FIA Volume Webinar

September 16, 2010
10:00 a.m. EST

Presented by:
Will Acworth, Editor, Futures Industry

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Tokyo Commodity Exchange, Inc.

Explanatory Notes

The Futures Industry Association collects volume and open interest data from derivatives exchanges on a monthly basis. The data are provided by the exchanges on a voluntary basis and are subject to revision by the exchanges. The FIA does not audit the exchanges and does not guarantee that the data are accurate.

The FIA currently collects volume and open interest data from 76 derivatives exchanges. The FIA statistics may not include all of the exchanges currently offering derivatives.

The volume data represent the number of contracts traded on a round-trip basis to avoid double-counting. The open interest data represent the number of positions outstanding at the end of the month. Some exchanges provide facilities for off-exchange transactions to be processed and cleared. The FIA data includes these types of transactions if the transactions are reported to the FIA by the exchanges.

Participants in this webinar should be aware that there are many other ways to track trading activity in addition to volume and open interest. Contract size can vary considerably and therefore it may be misleading to compare contracts solely on the basis of volume or open interest.

Please send suggestions, questions and corrections to info@futuresindustry.org or contact the FIA at +1 202 466 5460.

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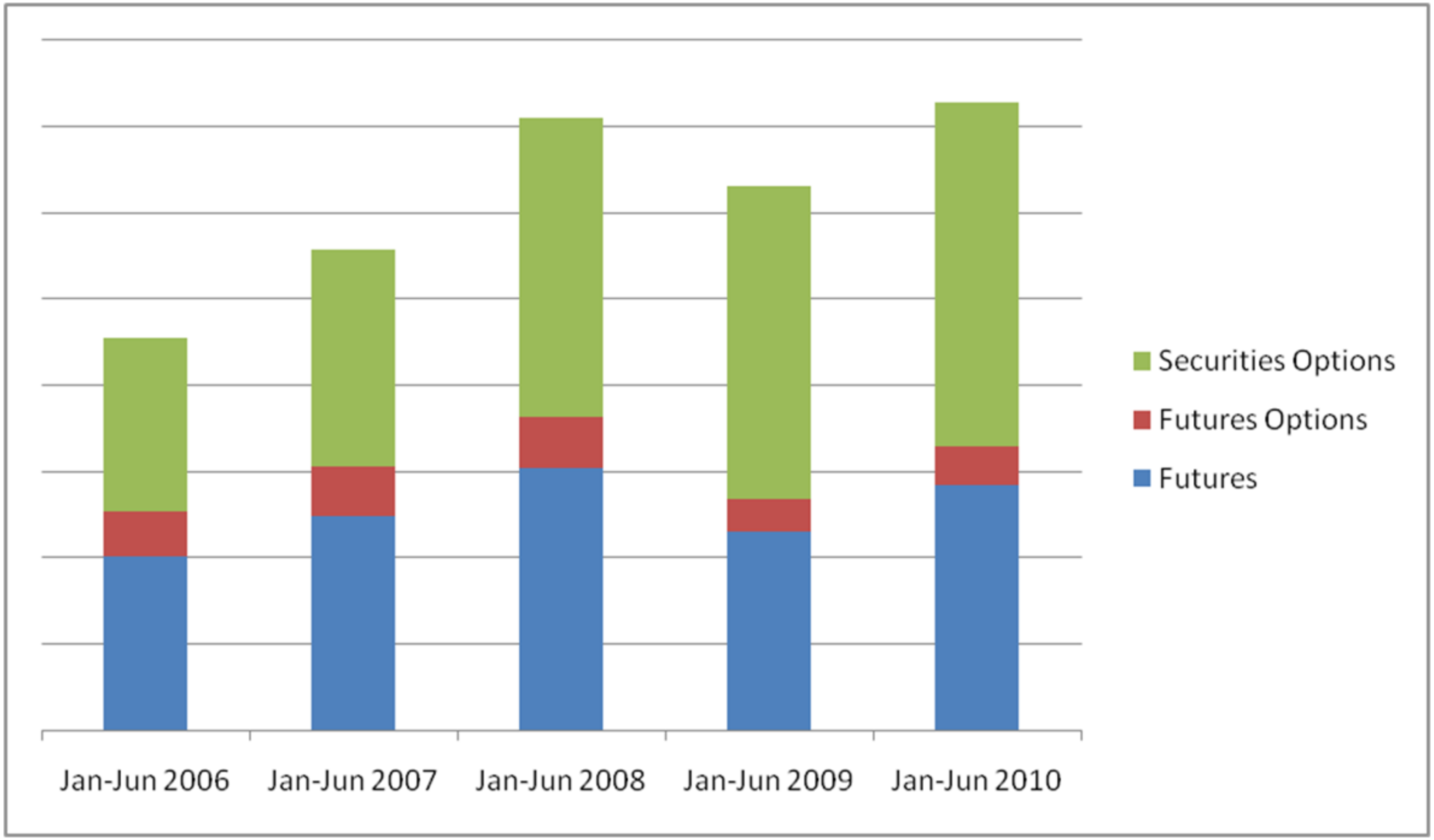
The webinar will be recorded. Please contact us after the webinar if you experienced technical difficulties, and we will send you the link to the recorded webinar.

Global Futures and Options Volume

Based on the number of contracts traded and/or cleared at 76 exchanges worldwide

	Jan-Jun 2009	Jan-Jun 2010	% Change
Futures	3,868,238,401	5,685,753,558	47.0%
Options	4,649,547,118	5,535,731,102	19.1%
Total Volume	8,517,785,519	11,221,484,660	31.7%

U.S. Listed Derivatives Volume - Five Year Comparison
Based on the number of contracts traded or cleared at exchanges in the U.S.



Global Futures and Options Volume By Category

Based on the number of contracts traded and/or cleared at 76 exchanges worldwide

	Jan-Jun 2009	Jan-Jun 2010	% Change	% of Total
Equity Index	3,137,652,330	3,639,154,960	16.0%	32.4%
Individual Equity	2,801,412,186	3,304,469,449	18.0%	29.4%
Interest Rate	1,208,656,847	1,659,815,977	37.3%	14.8%
Currency	351,909,733	1,238,189,101	251.8%	11.0%
Agricultural	410,749,029	582,754,069	41.9%	5.2%
Energy	323,529,689	358,938,047	10.9%	3.2%
Non-Precious Metals	156,184,718	305,385,440	95.5%	2.7%
Precious Metals	76,869,990	85,066,263	10.7%	0.8%
Other	50,820,997	47,711,354	-6.1%	0.4%
Total	8,517,785,519	11,221,484,660	31.7%	100.0%

Note: Energy includes contracts based on emissions. Other includes contracts based on commodity indices, credit, fertilizer, housing, inflation, lumber, plastics and weather.

Global Listed Derivatives Volume by Region

Based on the number of contracts traded and/or cleared at 76 exchanges worldwide

	Jan-Jun 2009	Jan-Jun 2010	% Change	% of Total
Asia Pacific	2,767,701,151	4,206,865,313	52.0%	37.5%
North America	3,170,860,844	3,666,781,256	15.6%	32.7%
Europe	1,937,763,679	2,407,326,240	24.2%	21.5%
Latin America	476,129,397	776,534,231	63.1%	6.9%
Other	165,330,448	163,977,620	-0.8%	1.5%
Global Total	8,517,785,519	11,221,484,660	31.7%	100.0%

Note: Location of exchanges is determined by country of registration.

Financial Futures and Options Turnover

Turnover measured In billions of dollars of notional value

		Jan-Jun 2009	Jan-Jun 2010	% Change
North America	Interest Rate	352,895	470,820	33.4%
	Currency	8,320	15,395	85.0%
	Equity Index	29,759	41,180	38.4%
	Total	**390,974**	**527,395**	**34.9%**
Europe	Interest Rate	320,847	419,032	30.6%
	Currency	40	58	44.2%
	Equity Index	20,798	27,620	32.8%
	Total	**341,685**	**446,709**	**30.7%**
Asia Pacific	Interest Rate	21,033	28,497	35.5%
	Currency	684	2,009	193.8%
	Equity Index	27,423	47,279	72.4%
	Total	**49,140**	**77,784**	**58.3%**

Note: Data excludes commodity and individual equity contracts.

Source: Bank for International Settlements

Global Listed Derivatives Volume: Asia Pacific

Top 15 exchanges ranked by number of contracts traded

		Jan-Jun 2009	Jan-Jun 2010	% Change	% of Total
KRX	Korea	1,464,666,838	1,781,536,153	21.6%	42.3%
NSE	India	397,729,690	783,897,711	97.1%	18.6%
MCX-SX	India	54,770,235	465,037,848	749.1%	11.1%
SHFE	China	151,544,472	300,419,287	98.2%	7.1%
ZCE	China	93,213,149	226,682,862	143.2%	5.4%
DCE	China	175,216,803	144,999,370	-17.2%	3.4%
OSE	Japan	77,318,626	95,208,268	23.1%	2.3%
MCX	India	78,459,635	90,322,739	15.1%	2.1%
Taifex	Taiwan	73,085,524	70,437,941	-3.6%	1.7%
TFX	Japan	39,090,803	60,130,699	53.8%	1.4%
HKEX	Hong Kong	50,785,435	53,137,284	4.6%	1.3%
ASX	Australia	38,446,145	51,908,734	35.0%	1.2%
SGX *	Singapore	25,716,653	29,697,982	15.5%	0.7%
NCDEX	India	11,433,805	17,251,168	50.9%	0.4%
Tocom	Japan	14,643,397	14,837,815	1.3%	0.4%
Asia Pacific		**2,767,701,151**	**4,206,865,313**	**52.00%**	

* SGX volume does not include Sicom
or AsiaClear volume.

Top 30 Derivatives Exchanges - Part 1

Ranked by the number of contracts traded and/or cleared

Rank	Exchange	Jan-Jun 2009	Jan-Jun 2010	% Change
1	Korea Exchange	1,464,666,838	1,781,536,153	21.6%
2	CME Group (includes CBOT and Nymex)	1,283,607,627	1,571,345,534	22.4%
3	Eurex (includes ISE)	1,405,987,678	1,485,540,933	5.7%
4	NYSE Euronext (includes all EU and US markets)	847,659,175	1,210,532,100	42.8%
5	National Stock Exchange of India	397,729,690	783,897,711	97.1%
6	BM&FBovespa	424,295,918	727,962,093	71.6%
7	Chicago Board Options Exchange (includes CFE)	570,283,325	611,323,954	7.2%
8	Nasdaq OMX Group (includes all EU and US markets)	405,462,144	507,953,470	25.3%
9	Shanghai Futures Exchange	151,544,472	300,419,287	98.2%
10	Russian Trading Systems Stock Exchange	200,344,367	280,759,882	40.1%
11	Multi Commodity Exchange of India (includes MCX-SX)	60,018,577	246,108,024	310.1%
12	Zhengzhou Commodity Exchange	93,213,149	226,682,862	143.2%
13	IntercontinentalExchange (includes US, UK and Canada Markets)	124,575,906	162,943,151	30.8%
14	Dalian Commodity Exchange	175,216,803	144,999,370	-17.2%
15	Osaka Securities Exchange	77,318,626	95,208,268	23.1%

Top 30 Derivatives Exchanges - Part 2

Ranked by the number of contracts traded and/or cleared

Rank	Exchange	Jan-Jun 2009	Jan-Jun 2010	% Change
16	JSE South Africa	87,060,570	87,489,521	0.5%
17	Taiwan Futures Exchange	73,085,524	70,437,941	-3.6%
18	Tokyo Financial Exchange	39,090,803	60,130,699	53.8%
19	London Metal Exchange	55,185,086	59,304,271	7.5%
20	Hong Kong Exchanges & Clearing	50,785,435	53,137,284	4.6%
21	ASX Group (includes SFE)	38,446,145	51,908,734	35.0%
22	Tel-Aviv Stock Exchange	33,977,641	42,183,472	24.2%
23	Boston Options Exchange	84,807,938	41,482,550	-51.1%
24	Mercado Español de Opciones y Futuros Financieros	50,118,207	34,249,998	-31.7%
25	Turkish Derivatives Exchange	44,020,349	33,942,492	-22.9%
26	Singapore Exchange	25,716,653	29,697,982	15.5%
27	Mercado a Termino de Rosario	22,876,771	28,235,949	23.4%
28	Italian Derivatives Market	23,385,268	26,668,441	14.0%
29	Bourse de Montreal	16,594,177	21,937,811	32.2%
30	Mexican Derivatives Exchange	28,868,689	20,245,540	-29.9%

Exchange Groups

Futures and options volume broken down by subsidiary exchanges

	Jan-Jun 2009	Jan-Jun 2010	% Change
Bolsa de Valores de São Paulo	235,441,786	424,313,489	80.2%
Bolsa de Mercadorias & Futuros	188,854,132	303,648,604	60.8%
BM&FBovespa	**424,295,918**	**727,962,093**	**71.6%**
Chicago Mercantile Exchange	754,186,879	875,149,358	16.0%
Chicago Board of Trade	323,406,553	443,287,350	37.1%
New York Mercantile Exchange	206,014,195	252,908,826	22.8%
CME Group	**1,283,607,627**	**1,571,345,534**	**22.4%**
ICE Futures Europe	75,703,733	105,964,821	40.0%
ICE Futures U.S.	46,943,657	54,894,403	16.9%
ICE Futures Canada	1,928,516	2,083,927	8.1%
IntercontinentalExchange *	**124,575,906**	**162,943,151**	**30.8%**
* does not include OTC transactions or ECX products			
NYSE Euronext (EU)	540,843,560	723,203,586	**33.7%**
NYSE Euronext (US)	306,815,615	487,328,514	**58.8%**
NYSE Euronext	**847,659,175**	**1,210,532,100**	**42.8%**

Top Contracts - Equity Index

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	Kospi 200 Options, KRX	1,375,065,894	1,671,466,852	21.6%
2	E-mini S&P 500 Futures, CME	308,764,146	299,603,623	-3.0%
3	S&P CNX Nifty Options, NSE India	146,706,110	221,430,570	50.9%
4	SPDR S&P 500 ETF Options *	181,699,626	219,409,316	20.8%
5	DJ Euro Stoxx 50 Futures, Eurex	178,923,108	205,280,712	14.7%
6	DJ Euro Stoxx 50 Options, Eurex	158,065,696	152,096,740	-3.8%
7	RTS Index Futures, RTS	65,587,005	109,825,863	67.5%
8	S&P 500 Options, CBOE	76,713,309	97,902,251	27.6%
9	S&P CNX Nifty Futures, NSE India	105,431,318	79,554,314	-24.5%
10	Powershares QQQ ETF Options *	74,230,296	69,092,398	-6.9%
11	iShares Russell 2000 ETF Options *	34,497,299	64,876,523	88.1%
12	Nikkei 225 Mini Futures, OSE	48,442,431	59,981,264	23.8%
13	Taiex Options, Taifex	38,540,149	47,959,889	24.4%
14	Kospi 200 Futures, KRX	43,911,561	44,825,483	2.1%
15	Dax Options, Eurex	43,490,404	42,653,315	-1.9%
16	E-mini Nasdaq 100 Futures, CME	40,648,392	41,997,576	3.3%
17	Financial Select Sector SPDR ETF Options *	58,053,294	40,517,454	-30.2%
18	TA-25 Options, TASE	29,647,835	36,895,429	24.4%
19	iShares MSCI Emerging Markets ETF Options *	19,797,612	31,129,065	57.2%
20	ISE-30 Futures, Turkdex	33,613,748	30,604,679	-9.0%

* Traded on multiple U.S. options exchanges

Top Contracts - Interest Rate

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	Eurodollar Futures, CME	211,467,079	268,701,142	27.1%
2	10 Year Treasury Note Futures, CME	85,640,301	141,461,355	65.2%
3	One Day Inter-Bank Deposit Futures, BM&F	84,962,560	137,402,877	61.7%
4	Euribor Futures, Liffe	95,291,277	135,281,010	42.0%
5	Euro-Bund Futures, Eurex	87,322,868	117,724,085	34.8%
6	Euro-Schatz Futures, Eurex	60,337,214	77,934,808	29.2%
7	Euribor Options on Futures, Liffe	71,604,111	77,216,803	7.8%
8	Euro-Bobl Futures, Eurex	51,540,164	70,475,005	36.7%
9	5 Year Treasury Note Futures, CME	44,370,379	65,283,435	47.1%
10	Short Sterling Futures, Liffe	46,763,553	64,578,955	38.1%
11	Eurodollar Options on Futures, CME	66,201,781	61,386,687	-7.3%
12	IDI Options on Futures, BM&F	18,525,301	44,981,483	142.8%
13	30 Year Treasury Bond Futures, CME	29,275,831	40,102,111	37.0%
14	2 Year Treasury Note Futures, CME	18,848,167	38,852,040	106.1%
15	Eurodollar Mid-Curve Options on Futures, CME	15,650,927	35,790,411	128.7%
16	Euro-Bund Options on Futures, Eurex	14,551,270	17,554,871	20.6%
17	3 Year Treasury Bond Futures, SFE	10,821,048	16,818,774	55.4%
18	Short Sterling Options on Futures, Liffe	16,278,799	16,808,274	3.3%
19	Long Gilt Futures, Liffe	11,678,702	13,995,090	19.8%
20	Euribor Mid-Curve Options on Futures, Liffe	8,817,182	13,264,186	50.4%

Top Contracts - Energy

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	Light, Sweet Crude Oil Futures, CME	65,533,467	86,445,213	31.9%
2	Brent Crude Oil Futures, ICE Futures Europe	35,146,608	50,644,612	44.1%
3	Natural Gas Futures, CME	18,572,819	30,132,572	62.2%
4	WTI Crude Oil Futures, ICE Futures Europe	21,953,547	26,891,832	22.5%
5	Gas Oil Futures, ICE Futures Europe	16,715,730	25,328,659	51.5%
6	Crude Oil Futures, MCX	22,058,898	17,368,633	-21.3%
7	Crude Oil Options on Futures, CME	12,146,523	17,161,233	41.3%
8	NY Harbor RBOB Gasoline Futures, CME	10,298,851	13,830,316	34.3%
9	No. 2 Heating Oil Futures, CME	10,058,966	13,457,170	33.8%
10	European Style Natural Gas Options, CME	13,685,233	11,942,043	-12.7%
11	U.S. Natural Gas Fund ETF Options *	5,096,993	10,786,579	111.6%
12	Henry Hub Natural Gas Swap Futures, CME	13,562,858	10,193,353	-24.8%
13	U.S. Oil Fund ETF Options *	10,302,996	8,262,014	-19.8%
14	Fuel Oil Futures, SHFE	30,877,959	5,396,037	-82.5%
15	Brent Oil Futures, RTS	3,775,345	4,867,040	28.9%
16	Henry Hub Penultimate Swap Futures, CME	6,248,179	4,672,413	-25.2%
17	Natural Gas Futures, MCX	2,873,221	4,139,070	44.1%
18	Crude Oil Average Price Options on Futures, CME	1,493,223	2,697,390	80.6%
19	EUA Futures, European Climate Exchange	2,008,166	2,377,886	18.4%
20	PJM WH Off-Peak Day Ahead Swap Futures, CME	4,584,786	2,260,863	-50.7%

* Traded on multiple U.S. options exchanges

Top Contracts - Metals

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	Steel Rebar Futures, SHFE *	7,379,713	111,608,968	1412.4%
2	Zinc Futures, SHFE	14,578,876	55,657,255	281.8%
3	Copper Futures, SHFE	43,274,560	28,041,569	-35.2%
4	SPDR Gold Shares ETF Options **	13,815,371	26,287,213	90.3%
5	Gold Futures, CME	15,782,293	23,357,073	48.0%
6	High Grade Primary Aluminum Futures, LME	23,902,014	22,556,248	-5.6%
7	Copper Futures, MCX	14,708,423	15,879,465	8.0%
8	Copper Futures, LME	12,777,065	14,775,552	15.6%
9	Aluminum Futures, SHFE	11,743,168	10,017,068	-14.7%
10	Nickel Futures, MCX	3,092,607	9,897,449	220.0%
11	Silver M Futures, MCX	8,145,964	9,305,184	14.2%
12	Special High Grade Zinc Futures, LME	7,992,093	9,125,684	14.2%
13	Gold M Futures, MCX	9,304,767	7,960,581	-14.4%
14	Silver Futures, MCX	5,455,977	6,885,457	26.2%
15	Gold Futures, Tocom	5,476,158	6,620,811	20.9%
16	Gold Futures, MCX	7,049,361	6,327,497	-10.2%
17	iShares Silver Trust ETF Options **	2,454,907	6,264,189	155.2%
18	Silver Futures, CME	3,364,804	5,582,228	65.9%
19	Copper Futures, CME	2,778,969	5,409,315	94.7%
20	Zinc Futures, MCX	1,571,190	4,043,768	157.4%

* Began trading in March 2009   ** Traded on multiple U.S. options exchanges

Top Contracts - Agricultural

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	White Sugar Futures, ZCE	58,351,069	179,571,600	207.7%
2	Rubber Futures, SHFE	41,984,146	87,681,046	108.8%
3	Soy Meal Futures, DCE	61,657,307	48,593,907	-21.2%
4	Soy Oil Futures, DCE	40,168,407	31,510,863	-21.6%
5	Corn Futures, CME	25,569,516	30,093,129	17.7%
6	Palm Oil Futures, DCE	15,835,727	20,804,172	31.4%
7	Soybean Futures, CME	17,956,577	17,423,367	-3.0%
8	Cotton No. 1 Futures, ZCE	1,221,601	16,751,685	1271.3%
9	Sugar #11 Futures, ICE Futures U.S.	14,115,748	15,528,786	10.0%
10	No. 1 Soybeans Futures, DCE	22,102,917	15,526,278	-29.8%
11	Wheat Futures, CME	9,105,168	10,493,427	15.2%
12	Soybean Oil Futures, CME	8,546,258	9,732,177	13.9%
13	Corn Futures, DCE	7,241,205	7,476,845	3.3%
14	Corn Options on Futures, CME	7,112,403	7,179,591	0.9%
15	Soybean Meal Futures, CME	6,396,221	6,922,679	8.2%
16	Live Cattle Futures, CME	4,206,293	5,704,575	35.6%
17	Guar Seeds Futures, NCDEX	2,469,371	5,159,152	108.9%
18	Soybean Options on Futures, CME	4,649,360	4,160,164	-10.5%
19	Sugar #11 Options on Futures, ICE Futures U.S.	3,214,543	3,995,022	24.3%
20	Lean Hog Futures, CME	3,449,608	3,954,233	14.6%

Top Contracts - Foreign Exchange

Rank	Contract	Jan-Jun 2009	Jan-Jun 2010	% Change
1	U.S. Dollar/Rupee Futures, MCX	54,770,235	418,076,958	663.3%
2	U.S. Dollar/Rupee Futures, NSE India	58,482,613	386,131,044	560.2%
3	U.S. Dollar Futures, BM&F	30,990,720	45,466,325	46.7%
4	Euro FX Futures, CME	24,218,337	44,058,501	81.9%
5	Euro/Rupee Futures, MCX-SX *	0	33,922,211	NA
6	U.S. Dollar Futures, KRX	13,138,038	30,340,324	130.9%
7	U.S. Dollar Futures, RTS **	0	29,357,815	NA
8	U.S. Dollar Futures, Rofex	22,653,593	28,064,646	23.9%
9	Australian Dollar/Japanese Yen Futures, TFX	7,823,072	18,686,974	138.9%
10	British Pound Futures, CME	10,479,814	16,463,049	57.1%
11	Japanese Yen Futures, CME	10,245,956	16,341,893	59.5%
12	U.S. Dollar Options on Futures, BM&F	9,201,435	14,020,525	52.4%
13	Australian Dollar Futures, CME	5,938,441	13,735,413	131.3%
14	U.S. Dollar/Japanese Yen Futures, TFX	7,565,337	11,963,186	58.1%
15	Euro/Rupee Futures, NSE India *	0	11,280,872	NA
16	Canadian Dollar Futures, CME	6,229,537	11,197,348	79.7%
17	British Pound/Japanese Yen Futures, TFX	8,022,552	10,675,210	33.1%
18	Euro/Japanese Yen Futures, TFX	5,733,185	10,148,555	77.0%
19	Euro/U.S. Dollar Futures, RTS	7,576,939	9,510,741	25.5%
20	U.S. Dollar Rollover Futures, BM&F	7,417,960	9,193,950	23.9%

* Began trading in February 2010   ** Began trading in November 2009

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TOCOM
Tokyo Commodity Exchange, Inc.