



# FUTURES MARKET LIQUIDITY GUIDE

The key to a well balanced trading portfolio is diversification across sectors and markets. With over **30 exchanges** and **300+ Global Markets** its a full time job to know what markets are accessible, liquid and where to trade them. Lucky for you, it is our job!

We made this comprehensive list to give you easy access to the markets you can trade. Our list includes what we believe to be the most tradeable markets based on accessibility, volume and liquidity. We have included the trading symbols for **CQG and Weboe**, the exchanges they trade on and our professional liquidity rating.

## GLOBAL FUTURES TRADING SERVICES

### MICRO CONTRACTS

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
M6A	M6A	M6A	Micro Australian Dollar	CME	***
M6B	M6B	M6B	Micro British Pound	CME	***
MCD	MCD	MCD	Micro Canadian Dollar	CME	**
MES	MES	MES	Micro Dow	CME	*****
M6E	M6E	M6E	Micro Euro Currency	CME	****
MGC	MGC	MGC	Micro Gold	COMEX	***
MIR	MIR	MIR	Micro Indian Rupee	CME	*
MJY	MJY	MJY	Micro Japanese Yen	CME	****
MNQ	MNQ	MNQ	Micro NASDAQ	CME	*****
M2K	M2K	M2k	Micro Russell 2000	CME	*****
MES	MES	MES	Micro S&P	CME	*****
MSF	MSF	MSF	Micro Swiss Franc	CME	*

Liquidity ratings are based on volume and open interest in the specified market. A \* rating implies a very low trading volume, indicating it may be difficult to execute orders over 10 contracts successfully without slippage. A \*\*\* rating has average liquidity which should allow for 10 contracts to be executed without much slippage. The highest \*\*\*\*\* rating implies the contract has excellent liquidity and can handle large orders during most of the session.

Liquidity ratings are based on current market volume during June 2019 and are the opinion of Wisdom Trading. Market conditions and volume can change at any time which could affect the liquidity of a market.

## MINI CONTRACTS

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
QCC	MQC	QC	MINI COPPER	COMEX	*
QM	NQM	QM	MINI CRUDE OIL	NYMEX	****
YM	YM	YM	MINI DOW	CBT	****
EX	EEU	E7	MINI EURO CURRENCY	CME	*****
YG	YG	YG	MINI GOLD	CBT	***
HMH	MHI	EHS	MINI HANG SANG	HKEX	*****
MXM	BIBX	ID	MINI IBEX	MEFF	****
SJB	ZT	SJ	MINI JGB	SGX	*****
IFM	IMSP	EMIB	MINI MIB	MIF	****
EMD	EMD	EMD	MINI MID CAP	CME	****
NQ	ENQ	NQ	MINI NASDAQ	CME	*****
QG	NOG	QG	MINI NAT GAS	NYMEX	****
RM4	RFE	IRF	MINI RUSSELL 1000	ICE	***
TF	TFE	ITF	MINI RUSSELL 2000	ICE	*****
ES	EP	ES	MINI S&P	CME	*****
QIC	MSIE	QI	MINI SILVER	COMEX	**
YI	YI	ZI	MINI SILVER	CME	***

## FULL SIZE CONTRACTS

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
CC2	CCE	ICC	COCOA	NYCE	*****
KC	KCE	IKC	COFFEE	ICE	****
HG2	CPE	GHG	COPPER	CME	*****
C2	ZCE	ZC	CORN	CBT	*****
CT2	CTE	ICT	COTTON	NYCE	*****
CL2	CLE	GCL	CRUDE OIL	NYMEX	*****
FDX	DD	FDAX	DAX	EUREX	*****
DX2	DXE	IDX	DOLLAR INDEX	ICE	*****
AC	ZEE	EH	ETHANOL	CBT	*
FEI	FEU	LI	EURIBOR	LIFFE	*****
CU	EU6	6E	EURO CURRENCY	CME	*****
RP	EB	RP	EURO POUND	CME	****
FES	QNA	E5	EURO SWISS FRANC	LIFFE	*****
RY	YR	RY	EURO/YEN	CME	****

## FULL SIZE CONTRACTS *(continued)*

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
ED2	EDA	GE	EURODOLLAR	CME	*****
SXE	DSX	FESX	EUROSTOXX	EUREX	*****
JEY	JEY	EY	EUROYEN	TFX	*****
FF	ZQE	ZQ	FED FUNDS	CME	*****
FC	GF	GF	FEEDER CATTLE	CME	***
FV	FVA	ZF	FIVE YEAR NOTE	CBT	*****
FFI	QFA	LF	FTSE	EURONEXT	*****
EBM	DL	FGBM	GERMAN BOBL	EUREX	*****
EBL	DB	FGBL	GERMAN BUND	EUREX	*****
EBX	FGBX	FGBX	GERMAN BUXL	EUREX	*****
EBS	DG	FGBS	GERMAN SHATZ	EUREX	*****
GC2	GCE	GGC	GOLD	COMEX	*****
GI	GI	GI	GOLDMAN SACHS	CME	*
HSI	HSI	HS	HANG SENG	NYMEX	*****
HO2	QHO	GHO	HEATING OIL	NYMEX	****
MFX	IB	IBEX	IBEX 35	MEFF	*****
JG2	JGB	TJ	JAPANESE GOVT BOND	OSE	*****
KW	KWE	KE	KANSAS WHEAT	CBT	****
KLI	FKLI	KLCI	KLSE COMP INDEX	MDEX	***
LH	HE	HE	LEAN HOGS	CME	****
LC	GLE	LE	LIVE CATTLE	CME	****
LCC	QC	LA	LONDON COCOA	LCE	****
LGO	ULS	IGO	LONDON GAS OIL	ICE	****
LSU	QW	LS	LONDON SUGAR	LCE	****
LWB	VW	VW	LONDON WHEAT	EURONEXT	****
FLG	QGA	LL	LONG GILT	EURONEXT	*****
LB	LBS	LBS	LUMBER	CME	**
EMA	PZ	PZ	MATIF CORN	EURONEXT	****
COX	PM	PM	MATIF RAPESEED	EURONEXT	*****
DA	GDC	DA	MILK	CME	***
BL2	PV	ML	MILLING WHEAT	EURONEXT	***
MW	MWE	MWE	MINNEAPOLIS WHEAT	CBT	****
NG2	NGE	GNG	NATURAL GAS	NYMEX	*****
NGL	NGLE	NGL	NATURAL GAS BALANCING POINT	ICE	*
SIN	ZIN	NIFTY	NIFTY	SGX	*****
JNM	MJNK	ONO	NIKKEI 225 MINI	OSE	*****

## FULL SIZE CONTRACTS *(continued)*

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
NK	NKD	NKD	NIKKEI DOLLAR BASED	CME	*****
NBB	NBB	NBB	NZ BANK BILLS	SFE	*****
NE	NE6	6N	NZ DOLLAR	CME	*****
O2	ZOE	ZO	OATS	CBT	***
OJ2	OJE	IOJ	ORANGE JUICE	ICE	***
PA2	PAE	GPA	PALLADIUM	CME	***
KPO	MPO	KOA	PALM OIL	MDEX	*****
MP	MX6	6M	PESO	CME	*****
PL2	PLE	GPL	PLATINUM	CME	*****
RA	SA6	6Z	RAND	CME	***
RS	WR	RS	RAPESEED	WCE	*****
RB2	RBE	GRB	RBOB GAS	NYMEX	***
LRC	LRC	LTR	ROBUSTA COFFEE	LCE	*****
RR2	ZRE	ZR	ROUGH RICE	CBT	***
SXF	TP	SXF	S&P CANADA 60	ME	*****
ALS	ALSI	SAA	SAFEX ALL SHARES INDEX	SAFEX	*****
WSA	WEAT	WHT	SAFEX WHEAT	SAFEX	***
YAP	AP	SPI	SHARES PRICE INDEX	SFE	***
FSS	QSA	QS	SHORT STERLING	EURONEXT	*****
SI2	SIE	GSI	SILVER	COMEX	*****
SSG	ZG	SSG	SINGAPORE MSCI	SGX	*****
SM2	ZME	ZM	SOYBEAN MEAL	CBT	*****
BO2	ZLE	ZL	SOYBEAN OIL	CBT	*****
S2	ZSE	ZS	SOYBEANS	CBT	*****
SB	SBE	ISB	SUGAR	ICE	*****
SF	SF6	6S	SWISS FRANC	CME	*****
CON	SC	CON	SWISS GOVT BOND	EUREX	*
STW	ZAA	STW	TAIWAN MSCI	SGX	*****
TY	TYA	ZN	TEN YEAR NOTES	CBT	*****
JAC	TCO	JAC	TOCOM COFFEE	TOCOM	*
JCR	GCN	TCR	TOCOM CORN	TOCOM	***
JC2	TCO	TCO	TOCOM CRUDE OIL	TOCOM	***
JG4	TGS	TGL	TOCOM GAS	TOCOM	*****
JA2	TGD	TGD	TOCOM GOLD	TOCOM	*****
JK2	TKR	THO	TOCOM KEROSENE	TOCOM	**
JA4	TMG	TMG	TOCOM MINI GOLD	TOCOM	**
JP6	TPA	TPD	TOCOM PALLADIUM	TOCOM	*

## FULL SIZE CONTRACTS *(continued)*

CSI Symbol	CQG Symbol	WEB OE Symbol	Name	Exchange	Liquidity Rating (* low liquidity - ***** high liquidity)
JP2	TPL	TPL	TOCOM PLATINUM	TOCOM	**
JR2	TRU	TRU	TOCOM RUBBER	TOCOM	***
JS2	TS	TSI	TOCOM SILVER	TOCOM	**
JAS	IOM	IOM	TOCOM SOYBEANS	TOCOM	*
JS4	JS4	JS4	TOCOM SUGAR	TOCOM	*
JTI	JTPX	TOP	TOPIX	TSE	*****
TU2	TUA	ZT	TWO YEAR NOTES	CBT	*****
UL2	ULA	UB	ULTRA BOND	CBT	*****
VM	VXE	VX	VIX	CBOE	***
W	ZWA	ZW	WHEAT	CBT	****
MAW	WMAZ	WMAZ	WHITE MAIZE	SAFEX	**
ICL	ET	QV	WTI CRUDE OIL	ICE	****
MAY	YMAZ	YMAZ	YELLOW MAIZE	SAFEX	**
JY	JY6	6J	YEN	CME	*****

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