5	CBOT	OYMC/OYMP	267	6%	100%	4,845	

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PM210/1017