FUTURES 2011 TRADERS' VIEW OF THE WORLD

STOCK INDEXES (FUTURES)

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
E-mini S&P 500 Index	CME	Mar, Jun, Sep, Dec	$50 x index	0.25pt=$12.50	2,203,685	90,390
Euro Stoxx 50	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt=€10	1,477,102	1,129,791
RTS Index	RTS	All months	5 x index	1pt=5 Rub	891,654	52,300
S&P CNX Nifty Index	NSE	3 consecutive months	50	Rs.0.05	620,442	2,102,276
Nikkei 225 Mini	OSE	2 months in Mar, Jun, Sep, Dec	¥100 x index	¥5/tick	496,483	-
Kospi 200	KRX	4 qrtrly (Mar,Jun,Sep,Dec)	KRW500,000 x index	0.05pt=KRW25,000	342,119	13,991,661
E-mini Nasdaq 100	CME	5 qrtrly (Mar,Jun,Sep,Dec)	$20 x index	0.25pt=$5	316,023	2,041
ISE-30 Index	TurkDEX	Feb, Apr, Jun, Aug Oct, Dec	TRY 100 x index	0.025pt=TRY2.5	224,242	-
CSI 300 Index	CFFE	2 nr-term + 2 quarterly cycle	300 yuan x index	1pt=30 yuan	182,037	-
CAC 40	NYSE Liffe	3 Mar quarterly cycle + 3 nr-term	€10 x index	0.5 / €5	176,824	25,116
Dax	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€25 x index	0.5pt=€12.50	162,677	298,109
Russell 2000 Mini Index	ICE US	Mar, Jun, Sep, Dec	$100 x index	0.10pt=$10	157,728	820
FTSE 100 Index	NYSE Liffe	Mar, Jun, Sep, Dec	£10 x index	0.5pt=£5	149,314	93,016
Mini-sized $5 Dow Jones Industrial Index	CME	4 qrtrly (Mar,Jun,Sep,Dec)	$5 x index	1pt=$5	135,157	339
OMX (Index)	OMX	All months	SEK100 x index	SEK0.01	128,681	54,611
Nikkei 225 Futures	SGX	3 nr-term + 5 quarterly	¥500 x index	5pt=¥2,500	114,230	2,423
Taiex Futures (TX)	Taifex	Spot month + 3 qrtly	NT$200 x index	1pt=NT$200	100,527	379,631
Nikkei 225 Futures	OSE	5 months in Mar, Jun, Sep, Dec	¥1,000 x index	¥10/tick	89,221	173,774
Hang Seng Index	HKEX	Spot month + 2 qrtrly	HK$50 x index	1pt	83,457	33,790
Bovespa Stock Index Futures	BM&F	All months	R$ value x index	5 index pt	71,585	7,920
Bovespa Mini Index	BM&F	All even months	R$ value x index	5 index pt	66,290	-
MSCI Taiwan Index	SGX	2 nr-term + 4 Mar quarterly cycle	$100 x index	0.1pt=$10	61,813	-
Dividend Futures	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	60,582	-
Topix Index Futures	TSE	Mar, Jun, Sep, Dec	¥10,000 x index	0.5pt=¥5,000	57,705	476
Mini Taiex Futures (MTX)	Taifex	Spot month + 3 qrtly	NT$50 x index	1pt=NT$50	55,133	-
WIG20 Index	WSE	Mar, Jun, Sep, Dec	PLN x index	NA	53,499	2,679
H-Shares Index	HKEX	Spot month + 2 qrtrly	HK$50 x index	1pt	49,325	11,550
AEX Stock Index (FTI)	NYSE Liffe	4 qrtrly (Mar,Jun,Sep,Dec) OR 3 serial months	€200 x index	0.05pt=€10	47,456	103,804
FTSE/JSE Top 40 Index (ALSI)	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	46,755	13,822
Swiss Market Index (SMI)	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	CHF10 x index	1pt=CHF10	46,136	16,813
S&P 500 Index	CME	Mar, Jun, Sep, Dec	$250 x index	0.10pt=$25	42,538	-
S&P CNX Nifty Index	SGX	3 consecutive months	50	Rs.0.05	41,584	-
SPI 200	SFE	Mar, Jun, Sep, Dec	A$25 x index	1pt=A$25	39,928	1,517
Can-Do	Safex	NA	NA	NA	36,923	2,562
Mini Hang Seng Index	HKEX	Spot month + 2 qrtrly	HK$10 x index	1pt	32,939	1,915
E-mini S&P Midcap 400 Index	CME	5 qrtrly (Mar,Jun,Sep,Dec)	$100 x index	0.10=$10	30,386	-
Ibex 35	Meff	10 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt	24,925	12,192
MICEX Index	Micex	Mar, Jun, Sep, Dec	100 RUB x index	10 price points	24,751	-
S&P/MIB Index	IDEM	4 qrtrly (Mar,Jun,Sep,Dec)	€5 x index	5pt=€25	21,390	13,395
Nikkei 225 (Yen)	CME	5 qrtrly and 3 serials	¥500 x index	5pt=¥2500	20,270	-
FTSE/JSE Shareholder Weighted Top 40 Index (DTOP)	Safex	Mar, Jun, Sep, Dec	R10 x index	1pt=R10	18,268	-
CBOE Volatility Index (VX)	CFE	9 nr-term + 5 Feb quarterly cycles	$1,000 x index	0.05pt=$50	17,432	-
S&P Canada 60 Index (SXF)	ME	Mar, Jun, Sep, Dec	C$200 x index	0.1	16,153	-
MSCI Singapore Index	SGX	2 nr-term + 4 Mar quarterly cycle	$200 x index	0.1pt=$20	14,756	-
Budapest Stock Index (BUX) Futures	BSE	Mar, Jun, Sep, Dec	HUF10 x index	NA	14,426	-
Euro Stoxx 50 Index Dividend	Eurex	December	5 DVP Futures contracts	0.1pt=EUR$10	14,230	-
Mini Ibex 35	Meff	10 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt	14,203	-
FTSE/Athex 20	ADX	3 nr-term + 3 qrtrly cntrcts (Mar,Jun,Sep,Dec)	€5 x index	0.25pt=€ 1.25	11,855	2,441
Nikkei 225 ($)	CME	4 qrtrly (Mar,Jun,Sep,Dec)	$5 x index	5pt=$25	11,711	-
Mini S&P/MIB Index	IDEM	2 qrtrly (Mar,Jun,Sep,Dec)	€1 x index	5pt=€5	10,414	-
SET50	TFEX	Mar, Jun, Sep, Dec	THB1,000 x index	0.1pt	9,376	426
RTS Standard Index	RTS	NA	NA	NA	9,236	-
KLSE Composite Index (FKLI)	MDEX	Spot month + 2 qrtrly	RM50 x index	0.5pt=RM25	7,916	-
Bovespa Rollover	BM&F	NA	NA	NA	7,710	-
EOM E-mini S&P 500 Index	CME	Six consecutive calendar months	One E-mini S&P 500 futures contract	0.25=$12.50 for premium >5.00	7,432	-
EOM S&P 500 Index	CME	Six consecutive calendar months	One S&P 500 futures contract	0.10=$25.00 for premium >5.00	7,381	-
Stoxx Europe 600 Banks	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€50 x index	0.1pt=€5	6,854	2,550

STOCK INDEXES & FINANCIALS (OPTIONS)

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
Kospi 200	KRX	3 nr-term + 1 Mar quarterly cycle	KRW100,000 x index	0.05pt=KRW 5,000 for <3 pt	342,119	13,991,661
S&P CNX Nifty Index	NSE	3 consecutive months	50	Rs.0.05	620,442	2,102,276
Euro Stoxx 50	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	0.1pt=€1	1,477,102	1,129,791
S&P 500 Index Options (SPX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	-	695,601
Taiex Futures (TX)	Taifex	2 nr-term + 2 quarterly cycle	NT$50 x index	1pt=NT$50	100,527	379,631
IDI Index	BM&F	All months	1 IDI index	0.01 of an index point	-	349,262
Dax	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 x index	0.1pt=€0.5	162,677	298,109
TA-25 Index Options	TASE	All months	NIS 100 x index	<NIS20: NIS 1	-	280,053
CBOE Volatility Index (VIX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	-	247,826
Nikkei 225 Futures	OSE	12 consecutive (Mar,Jun,Sep,Dec) + 3 nr-term	¥1,000 x index	¥20 or less: ¥1	89,221	173,774
FTSE 100 Option (ESX)	NYSE Liffe	8 nr-term Mar quarterly cycle	£10 x index	0.5pt=£5	-	93,016
3 Month Sterling Mid Curve Option	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	3 month futures contract	0.005=£6.25	-	82,407
3 Month Euribor Mid Curve Option	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	3 month futures contract	0.005=€12.50	-	81,053
OMX (Index)	OMX	All months	SEK100 x index	SEK0.01	128,681	54,611
RTS Index	RTS	NA	NA	NA	891,654	52,300
Interest Rate Options	BM&F	NA	NA	NA	-	49,514
IDI Index (volatility)	BM&F	NA	NA	NA	-	49,267
S&P 100 Index Options (American) (OEX)	CBOE	4 nr-term + 1 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	-	43,006
Russell 2000 Index (RUT)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	-	38,547
Hang Seng Index	HKEX	2 nr-term + 2 quarterly cycle	HK$50 x index	1pt	83,457	33,790
Shekel-Dollar Rate Options	TASE	All months	U.S. $10,000	NIS 1 (for prices up to 20 NIS)	-	31,457
Russell 2000 Index (RUT)	ISE	3 nr-term + 3 Mar quarterly cycle	100 x index	< $3=$0.05	-	30,331
CAC 40	NYSE Liffe	3 Mar quarterly cycle + 3 nr-term	€10 x index	0.5 / €5	176,824	25,116

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
CAC 40 - 10 Euro Option	NYSE Liffe	3 nr-term + 7 qrtrly	€10 x index	0.10 / €1	–	25,116
IDI Index (exercise)	BM&F	NA	NA	NA	–	24,469
Nasdaq 100 (NDX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	–	22,009
Swiss Market Index (SMI)	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	CHF10 x index	0.1pt=CHF1	46,136	16,813
FTSE/JSE Top 40 Index (ALSI)	Safex	NA	NA	NA	–	13,822
Nasdaq 100 Index (NDX)	ISE	3 nr-term + 3 Mar quarterly cycle	100 x index	< $3=$0.05	–	12,667
Interest Rate Options (volatility)	BM&F	NA	NA	NA	–	12,495
Ibex 35	Meff	10 qrtrly (Mar,Jun,Sep,Dec)	€10 x index	1pt	24,925	12,192
Dow Jones Industrial Index (DJX)	CBOE	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.01pt=$1 for <3	–	11,219
S&P 100 Index Options (European) (XEO)	CBOE	4 nr-term + 1 Mar quarterly cycle	$100 x index	0.05pt=$5 for <3	–	9,500
i60 Index (XIU)	ME				–	9,258
FTSE/JSE Shareholder Weighted Top 40 Index (DTOP)	Safex				–	7,177
Overnight 3 Year Treasury Bond Options	SFE				–	6,907
Russell 2000 Index (RUT)	PHLX	3 nr-term + 3 Mar quarterly cycle	$100 x index	0.05	–	6,200

LONG-TERM INTEREST RATES

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
10-Year Treasury Note	CME	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	1,165,551	
219,366 Euro-Bund	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.01pt=€10	918,589	155,958
30-Year Treasury Bond	CME	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	331,388	57,333
Long Gilt	NYSE Liffe	Mar, Jun, Sep, Dec	£100,000	0.01pt=£10	113,198	733
10-Year Treasury Bonds	ASX	Mar, Jun, Sept, Dec	A$100,000	0.005 per cent	53,392	22
10-Year Japan Government Bond	TSE	Mar, Jun, Sep, Dec	¥100,000,000	0.01pt=¥10,000	31,831	7,934
Ultra T-Bond	CME	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	30,609	202
10-Year Canadian Gov't Bond (CGB)	ME	Mar, Jun, Sep, Dec	C$100,000	0.01 = C$10	25,419	–
10-Year Treasury-Note (ZNE)	ELX	Mar, Jun, Sep, Dec	$100,000	F:1/2 of 1/32pt=$15.625;0:1pt=$15.625	14,287	–
M10 Bond	MexDer	All months	MXN$100,000	MXN$0.025	9,052	–

MEDIUM-TERM INTEREST RATES

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
Euro-Schatz	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.005pt=€5	559,222	70,288
Euro-Bobl	Eurex	3 qrtrly (Mar,Jun,Sep,Dec)	€5 billion	0.01pt=€10	531,156	30,968
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	524,405	24,065
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	265,782	9,526
3-Year Treasury Bonds	SFE	Mar, Jun, Sep, Dec	A$100,000	0.005 per cent	136,834	817
3-Year Treasury Bond	KRX	2 qrtrly (Mar,Jun,Sep,Dec)	KRW 100million	0.01pt=KRW10,000	106,835	–
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	14,149	–
2-Year Treasury Note (ZTE)	ELX	Mar, Jun, Sep, Dec	$200,000	F:1/4 of 1/32pt=$15.625;0:1/2 of 1/64pt=$15.625	13,590	–
2-Year Swedish Government Bond Forward (R2)	OMX	Mar, Jun, Sep, Dec	SEK 1,000,000	0.001 of a pt	11,709	–
5-Year Swedish Government Bond Forward (R5)	OMX	Mar, Jun, Sep, Dec	SEK 1,000,000	0.001 of a pt	6,000	–

SHORT-TERM INTEREST RATES

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
Eurodollar	CME	All months	$1,000,000	Half Tick0.005=$12.50	2,027,600	424,180
One-Day Inter-Bank Deposit	BM&F	4 serial months	$R value x index	0.001 of a pt	1,162,958	–
3-Month Euribor	NYSE Liffe	Mar, Jun, Sep, Dec + 4 serial months	€ 1,000,000	0.005=€12.50	986,131	480,467
3-Month Sterling	NYSE Liffe	Mar, Jun, Sep, Dec + 2 serial months	£500,000	0.01=£12.50	448,192	103,800
Eurodollar - Mid-Curve	CME	Eight quarterly	One eurodollar contract	.0025pt = $6.25	303,532	–
TIIE 28	MexDer	All months	MXN$100,000	0.01 base pt	104,002	–
ID x US Dollar FRA	BM&F	First four months subsequent to the month in which a trade has been made	PU times the value of each point	0.001%	83,634	–
Bank Bills 90-Day	SFE	Mar, Jun, Sep, Dec	AUD1,000,000	0.01 per cent=A$24	71,072	162
3-Month STIBOR	OMX	Mar, Jun, Sep, Dec	SEK 1,000,000	0.0001	62,064	8,109
Bankers Acceptance Futures 3 Months (BAX)	ME	Mar, Jun, Sep, Dec	C$1,000,000	0.005=C$12.50	54,361	1,388
Federal Funds	CBOT	All months	$5,000,000	F:0.005pt=$20.835;0:0.0025pt=$10.4175	50,608	26,455
3-Month Euroyen	TSE	Mar, Jun, Sep, Dec	¥100,000,000	0.01pt=¥10,000	44,742	–
3-Month Euroswiss	NYSE Liffe	Mar, Jun, Sep, Dec	SFr1,000,000	0.01=SFr25	28,489	–
Ruble overnight credit (deposit) rate MosIBOR	RTS	NA	NA	NA	24,032	–
30-Day Interbank Cash Rate	SFE	All months	MXN$100,000	0.01 base pt	20,691	–
CETE 91	MexDer	All months	MXN$100,000	0.01 base pt	15,091	–
Policy Rate (RIBA)	OMX	Mar, Jun, Sep, Dec	SEK 1,000,000	0.001=SEK 2.528	8,390	–

CURRENCIES

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
U.S. Dollar/Indian Rupee	MCX-SX	All months	1,000 x dollar	0.25 paise or INR 0.0025	3,258,948	–
U.S. Dollar/Indian Rupee	NSE	All months	1,000 x dollar	0.25 paise or INR 0.0026	2,798,887	–
Euro FX	CME	Mar, Jun, Sep, Dec	1 futures contract	0.0001pt=$12.50	342,192	26,394
U.S. Dollar	BM&F	All months	US$50,000	R$0.50/US$1,000	327,197	95,917
USD/RUB	RTS	NA	NA	NA	321,913	–
U.S. Dollar	KRX	3 nr-term + 3 Mar quarterly cycle	$50,000	0.1pt=KRW5,000	254,987	2
U.S. Dollar (DLR)	Rofex	All months	$1,000	ARS0.001 per USD	244,958	5,081
EUR/Indian Rupee	MCX-SX	All months	1,000 x euro	0.25 paise or INR 0.0026	184,172	–
EUR/USD	RTS	NA	NA	NA	156,652	–
Australian Dollar/Japanese Yen	TSE	NA	10,000	0.01=¥100	136,002	–
Japanese Yen	CME	Mar, Jun, Sep, Dec	¥12,500,000	0.000001pt=$12.50	126,440	5,421
British Pound	CME	Mar, Jun, Sep, Dec	£62,500	0.0001pt=$6.25	119,922	4,796
U.S. Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	109,332	–
Australian Dollar	CME	6 months in Mar, Jun, Sep, Dec	A$100,000	0.0001pt=$10	102,791	2,187
Canadian Dollar	CME	6 months in Mar, Jun, Sep, Dec	C$100,00	0.0001pt=$10	87,634	3,531
Euro/Japanese Yen	TSE	NA	10,000	0.01=¥100	79,054	–
EUR/Indian Rupee	NSE	All months	€ 1,000	0.25 paise or INR 0.0025	68,757	–
British Pound/Japanese Yen	TFX	NA	10,000	0.01=¥100	67,891	–
Swiss Franc	CME	Mar, Jun, Sep, Dec	125,000 Swiss francs	0.0001pt=$12.50	47,663	692
U.S. Dollar	Micex	Mar, Jun, Sep, Dec	1,000 RUB	.0001 RUB	40,150	–
GBP/Indian Rupee	MCX-SX	All months	1,000 x pound	0.25 paise or INR 0.0026	39,244	–
U.S. Dollar	TurkDEX	Feb, Apr, Jun, Aug, Oct, Dec	$1,000	0.0005pt=0.5 TRY	28,156	–
JPY/Indian Rupee	MCX-SX	All months	1,000 x yen	0.25 paise or INR 0.0026	27,980	–
Mexican Peso	CME	All months	500,000 pesos	0.000025pt=$12.50	26,841	–

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
U.S. Dollar Index	ICE US	4 months in Mar, Jun, Sep, Dec	$1,000 x index	0.005pt=$5	25,276	88
Peso/US Dollar	MexDer	All months	$10,000	MXN$0.0001=MXN$1	22,470	–
Dollar/Rand	Safex	Mar, Jun, Sept, Dec	$1,000 nominal	0.0001 (R0.10)	20,808	4,510
U.S. Dollar forward points	BM&F	All months	US$50,000	R$0.50/US$1,000	17,213	–
Euro/US Dollar	TFX	NA	10,000	0.01=¥100	14,583	–
EUR/HUF	BSE	All months	$1,000	0.25 paisa or INR 0.0025	10,971	–
EUR/USD	Micex	NA	$1,000	0.0001	10,144	–
New Zealand Dollar	CME	Mar, Jun, Sep, Dec	NZ$100,000	0.0001pt=$10	8,871	–
New Zealand Dollar/Japanese Yen	TFX	NA	10,000	0.01=¥100	8,715	–
Mini U.S. Dollar	BM&F	All months	US$5,000.00	R$0.50 per US$1,000.00	7,815	–
U.S. Dollar/Japanese Yen	OSE	NA	10,000	0.01=¥100	7,197	–

ENERGY

Crude Oil Physical (CL)	CME	Remaining months of year + 60 months	42,000 gallons	$0.01/barrel=$10.00	669,255	130,100
ICE Brent Crude Oil	ICE Europe	72 consecutive months	1,000 barrels	One tick	396,913	656
Natural Gas Physical (NG)	CME	Remaining months of year + 12 months	10,000 mmBtu	$0.001/mmBtu=$10.00	255,250	95,070
ICE WTI Crude (Monthly)	ICE Europe	72 consecutive months	1,000 bbls	$0.01/barrel=$10	208,676	787
ICE Gasoil Futures (Monthly)	ICE Europe	36 consecutive months	100 metric tons	$0.25/metric ton=$25	207,526	1,030
Crude Oil	MCX	All months	100 barrels	Re. 1	164,830	–
NY Harbor RBOB Gasoline (RB)	CME	36 consecutive months	42,000 gallons	$0.0001/gallon=$4.20	110,709	2,170
No. 2 Heating Oil, NY (HO)	CME	36 consecutive months	42,000 gallons	$0.0001/gallon=$4.20	107,024	3,511
Henry Hub Swap (NN)	CME	All months	2,500 mmBtu	$0.001/mmBtu	81,021	–
Natural Gas	MCX	All months	1,250 mmBtu	10 paise=0.10 rupees	44,353	–
Brent Oil	RTS	NA	NA	NA	44,156	–
Fuel Oil	SHFE	All months (except Spring Festival)	10 ton/lot	1 Yuan/ton	42,390	–
Natural Gas Penultimate Swap (NP)	CME	All months	2,500 mmBtu	$0.001 per mmBtu	35,696	–
PJM Western Hub Day Ahead Off-Peak (E4)	CME	December, up to five years	800 megawatt hours (50 mm per hour)	$0.05	19,498	–
ICE ECX EUA (Monthly)	ICE Europe	NA	1,000 emission allowances	0.01 per tonne	16,919	2,940
NYMEX miNY Crude Oil (QM)	CME	All months	500 barrels	$0.025 per barrel	12,531	–
Gasoline	Tocom	6 consecutive months	50kl	¥10/kiloliter	9,959	–
Crude Oil (WTI)	Ncdex	All months	50,000 barrels	Re 1.00 per barrel	9,036	–
ICE UK Natural Gas (Monthly)	ICE Europe	10-12 consecutive months, 11-12 quarters and 6 seasons	5 lots of 1,000 therms	One tick	8,356	–
PJM Western Hub Real Time Off-Peak (N9)	CME	December, up to five years	5 Megawatts hours (MWh)	$0.05	6,213	–

GRAINS & OILSEEDS

White Sugar	ZCE	Jan, Mar, May, Jul, Sep, Nov	10 TS	1 Yuan (RMB)/T	1,211,520	–
Rubber	SHFE	Jan, Mar, Apr, May, Jun, Jul, Aug, Sep, Oct, Nov	5 ton/lot	5 Yuan/ton	664,345	–
Soy Meal	DCE	Jan, Mar, May, Jul, Aug, Sep, Nov, Dec	10MT/Contract	1 Yuan/MT	498,341	–
Soy Oil	DCE	Jan, Mar, May, July, Aug, Sep, Nov, Dec	10MT/Contract	2 Yuan/MT	362,723	–
Cotton No. 1	ZCE	Jan, Mar, May, Jul, Sep, Nov	5 TS	5 Yuan (RMB)/T	345,061	–
Corn	CME	Mar, May, Jul, Sep, Dec	5,000 bushels	F:$0.0025/bushel=$12.50;O:$0.00125/bushel=$6.25	277,148	82,580
Palm Oil	DCE	All months	10MT/Contract	2 Yuan/MT	165,872	–
No. 1 Soybeans	DCE	Jan, Mar, May, July, Sep, Nov	10MT/Contract	1 Yuan/MT	148,387	–
Soybeans	CME	Jan, Mar, May, Jul, Aug, Sep, Nov	5,000 bushels	F:$0.0025/bushel=$12.50;O:$0.00125/bushel=$6.25	146,563	39,866
Corn	DCE	Jan, Mar, May, July, Sep, Nov	10MT/Contract	1 Yuan/MT	142,855	–
Early Rice	ZCE	Jan, Mar, May, Jul, Sep and Nov	10 tons	1 Yuan/Ton	106,564	–
Wheat	CME	Mar, May, Jul, Sep, Dec	5,000 bushels	F:$0.0025/bushel=$12.50;O:$0.00125/bushel=$6.25	91,628	17,841
Soybean Oil	CME	Jan, Mar, May, Jul, Aug, Sep, Oct, Dec	60,000 lbs	F:$0.0001/lb=$6;O:$0.00005/lb=$3	82,505	7,315
Soybean Meal	CME	Jan, Mar, May, Jul, Aug, Sep, Oct, Dec	100 short tons	F:$0.1/short ton=$10;O:$0.05/short ton=$5	55,765	4,055
Guar Seed	Ncdex	Jan, Mar, Apr, May, Jun, Jul, Sep, Nov, Dec	10MT	Re 1	43,404	–
Rapeseed Oil	ZCE	Jan, Mar, May, Jul, Sep, Nov	5 TS	2 Yuan (RMB)/T	37,809	–
Strong Gluten Wheat	ZCE	Jan, Mar, May, Jul, Sep, Nov	10 TS	1 Yuan (RMB)/T	23,034	–
KC Wheat	KCBT	Mar, May, Jul, Sep, Dec	5,000 bushels	$0.25=$12.50	22,023	587
Soybean	Ncdex	All months	10 metric tons	50 Paisa	18,851	–
Milling Wheat	NYSE Liffe	Jan, Mar, May, Aug, Nov	50 tons	25 Euro cents per tonne	17,358	4,034
Canola	ICE Canada	Jan, Mar, May, Aug, Nov	20 tonnes	$0.10/tonne	16,343	348
Crude Palm Oil (FCPO)	MDEX	Six months in the March Quarterly Cycle	25MT	RM1 per metric ton	16,128	–
Rape/Mustard Seed	Ncdex	Jan, Apr, May, Jun, Jul, Sep, Nov, Dec	10MT	Re. 0.05=5 paisa	12,699	–
Refined Soy Oil	Ncdex	All months	10MT	Re. 0.05=5 paisa	10,766	–
Cotton Cake	Ncdex	Jan, Feb, Mar, Apr, May, Jun, Sep, Oct, Nov, Dec	10 metric tons	(+/-)4%	7,193	–
Spring Wheat	MGEX	Mar, May, Jul, Sep, Dec	5,000 bushels	$0.25=$12.50	6,695	109

INDUSTRIALS, MEATS AND OTHER FOODS

Linear Low Density Polyethylene (LLDPE)	DCE	All months	5 metric tons	5 CNY/MT	247,969	–
PTA	ZCE	All months	5 ton/lot	2 Yuan/Ton	243,749	–
Live Cattle	CME	Feb, Apr, Jun, Aug, Oct, Dec	40,000 lbs	$0.00025/lb=$10	44,971	8,292
Polyvinyl Chloride (PVC)	DCE	All months	5 metric tons	5 CNY/MT	33,665	–
Lean Hogs	CME	Feb, Apr, May, Jun, Jul, Aug, Oct, Dec	40,000 lbs	$0.00025/lb=$10	32,050	2,594
Rubber	Tocom	6 consecutive months	10,000 kg	¥0.1/kg	12,421	–
Mentha oil	MCX	All months	360 kg	10 paise	6,234	–

METALS

Steel Rebar	SHFE	All months	10 ton/lot	1 Yuan/ton	895,287	–
Zinc	SHFE	All months	5 ton/lot	5 Yuan/ton	581,704	–
Copper	SHFE	All months	5 ton/lot	10 Yuan/ton	201,542	–
High Grade Primary Aluminum	LME	All months	25 tonnes	$0.50	184,671	13,809
COMEX Gold (GC) **	CME	Feb,Apr,Aug, Oct in 23 months; Jun, Dec in 60 months	100 troy oz.	$0.1/troy oz=$10	177,501	30,677
Copper	MCX	Mar, May, Jul, Sep, Dec	1 MT	5 paise/kg	124,369	–
Copper - Grade A	LME	All months	25 tonnes	$0.50	118,848	12,349
Silver M	MCX	Mar, May, Jul, Sep, Dec	5kg	Re.1/kg	84,625	–
Special High Grade Zinc	LME	All months	25 tonnes	$0.50	71,689	2,906
Nickel	MCX	All months	250kg	10 paise per kg	71,148	–
Aluminum	SHFE	All months	5 ton/lot	10 Yuan/ton	68,500	–
Silver	MCX	Mar, May, Jul, Sep, Dec	30g	Re.1/kg	65,240	–
Gold M	MCX	All months	100g	Re.1/10 grams	60,743	–
COMEX Silver (SI) ***	CME	Feb,Apr,Aug, Oct in 23 months; Jun, Dec in 60 months	5,000 troy oz.	$0.005/troy oz=$25	50,899	6,509
Gold	Tocom	All even months	1kg (approx. 32.15 troy oz)	¥1/gram	48,406	–

Contract	Exchange	Contract Months	Contract Size	Minimum Fluctuation	Daily Futures Volume*	Daily Options Volume*
Gold	MCX	Feb, Apr, Jun, Aug, Oct, Dec	1kg	Re.1/10 grams	47,826	-
COMEX Copper (HG)	CME	Current month + 23 consecutive months	25,000 lbs	$0.0005/lb=$12.50	40,896	-
Zinc	MCX	All months	5 tons	5 paise per kg	32,110	-
Standard Lead	LME	All months	25 tonnes	$0.50	30,733	793
Primary Nickel	LME	All months	6 tonnes	$5.00	29,068	683
Lead	MCX	All months	5 tons	5 paise per kg	24,642	-
Gold	RTS	NA	NA	NA	22,073	-
Platinum	Tocom	All even months	500g (approx. 16.08 troy ounces)	¥1/gram	17,422	-
Gold Guinea	MCX	All months	8g	Re.1/8 grams	16,754	-
Mini Zinc	MCX	All months	10 tons	5 paise per kg	15,220	-
Gold	SHFE	All months	1 Kilogram	0.01 Yuan/gram	13,480	-
Gold Mini	Tocom	All even months	100g (approx. 3.215 troy ounces)	¥1/gram	9,832	-
Mini Lead	MCX	All Months	10 tons	5 paise per kg	9,270	-
Mini Gold	NYSE Liffe U.S.	Feb, Apr, Aug, Oct in 23 months; Jun, Dec in 60 months	33.2 troy oz.	$0.10 per ounce	8,296	-
Aluminum	MCX	All months	10 metric tons	5 paise per kg	7,405	-
Tin	LME	All months	5 tonnes	$5.00	6,168	-
SOFTS						
Sugar #11	ICE US	Jan, Mar, May, Jul, Oct	112,000 lbs.	$0.01/lb=$11.20	115,288	33,526
Cotton #2	ICE US	Mar, May Jul, Oct, Dec	50,000 lbs net	$0.01/lb=$5	22,750	11,554
Coffee "C"	ICE US	Mar, May, Jul, Sep, Dec	37,500 lbs.	$0.05/lb=$18.75	21,779	9,098
Chana/Gram	Ncdex	All months	10MT	Re 1	17,798	-
Cocoa	ICE US	Mar, May, Jul, Sep, Dec	10 metric tons	$1/metric ton=$10	15,070	1,278
Pepper	Ncdex	All months	1MT	Re 1	14,670	-
No. 7 Cocoa	NYSE Liffe	Mar, May, Jul, Sep, Dec	10 tonnes	£1/tonne=£10	13,966	2,897
Robusta Coffee - 10 Tonne	NYSE Liffe	Jan, Mar, May, Jul, Sep, Nov	10 tonnes	$1/tonne=$10	11,071	1,915
White Sugar	NYSE Liffe	Mar, May, Aug, Oct, Dec	50 tonnes	$0.10/tonne=$5	7,358	89

Source: FIA

FOOTNOTES:

* Only markets with an average daily volume above 6,000 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 72-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