

Trade Trends

Futures' 2009 TRADERS' VIEW OF THE WORLD

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
CURRENCIES						
U.S. Dollar	BM&F	All months	US\$50,000	R\$0.50/US\$1.000	346,993	
Euro FX	CME	Mar, Jun, Sep, Dec	1 futures contract	0.0001pt=\$12.50	212,907	10,702
Japanese Yen	CME	Mar, Jun, Sep, Dec	¥12,500,000	0.000001pt=\$12.50	130,335	3,374
British Pound	CME	Mar, Jun, Sep, Dec	£62,500	0.0001pt=\$6.25	81,339	2,242
Swiss Franc	CME	Mar, Jun, Sep, Dec	125,000 Swiss francs	0.0001pt=\$12.50	58,786	788
U.S. Dollar	TurkDEX	Feb, Apr, Jun, Aug, Oct, Dec	\$1,000	0.0005pt=0.5 TRY	55,473	
US Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	52,292	
Canadian Dollar	CME	6 months in Mar, Jun, Sep, Dec	C\$100.00	0.0001pt=\$10	45,151	1,511
Australian Dollar	CME	6 months in Mar, Jun, Sep, Dec	A\$100,000	0.0001pt=\$10	44,496	820
Australian Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	36,692	
British Pound/Japanese Yen	TFX	NA	10,000	0.01=¥100	30,294	
US Dollar	KRX	3 nr-term + 3 Mar quarterly cycle	\$50,000	0.1pt=KRW5,000	26,478	
Euro/Japanese Yen	TFX	NA	10,000	0.01=¥100	23,347	
Mexican Peso	CME	All months	500,000 pesos	0.000025pt=\$12.50	21,041	3
New Zealand Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	19,709	
Peso/US Dollar	MexDer	All months	\$10,000	MXN\$0.0001=MXN\$1	12,646	
U.S. Dollar Index	ICE US	4 months in Mar, Jun, Sep, Dec	\$1,000 x index	0.005pt=\$5	7,243	289
Canadian Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	5,296	
Shekel-Dollar Rate	TASE	All months	\$10,000	<NIS20: NIS1		42,048

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.

**Futures and options on futures on the Russell 2000 were listed exclusively on ICE as of September.

***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.