Futures 2010 TRADERS' VIEW OF THE WORLD

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
STOCK INDEXES (FUTURES)						
E-mini S&P 500 Index	CME	Mar, Jun, Sep, Dec	$50 x index	0.25pt=$12.50	2,207,596	71,996
DJ Euro Stoxx 50	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt=€10	1,323,045	1,191,304
S&P CNX Nifty Index	NSE	3 consecutive months	50	Rs.0.05	776,823	1,274,862
RTS Index	RTS	NA	NA	NA	595,317	
Nikkei 225 Mini	OSE	2 months in Mar, Jun, Sep, Dec	¥100 x index	¥5/tick	415,628	
Kospi 200	KRX	4 qrtrly (Mar,Jun,Sep,Dec)	KRW500,000 x index	0.05pt=KRW25,000	329,829	11,591,233
E-mini Nasdaq 100	CME	5 qrtrly (Mar,Jun,Sep,Dec)	$20 x index	0.25pt=$5	309,413	1,749
ISE-30 Index	TurkDEX	Feb, Apr, Jun, Aug Oct, Dec	TRY 100 x index	0.025pt=TRY2.5	259,496	
CAC 40	NYSE Liffe	3 Mar quarterly cycle + 3 nr-term	€10 x index	0.5 / €5	166,431	
Dax	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€25 x index	0.5pt=€12.50	159,133	380,662
Mini-sized $5 Dow Jones Industrial Index	CME	4 qrtrly (Mar,Jun,Sep,Dec)	$5 x index	1pt=$5	158,293	
Russell 2000 Mini Index	ICE US	Mar, Jun, Sep, Dec	$100 x index	0.10pt=$10	153,519	
FTSE 100 Index	NYSE Liffe	Mar, Jun, Sep, Dec	£10 x index	0.5pt=£5	152,841	119,663
OMX (Index)	OMX	All months	SEK100 x index	SEK0.01	133,730	56,451
Nikkei 225 Futures	OSE	5 months in Mar, Jun, Sep, Dec	¥1,000 x index	¥10/tick	100,670	138,833
Nikkei 225 Futures	SGX	3 nr-term + 5 quarterly	¥500 x index	5pt=¥2,500	100,608	4
Taiex Futures (TX)	Taifex	Spot month + 3 qrtrly	NT$200 x index	1pt=NT$200	97,719	286,042
Hang Seng Index	HKEX	Spot month + 2 qrtrly	HK$50 x index	1pt	82,254	21,299
Dividend Futures	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	64,939	
Bovespa Stock Index Futures	BM&F	All months	R$ value x index	5 index pt	64,883	
MSCI Taiwan Index	SGX	2 nr-term + 4 Mar quarterly cycle	$100 x index	0.1pt=$10	62,373	
Topix Index Futures	TSE	Mar, Jun, Sep, Dec	¥10,000 x index	0.5pt=¥5,000	60,281	
Mini Taiex Futures (MTX)	Taifex	Spot month + 3 qrtrly	NT$50 x index	1pt=NT$50	55,265	
WIG20 Index	WSE	Mar, Jun, Sep, Dec	PLN x index	NA	50,660	
H-Shares Index	HKEX	Spot month + 2 qrtrly	HK$50 x index	1pt	49,183	7,782
Bovespa Mini Index	BM&F	All even months	R$ value x index	5 index pt	49,107	
FTSE/JSE Top 40 Index (ALSI)	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	48,198	22,586
Swiss Market Index (SMI)	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	CHF10 x index	1pt=CHF10	48,156	16,246
CAN DO	Safex	NA	NA	NA	42,141	4,951
AEX Stock Index (FTI)	NYSE Liffe	4 qrtrly (Mar,Jun,Sep,Dec) OR 3 serial months	€200 x index	0.05pt=€10	41,765	97,861
S&P 500 Index	CME	Mar, Jun, Sep, Dec	$250 x index	0.10pt=$25	41,412	41,072
SPI 200	ASX	Mar, Jun, Sep, Dec	A$25 x index	1pt=A$25	37,851	
Mini Hang Seng Index	HKEX	Spot month + 2 qrtrly	HK$10 x index	1pt	36,825	
E-mini S&P Midcap 400 Index	CME	5 qrtrly (Mar,Jun,Sep,Dec)	$100 x index	0.10=$10	36,243	
OBX	Oslo Bors	NA	NA	NA	35,881	
S&P CNX Nifty Index	SGX	2 nr-term + 4 Mar quarterly cycle	$2 x index	0.5pt=$1	28,235	
Ibex 35	MEFF	10 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt	21,575	17,291
FTSE/JSE Shareholder Weighted Top 40 Index (DTOP)	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	17,309	19,744
S&P/MIB Index	Idem	4 qrtrly (Mar,Jun,Sep,Dec)	€5 x index	5pt=€25	16,826	11,196
Nikkei 225 (Yen)	CME	5 qrtrly and 3 serials	¥500 x index	5pt=¥2500	16,537	
S&P Canada 60 Index (SXF)	ME	Mar, Jun, Sep, Dec	C$200 x index	0.1	16,500	
MSCI Singapore Index	SGX	2 nr-term + 4 Mar quarterly cycle	$200 x index	0.1pt=$20	15,665	
Rogers International TRAKRS	CME	All months	$1 x index	0.01pt=$.01	14,628	
Mini Ibex 35	MEFF	10 qrtrly (Mar,Jun,Sep,Dec)	€1 x index	5pt	12,493	
Nikkei 225 ($)	CME	4 qrtrly (Mar,Jun,Sep,Dec)	$5 x index	5pt=$25	11,649	
Budapest Stock Index (BUX)	BSE	Mar, Jun, Sep, Dec	HUF10 x index	NA	11,434	
Mini S&P/MIB Index	Idem	2 qrtrly (Mar,Jun,Sep,Dec)	€1 x index	5pt=€5	10,304	
Dow Jones Euro Stoxx 50 Index Dividend	Eurex	NA	NA	NA	10,057	
SET50	TFEX	Mar, Jun, Sep, Dec	THB1,000 x index	0.1pt	10,010	
FTSE/Athex 20	ADEX	3 nr-term + 3 qrtrly cntrcts (Mar,Jun,Sep,Dec)	€5 x index	0.25pt=€ 1.25	9,412	
KLSE Composite Index (FKLI)	MDEX	Spot month + 2 qrtrly	RM50 x index	0.5pt=RM25	7,928	
Taiwan Stock Exchange Finance Sector Index Futures(TF)	Taifex	Spot month + 3 qrtrly	NT$1,000 x index	0.2pt=NT$200	5,882	3,023
Bovespa Rollover	BM&F	NA	NA	NA	5,484	
DJ Stoxx 50	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt=€10	5,162	
STOCK INDEXES & FINANCIALS (OPTIONS)						
Kospi 200	KRX	3 nr-term + 1 Mar quarterly cycle	KRW100,000 x index	0.05pt=KRW 5,000 for <3 pt	329,829	11,591,233
S&P CNX Nifty Index	NSE	3 consecutive months	50	Rs.0.05	776,823	1,274,862
S&P 500 Index Options (SPX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		614,562
Dax	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 x index	0.1pt=€0.5	159,133	380,662
Taiex Options	Taifex	2 nr-term + 2 quarterly cycle	NT$50 x index	1pt=NT$50		286,042
TA-25 Index Options	TASE	All months	NIS 100 x index	1pt for up to 20 NIS; 5 pts for 21-200 NIS; 10 pts for 201-2,000 NIS; 20 pts for 2,000+ NIS		247,108
CAC 40 - 10 Euro Options	Euronext Liffe	3 nr-term + 7 qrtrly	€10 x index	0.10 / €1		166,431
IDI Index	BM&F	NA	NA	NA		159,424
CBOE Volatility Index (VIX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		132,255
FTSE 100 Index	NYSE Liffe	8 nr-term Mar quarterly cycle	£10 x index	0.5pt=£5		119,663
AEX Stock Index (FTI)	NYSE Liffe	4 qrtrly (Mar,Jun,Sep,Dec) OR 3 serial months	€100 x index	0.05pt=€5	41,765	97,861
U.S. Dollar Options	BM&F	NA	NA	NA		85,838
OMX (Index)	OMX	All months	SEK100 x index	SEK0.01	133,730	56,451
Russell 2000 Index (RUT)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		47,798
S&P 100 Index Options (OEX)	CBOE	4 nr-term + 1 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		43,870
Russell 2000 Index (RUT)	ISE	3 nr-term + 3 Mar quarterly cycle	100 x index	< $3=$0.05		33,791
CAC 40 - 10 Euro Option	NYSE Liffe	3 nr-term + 7 qrtrly	€10 x index	0.10 / €1		24,312
IDI Index (volatility)	BM&F	NA	NA	NA		23,389
FTSE/JSE Top 40 Index (ALSI)	JSE	NA	NA	NA	48,198	22,586
FTSE/JSE Top 40 Index (ALSI)	Safex	NA	NA	NA	48,198	22,586
Hang Seng Index	HKEX	2 nr-term + 2 quarterly cycle	HK$50 x index	1pt	82,254	21,299
RTS Index	RTS	NA	NA	NA		20,090
FTSE/JSE Shareholder Weighted Top 40 Index (DTOP)	Safex	NA	NA	NA	17,309	19,744
Interest Rate Options	BM&F	NA	NA	NA		18,037

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
Nasdaq 100 (NDX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		17,210
Dow Jones Industrial Index (DJX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.01pt=$1 for <3		17,171
Swiss Market Index (SMI)	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	CHF10 x index	0.1pt=CHF1	48,156	16,246
Mini Ibex 35	MEFF	10 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt		12,493
S&P/MIB Index	Idem	4 qrtrly (Mar,Jun,Sep,Dec)	€2.5 x index	NA	16,826	11,196
Nasdaq 100 Index (NDX)	ISE	3 nr-term + 3 Mar quarterly cycle	100 x index	< $3=$0.05		10,940
IDI Index (exercise)	BM&F	NA	NA	NA		9,917
FTSE 100 FLEX Options	NYSE Liffe	Mar, Jun, Sep, Dec	£10 x index	0.5pt=£5		9,525
KLSE Composite Index (FKLI)	MDEX	Spot month + 2 qrtrly	RM50 x index	0.5pt=RM25		7,928
H-Shares Index	HKEX	2 nr-term + 2 quarterly cycle	HK$50 x index	1pt	49,183	7,782
i60 Index (XIU)	ME	NA	NA	NA		7,764
Option on US Dollar	RTS	NA	NA	NA		7,397
Nasdaq 100 Mini (MNX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3		6,841
Bovespa Stock Options	BM&F	NA	NA	NA		6,805
U.S. Dollar Option Volatility	BM&F	NA	NA	NA		6,218
U.S. Dollar Options Exercise	BM&F	NA	NA	NA		5,894
EOM S&P 500 Index	CME	6 consecutive months	1 futures contract	>5pt:0.25=$12.50		5,836
Interest Rate Options Exercise	BM&F	NA	NA	NA		5,778
Russell 2000 (RUT)	NYSE AMEX	NA	$100 x Index	NA		5,777
DJ Stoxx 50	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	0.1pt=€1		5,162
CAN DO	Safex	NA	R1 x premium	1pt=R0.01	42,141	4,951
OBX	Oslo Bors	NA	NA	NA	35,881	2,963
IDX Futures	JSE	Mar, Jun, Sep, Dec	1 x equity price in ZAR	0.01 ZAR	17,147	
LONG-TERM INTEREST RATES						
10 Year Treasury Note	CME	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	753,381	159,548
Euro-Bund	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.01pt=€10	717,282	112,670
30 Year Treasury Bond	CME	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	246,955	44,215
Long Gilt	NYSE Liffe	Mar, Jun, Sep, Dec	£100,000	0.01pt=£10	95,150	
10 Year Treasury Bonds	ASX	Mar, Jun, Sep, Dec	A$100,000	0.005	39,970	
10 Year Japan Government Bond	TSE	Mar, Jun, Sep, Dec	¥100,000,000	0.01pt=¥10,000	26,846	
10 Year Canadian Gov't Bond (CGB)	ME	Mar, Jun, Sep, Dec	C$100,000	0.01 = C$10	21,074	
10 Year Treasury-Note (ZNE)	ELX	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	5,248	
MEDIUM-TERM INTEREST RATES						
Euro-Schatz	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.005pt=€5	498,441	64,349
Euro-Bobl	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.01pt=€10	419,923	27,601
5 Year Treasury Note	CME	Mar, Jun, Sep, Dec	$100,000	F:1/4 of 1/32pt=$7.8125;0:1/2 of 1/64pt=$7.8125	390,441	19,061
2 Year Treasury Note	CME	Mar, Jun, Sep, Dec	$200,000	F:1/4 of 1/32pt=$15.625;0:1/2 of 1/64pt=$15.625	191,107	9,513
3 Year Treasury Bonds	ASX	Mar, Jun, Sep, Dec	A$100,000	0.005	96,022	4,509
3 Year Treasury Bond	KRX	2 qrtrly (Mar,Jun,Sep,Dec)	KRW 100million	0.01pt=KRW10,000	79,567	
2 Year Swedish Government Bond Forward (R2)	OMX	NA	NA	NA	8,319	
5 Year Treasury Note (ZFE)	ELX	Mar, Jun, Sep, Dec	$100,000	F:1/4 of 1/32pt=$7.8125;0:1/2 of 1/64pt=$7.8125	7,985	
5 Year Interest Rate Swap	CME	Mar, Jun, Sep, Dec	$100,000	1pt=$15.625	5,282	
SHORT-TERM INTEREST RATES						
Eurodollar	CME	All months	$1,000,000	Half Tick0.005=$12.50	1,736,449	466,482
3 Month Euribor	NYSE Liffe	Mar, Jun, Sep, Dec + 4 serial months	€ 1,000,000	0.005=€12.50	765,314	482,589
One Day Inter-Bank Deposit	BM&F	4 serial months	$R value x index	0.001 of a pt	603,009	
3 Month Sterling	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	£500,000	0.01=£12.50	412,988	150,303
TIIE 28	MexDer	All months	MXN$100,000	0.01 base pt	148,991	
ID x US Dollar Spread Futures	BM&F	4 serial months	$value x index	0.001%	69,394	
3 Month Euroyen	TFX	20 qrtrly + 2 serial months	¥100,000,000	0.005=¥1,250	51,849	
3 Month STIBOR	OMX	NA	NA	NA	51,285	4,645
30-Day Federal Funds	CME	All months	$5,000,000	F:0.005pt=$20.835;0:0.0025pt=$10.4175	41,068	16,738
Bankers Acceptance Futures 3 Months (BAX)	ME	Mar, Jun, Sep, Dec	C$1,000,000	0.005=C$12.50	30,432	
CETE 91	MexDer	All months	MXN$100,000	0.01 base pt	19,355	
3 Month Euroswiss	NYSE Liffe	Mar, Jun, Sep, Dec	SFr1,000,000	0.01=SFr25	18,924	
M10 Bond	MexDer	All months	MXN$100,000	MXN$0.025	10,369	
30 Day Interbank Cash Rate	ASX	Monthly up to 18 months ahead	A$3,000,000	0.01%=A$24.66	9,188	
Bank Bills 90 Day	ASX	Mar, Jun, Sep, Dec	A$1,000,000	0.01%=A$24.00	5,889	
Eurodollar - Mid-Curve	CME	NA	NA	NA		172,102
3 Month Euribor Mid Curve Option	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	3 month futures contract	0.005=€12.50		73,408
3 Month Euribor Mid Curve Option	NYSE Liffe	NA	NA	NA		73,408
Bank Bills 90 Day	ASX	NA	NA	NA		57,284
3 Month Sterling Mid Curve Option	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	3 month futures contract	0.005=£6.25		48,052
30 Day Interbank Cash Rate	ASX					9,188

Source: FIA

FOOTNOTES:

*Only markets with an average daily volume above 5,000 futures or options contracts are included. Contracts are ranked by futures volume except for the Stock Index (Options) category, which is ranked by options volume.

**Trading is conducted for delivery during the current calendar month; the next two calendar months; any February, April, August, and October falling within a 23-month period; and any June and December falling within a 60-month period beginning with the current month.

***Trading is conducted for delivery during the current calendar month; the next two calendar months; any January, March, May, and September falling within a 23-month period; and any July and December falling within a 60-month period beginning with the current month.

CURRENCY KEY: A$ Australian dollar, Sch Austrian schilling, R Brazilian real, £ British pound, C$ Canadian dollar, Yuan Chinese Yuan, € Euro, HK$ Hong Kong dollar, HUF Hungarian forint, ¥ Japanese Yen, KRW Korean won, MXN Mexican peso, NOK Norwegian krona, NZ New Zealand dollar, SAR South African rand, SEK Swedish krona, CHF Swiss franc. NA = Not Available.