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# Contract Value Factors by Product

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EXCHANGE: CBT

## Financials

<b>Commodity Code</b>	<b>Product Name</b>	<b>Contract Value Factor</b>	<b>Fractional Product</b>
11	DOW IA	10.00	N
17	30-Yr Bonds	1,000.00	Y
21	10-Yr Notes	1,000.00	Y
25	5-Yr Notes	1,000.00	Y
26	2-Yr Notes	2,000.00	Y
41	Fed Funds	4,167.00	N
42	Muni Bond	1,000.00	Y
64	DOW/AIG	100.00	N
65	Mini T-Bond	500.00	Y
66	10-Yr Swap	1,000.00	Y
BL	Bobl	1,000.00	N
BS	Schatz	1,000.00	N
BU	Bund	1,000.00	N
NG	5-Yr Swap	1,000.00	Y
TM	Dow Jones U.S. Total Market Index	500.00	N
WI	2-year When Issued US Treasury	9,292.00	N
YE	Mini Eurodollar	1,250.00	N
YM	Mini DJIA	5.00	N

## Grains

<b>Commodity Code</b>	<b>Product Name</b>	<b>Contract Value Factor</b>	<b>Fractional Product</b>
06	Soy Meal	100.00	N
07	Soy Oil	600.00	N
14	Rough Rice	2,000.00	N
C	Corn	5,000.00	Y
O	Oats	5,000.00	Y
S	Soy Beans	5,000.00	Y
W	Wheat	5,000.00	Y
YC	Mini Corn	1,000.00	Y
YK	Mini Beans	1,000.00	Y
YW	Mini Wheat	1,000.00	Y

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## ***Contract Value Factors by Product***

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### ***Metals***

<b><i>Commodity Code</i></b>	<b><i>Product Name</i></b>	<b><i>Contract Value Factor</i></b>	<b><i>Fractional Product</i></b>
38	100 Oz Gold	100.00	N
39	5000 Oz Silver	50.00	N
61	Mini Silver	10.00	N
63	Mini Gold	33.20	N

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# Contract Value Factors by Product

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EXCHANGE: CME

## Agricultural Commodity

Commodity Code	Product Name	Contract Value Factor	Fractional Product
DA	Milk	2,000.00	N
DB	Butter	400.00	N
DK	Class IV Milk	2,000.00	N
DP	Diammonium Phosphate	100.00	N
FC	Feeder Cattle	500.00	N
JQ	Mid-Sized Milk	1,000.00	N
LB	Random Length Lumber	110.00	N
LC	Live Cattle	400.00	N
LN	Lean Hogs	400.00	N
NF	Nonfat Dry Milk	440.00	N
PB	Frozen Pork Bellies	400.00	N
UF	Urea	100.00	N
UL	Urea Ammonium Nitrate	100.00	N

## Chemical

Commodity Code	Product Name	Contract Value Factor	Fractional Product
BZ	Benzene	42,000.00	N
MX	Mixed Xylenes	42,000.00	N

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## ***Contract Value Factors by Product***

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### ***Equity***

<b><i>Commodity Code</i></b>	<b><i>Product Name</i></b>	<b><i>Contract Value Factor</i></b>	<b><i>Fractional Product</i></b>
EP	S&P SmallCap 600	200.00	N
ER	E-mini Russell 2000	100.00	N
ES	E-mini S&P 500	50.00	N
FE	FORTUNE e-50 Index	20.00	N
FS	S&P 500 Financial SPCTR	125.00	N
GI	GSCI	250.00	N
MD	S&P MidCap 400	500.00	N
ME	E-mini S&P MidCap 400	100.00	N
N1	Yen Denominated Nikkei Stock Aver	500.00	N
ND	NASDAQ-100	100.00	N
NK	Nikkei 225	5.00	N
NQ	E-mini NASDAQ-100	20.00	N
QN	E-mini NASDAQ Composite Index	20.00	N
RL	Russell 2000	500.00	N
RS	E-mini Russell 1000	100.00	N
SG	S&P 500 Barra/Growth Index	250.00	N
SP	S&P 500	250.00	N
SU	S&P 500 Barra/Value Index	250.00	N
TS	S&P Tech-Comm SPCTR	125.00	N
X1	CME X-Fund 1	1,000.00	N
X2	CME X-Fund 2	1,000.00	N

# Contract Value Factors by Product

## Foreign Exchange

Commodity Code	Product Name	Contract Value Factor	Fractional Product
AC	AD/CD Cross Rate	200,000.00	N
AD	Australian Dollar	100,000.00	N
AJ	AD/JY Cross Rate	200,000.00	N
AN	AD/NE Cross Rate	200,000.00	N
BF	BP/SF Cross Rate	125,000.00	N
BP	British Pound	62,500.00	N
BR	Brazilian Real	100,000.00	N
BY	BP/JY Cross Rate	125,000.00	N
CA	EC/AD Cross Rate	125,000.00	N
CC	EC/CD Cross Rate	125,000.00	N
CD	Canadian Dollar	100,000.00	N
CN	EC/NOK Cross Rate	125,000.00	N
CY	CD/JY Cross Rate	200,000.00	N
CZ	Czech Koruna	4,000,000.00	N
DR	CME\$INDEX	1,000.00	N
E7	E-mini Euro FX	62,500.00	N
EC	Euro FX	125,000.00	N
FR	Hungarian Forint	30,000,000.00	N
J7	E-mini Japanese Yen	6,250,000.00	N
JY	Japanese Yen	12,500,000.00	N
K	CZK/EUR Cross Rate	4,000,000.00	N
KE	EC/SEK Cross Rate	125,000.00	N
MP	Mexican Peso	500,000.00	N
NE	New Zealand Dollar	100,000.00	N
PZ	Polish Zloty	500,000.00	N
R	HUF/EUR Cross Rate	30,000,000.00	N
RA	South African Rand	500,000.00	N
RF	EC/SF Cross Rate	125,000.00	N
RP	EC/BP Cross Rate	125,000.00	N
RU	Russian Ruble	2,500,000.00	N
RY	EC/JY Cross Rate	125,000.00	N
SE	Swedish Krona	2,000,000.00	N
SF	Swiss Franc	125,000.00	N
SJ	SF/JY Cross Rate	250,000.00	N
UN	Norwegian Krone	2,000,000.00	N
Z	PLN/EUR Cross Rate	500,000.00	N

# Contract Value Factors by Product

## Interest Rate

<b>Commodity Code</b>	<b>Product Name</b>	<b>Contract Value Factor</b>	<b>Fractional Product</b>
3F	Eurodollar FRA Switches	2,500.00	N
CU	CPI	2,500.00	N
ED	Eurodollar	2,500.00	N
EL	Euroyen-LIBOR	250,000.00	N
EM	LIBOR	2,500.00	N
EY	Euroyen	250,000.00	N
F0	10 Year Agency Notes	1,000.00	Y
F5	5 Year Agency Notes	1,000.00	Y
FT	Fed Funds Rate	2,500.00	N
JB	Japanese Government Bond	100,000.00	N
MB	Mexican 91 Day Cetes	1,000.00	N
MR	Mexican 28 Day TIIIE	1,000.00	N
S0	10-year Swap Rate	10,000.00	N
S2	2-year Swap Rate	10,000.00	N
S5	5-year Swap Rate	10,000.00	N
TB	13 Week US T-Bill	2,500.00	N
TZ	Fed Fund Turn Rate	1,250.00	N

## TRAKRS

<b>Commodity Code</b>	<b>Product Name</b>	<b>Contract Value Factor</b>	<b>Fractional Product</b>
C3	Commodity TRAKRS Index	1.00	N
F3	Select 50 TRAKRS Index	1.00	N
L3	LMC TRAKRS Index	1.00	N
M3	Long-Short Technology TRAKRS In	1.00	N
R3	Gold TRAKRS Index	1.00	N
S3	Long-Short Technology TRAKRS II I	1.00	N
T3	Euro Currency TRAKRS Index	1.00	N

# Contract Value Factors by Product

## Weather

Commodity Code	Product Name	Contract Value Factor	Fractional Product
A0	Boston Seasonal HDD Index	20.00	N
A2	Houston Seasonal HDD Index	20.00	N
A4	Kansas City Seasonal HDD Index	20.00	N
A5	Minneapolis Seasonal HDD Index	20.00	N
A9	Sacramento Seasonal HDD Index	20.00	N
AH	Atlanta Seasonal HDD Index	20.00	N
AK	Atlanta Seasonal CDD Index	20.00	N
B0	Boston Seasonal CDD Index	20.00	N
B2	Houston Seasonal CDD Index	20.00	N
B4	Kansas City Seasonal CDD Index	20.00	N
B5	Minneapolis Seasonal CDD Index	20.00	N
B9	Sacramento Seasonal CDD Index	20.00	N
D0	London HDD	20.00	N
D1	Paris HDD	20.00	N
D2	Amsterdam HDD	20.00	N
D3	Berlin HDD	20.00	N
D4	Essen HDD	20.00	N
D5	Stockholm HDD	20.00	N
FH	Philadelphia Seasonal HDD Index	20.00	N
FK	Philadelphia Seasonal CDD Index	20.00	N
G0	London CAT	20.00	N
G1	Paris CAT	20.00	N
G2	Amsterdam CAT	20.00	N
G3	Berlin CAT	20.00	N
G4	Essen CAT	20.00	N
G5	Stockholm CAT	20.00	N
G6	Tokyo CAT	250,000.00	N
G7	Osaka CAT	250,000.00	N
H0	Las Vegas HDD	20.00	N
H1	Atlanta HDD	20.00	N
H2	Chicago HDD	20.00	N
H3	Cincinnati HDD	20.00	N
H4	New York HDD	20.00	N
H5	Dallas/Fort Worth HDD	20.00	N
H6	Philadelphia HDD	20.00	N
H7	Portland HDD	20.00	N

# Contract Value Factors by Product

## Weather

<b>Commodity Code</b>	<b>Product Name</b>	<b>Contract Value Factor</b>	<b>Fractional Product</b>
H8	Tucson HDD	20.00	N
H9	Des Moines HDD	20.00	N
HH	Chicago Seasonal HDD Index	20.00	N
HQ	Minneapolis HDD	20.00	N
HR	Houston HDD	20.00	N
HS	Sacramento HDD	20.00	N
HT	Cincinnati Seasonal HDD Index	20.00	N
HW	Boston HDD	20.00	N
HX	Kansas City HDD	20.00	N
HY	New York Seasonal HDD Index	20.00	N
JH	Des Moines Seasonal HDD Index	20.00	N
JK	Des Moines Seasonal CDD Index	20.00	N
K0	Las Vegas CDD	20.00	N
K1	Atlanta CDD	20.00	N
K2	Chicago CDD	20.00	N
K3	Cincinnati CDD	20.00	N
K4	New York CDD	20.00	N
K5	Dallas/Fort Worth CDD	20.00	N
K6	Philadelphia CDD	20.00	N
K7	Portland CDD	20.00	N
K8	Tucson CDD	20.00	N
K9	Des Moines CDD	20.00	N
KH	Chicago Seasonal CDD Index	20.00	N
KQ	Minneapolis CDD	20.00	N
KR	Houston CDD	20.00	N
KS	Sacramento CDD	20.00	N
KT	Cincinnati Seasonal CDD Index	20.00	N
KW	Boston CDD	20.00	N
KX	Kansas City CDD	20.00	N
KY	New York Seasonal CDD Index	20.00	N
P0	London Seasonal HDD Index	20.00	N
P1	Paris Seasonal HDD Index	20.00	N
P2	Amsterdam Seasonal HDD Index	20.00	N
P3	Berlin Seasonal HDD Index	20.00	N
P4	Essen Seasonal HDD Index	20.00	N
P5	Stockholm Seasonal HDD Index	20.00	N



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## ***Contract Value Factors by Product***

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### ***Weather***

<b><i>Commodity Code</i></b>	<b><i>Product Name</i></b>	<b><i>Contract Value Factor</i></b>	<b><i>Fractional Product</i></b>
RH	Portland Seasonal HDD Index	20.00	N
RK	Portland Seasonal CDD Index	20.00	N
TH	Dallas Seasonal HDD Index	20.00	N
TK	Dallas Seasonal CDD Index	20.00	N
V0	London Seasonal CAT Index	20.00	N
V1	Paris Seasonal CAT Index	20.00	N
V2	Amsterdam Seasonal CAT Index	20.00	N
V3	Berlin Seasonal CAT Index	20.00	N
V4	Essen Seasonal CAT Index	20.00	N
V5	Stockholm Seasonal CAT Index	20.00	N
V6	Tokyo Seasonal CAT Index	250,000.00	N
V7	Osaka Seasonal CAT Index	250,000.00	N
VH	Tucson Seasonal HDD Index	20.00	N
VK	Tucson Seasonal CDD Index	20.00	N
WH	Las Vegas Seasonal HDD Index	20.00	N
WK	Las Vegas Seasonal CDD Index	20.00	N