

DLV660-P
 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: FINANCIAL
 PRODUCT: 30 YR U.S. TREASURY BOND FUTURES

CHICAGO MERCANTILE EXCHANGE
 YEAR TO DATE ISSUES AND STOPS

RUN DATE: 11/20/2009
 RUN TIME: 20:14:15

FIRM NBR		PREV DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
FIRM NAME	O	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S
TOTALS:		5186			2916			4374			2907			

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 CHICAGO MERCANTILE EXCHANGE
 YEAR TO DATE ISSUES AND STOPS

 RUN DATE: 11/20/2009
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PRODUCT GROUP: FINANCIAL

PRODUCT: 10Y TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
660 J.P. MORGAN FUTURES, INC.	H	544 0									4075 0			
690 FORTIS CLEARING AMERICAS,	C	2217 0						440 0			90 0			
709 BARCLAYS CAPITAL INC.	C				1517 0			0 7258			3907 12			
709 BARCLAYS CAPITAL INC.	H	7272 0			2013 0			3196 0			9675 0			
714 NEWEDGE USA	H	1025 0												
714 NEWEDGE USA LLC	H				100 0						100 0			
825 PTG DIVISION OF NEWEDGE US	C										1924 0			
873 RONIN CAPITAL L.L.C.	H				168 0									
TOTALS:		29128			4025			14904			29125			

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 CHICAGO MERCANTILE EXCHANGE
 YEAR TO DATE ISSUES AND STOPS

 RUN DATE: 11/20/2009
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PRODUCT GROUP: FINANCIAL

PRODUCT: 5 YR TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
617 MORGAN STANLEY & CO INC	H	0 523												
617 MORGAN STANLEY & CO INC	H										0 3974			
660 J.P. MORGAN FUTURES, INC.	C				2468 0			7059 0			573 0			
690 FORTIS CLEARING AMERICAS,	C	546 0			0 1446						1270 0			
709 BARCLAYS CAPITAL INC.	C	0 3919			0 2566			0 7150			0 3250			
709 BARCLAYS CAPITAL INC.	H	14075 0						88 0						
714 NEWEDGE USA	C	0 2989												
825 PTG DIVISION OF NEWEDGE US	C				0 46			0 390			1200 0			
TOTALS:		25272			4306			13342			11451			

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 CHICAGO MERCANTILE EXCHANGE
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PRODUCT GROUP: FINANCIAL

PRODUCT: 2 YEAR TREASURY NOTE FUTURES

FIRM NBR		PREV DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
FIRM NAME	O	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S
197 UBS SECURITIES LLC	C	5 0												
287 MF GLOBAL	C				2 100						815 230			
350 GOLDMAN, SACHS & CO.	C	0 1841						0 94			0 231			
350 GOLDMAN, SACHS & CO.	H	0 11			2229 0						88 0			
355 CREDIT SUISSE SECURITIES (H							0 119			1271 0			
415 RBS SECURITIES INC.	H				415 0						0 14882			
444 CANTOR FITZGERALD AND COME	H	2910 0			2485 0			800 0			1185 0			
560 MERRILL LYNCH, PIERCE, FEN	C							0 252						
617 MORGAN STANLEY & CO INC	H	0 62												
617 MORGAN STANLEY & CO INC	H				0 4383						0 1747			
660 J.P. MORGAN FUTURES, INC.	C				404 0									
690 FORTIS CLEARING AMERICAS,	C	515 0						75 0						

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PRODUCT GROUP: FINANCIAL

PRODUCT: 2 YEAR TREASURY NOTE FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
709 BARCLAYS CAPITAL INC.	C							335 745			250 431			
709 BARCLAYS CAPITAL INC.	H	250 0									11419 0			
714 NEWEDGE USA	C	0 1995												
714 NEWEDGE USA	H	229 0												
714 NEWEDGE USA LLC	C				0 825									
714 NEWEDGE USA LLC	H				698 925						903 0			
825 PTG DIVISION OF NEWEDGE US	C										1590 0			
TOTALS:		3909			6233			1210			17521			

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PRODUCT GROUP: FINANCIAL

PRODUCT: 3 YEAR TREASURY NOTE FUTURE

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
350 GOLDMAN, SACHS & CO.	H										0 518			
355 CREDIT SUISSE SECURITIES (H										1620 0			
415 RBS SECURITIES INC.	H										75 0			
444 CANTOR FITZERGALD AND COME	H							427 0			478 0			
499 MF CLEARING SERVICES	H							295 0						
617 MORGAN STANLEY & CO INC	H							0 341			70 0			
690 FORTIS CLEARING AMERICAS,	C							0 916			1586 0			
709 BARCLAYS CAPITAL INC.	C							228 0			0 3752			
709 BARCLAYS CAPITAL INC.	H							307 0			0 72			
714 NEWEDGE USA LLC	C										198 0			
825 PTG DIVISION OF NEWEDGE US	C										315 0			
TOTALS:								1257			4342			

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 CHICAGO MERCANTILE EXCHANGE
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PRODUCT GROUP: GRAINS

PRODUCT: SOYBEAN MEAL FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
080 BUNGE CHICAGO, INC	H				0 36					0 104				
210 TERM COMMODITIES	H		34 0		20 0					0 20				
312 BANC OF AMERICA SECURITIES	C		0 2		2 0									
430 ASTRO DIV OF UBS	C		0 25											
660 J.P. MORGAN FUTURES, INC.	C											50 0		
685 R.J.O'BRIEN & ASSOCIATES,	C				3 3									
690 FORTIS CLEARING AMERICAS,	C				30 0					70 0				
800 ROSENTHAL COLLINS	C				1 1									
905 ADM INVESTOR SERVICES, INC	C		0 7		0 2									
905 ADM INVESTOR SERVICES, INC	H				16 30					54 0		0 50		
TOTALS:			34		72					124		50		

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 CHICAGO MERCANTILE EXCHANGE
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PRODUCT GROUP: GRAINS

PRODUCT: SOYBEAN OIL FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
014 DORMAN TRADING, LLC	C										3 3			
020 PRUDENTIAL BACHE COMMODITI	C						2 2		50 50					
080 BUNGE CHICAGO, INC	H	397 455			211 0									
100 CENTURY GROUP	C	137 0	764 751		894 1174		416 136		1528 1864	3155 3095	1820 1840	445 435		
118 MACQUARIE FUTURES USA INC	C		22 22		9 9		857 857		1422 1426	76 72	474 574	100 0		
135 RAND	C				618 895		385 160		52 115	146 73	40 136	138 166		
140 E.M. COMBS & SON DIV OF CU	C	406 376	625 679		1126 1108		915 591		1579 2167	2892 2927	2488 2121	320 394		
148 VISION FINANCIAL MARKETS I	C		1 1				6 6					1 1		
150 DORMAN TRADING, LLC	C		136 136		35 35		533 533		8 8	1 1	35 32	1 1		
150 DORMAN TRADING, LLC	H										0 3			
177 DAW TRADING	C						240 240							
197 UBS SECURITIES LLC	C	1 1	357 1		500 0				148 313	265 300	3765 240	240 0		

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PRODUCT GROUP: GRAINS

PRODUCT: SOYBEAN OIL FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
201 FI DIVISION OF FCSTONE	C				50 0				2 2					
210 TERM COMMODITIES	H		428 428						14 554	0 67	607 0	5 5		
213 DT TRADING	C		62 62		491 491				117 117					
260 TRILAND USA INC	C				0 9				0 138	3 223	470 540	40 40		
287 MF GLOBAL	C		3 3						163 163		244 644			
312 BANC OF AMERICA SECURITIES	C	592 592	0 100		100 0									
330 EAGLE MARKET MAKERS, INC	C		296 296		38 38						49 49	41 41		
330 EAGLE MARKET MAKERS, INC	H				3 3					74 74				
370 CITIGROUP GLOBAL MARKETS I	C								25 25		0 61			
405 F C STONE, L.L.C.	C		4 4		1 1					1 1	1 1	9 9		
430 ASTRO DIV OF UBS	C	236 236	0 1913		111 111				13 13			2 2		
449 LB DIVISION OF DORMAN TRAI	C								8 8					

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PRODUCT GROUP: GRAINS

PRODUCT: SOYBEAN OIL FUTURES

FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
490 BNP PARIBAS SECURITIES COF	C								116 116					
525 TENCO INC.	C	278 0	1 1						115 22	300 0	47 47	0 736		
525 TENCO INC.	H		19 19						1234 1265	35 4	540 589	48 40		
527 MAN PROFESSIONAL CLEARING	C	407 165	3522 3592		8192 8822				13244 13408	9702 10000	8649 9460	3435 3003		
560 MERRILL LYNCH, PIERCE, FEN	C								1072 0	13 13		15 15		
660 J.P. MORGAN FUTURES, INC.	C	300 0	4 4						1 1					
685 R.J.O'BRIEN & ASSOCIATES,	C	812 1074	656 192		847 982				541 497	1869 2237	820 1338	1693 1056		
685 R.J.O'BRIEN & ASSOCIATES,	H								879 0					
690 FORTIS CLEARING AMERICAS,	C	191 20	429 495		627 660				2342 3121	1166 722	251 243	616 531		
709 BARCLAYS CAPITAL INC.	C		315 315							12 12				
714 NEWEDGE USA	C	482 50												
714 NEWEDGE USA LLC	C		100 121		132 102				1933 5			456 456		

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PRODUCT GROUP: GRAINS

PRODUCT: SOYBEAN OIL FUTURES

FIRM NBR FIRM NAME		PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
905 ADM INVESTOR SERVICES, INC	H	2345 0			0 28				680 98		0 2849	0 1315		
940 PENSON GHCO	C		1 1		1 1				188 188		0 20			
TOTALS:		7547	10191		18522		3354		30865	23394	25098	9,529		

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: ROUGH RICE FUTURES

 CHICAGO MERCANTILE EXCHANGE
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FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
525 TENCO INC.	C				51 51									
527 MAN PROFESSIONAL CLEARING	C				92 152		139 79		37 70		38 13		11 27	
527 MAN PROFESSIONAL CLEARING	H				2 2									
685 R.J.O'BRIEN & ASSOCIATES,	C		60 359		536 20		2 24		194 276		69 0		112 0	
690 FORTIS CLEARING AMERICAS,	C								81 157		76 0			
732 RBC CAPITAL MARKETS CORP	C								6 6		4 4			
895 CUNNINGHAM COMMODITIES	C				23 23									
905 ADM INVESTOR SERVICES, INC	C				3 52		27 21		10 9		37 1		8 8	
905 ADM INVESTOR SERVICES, INC	H		25 25		0 169		158 0				48 539		306 403	
TOTALS:			384		898		560		1036		875		894	

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: CORN FUTURES

CHICAGO MERCANTILE EXCHANGE
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FIRM NBR		PREV DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
FIRM NAME	O	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S
940		2												
PENSON GHCO	H	2												
TOTALS:		13526			16784		1788		115		739			

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: ETHANOL FUTURES

 CHICAGO MERCANTILE EXCHANGE
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FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
210 TERM COMMODITIES	H	0 4					0 1		0 20			19 0		
287 MF GLOBAL	C				4 4		4 4					0 2		
370 CITIGROUP GLOBAL MARKETS I	C			0 123	0 77	0 84	0 40			0 3	0 199	0 100	0 101	
405 F C STONE, L.L.C.	C	10 0	9 0		0 2	27 0	45 0		11 0					
405 F C STONE, L.L.C.	H						0 1							
490 BNP PARIBAS SECURITIES COF	C	0 7		17 16			10 24			0 5	26 0	17 0		
525 TENCO INC.	C		0 13	38 0	1 7	20 0	16 38			0 35	49 19	21 18	52 30	
660 J.P. MORGAN FUTURES, INC.	C					29 0								
685 R.J.O'BRIEN & ASSOCIATES,	C	4 0					10 0		55 50		41 0		0 7	
690 FORTIS CLEARING AMERICAS,	C	39 0	48 0	91 0	85 0	1 0	30 7		14 0	16 0	82 0			
714 NEWEDGE USA	C		0 5											
714 NEWEDGE USA LLC	C								0 8					

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 PRODUCT GROUP: GRAINS
 PRODUCT: ETHANOL FUTURES

CHICAGO MERCANTILE EXCHANGE
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FIRM NBR		PREV DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
FIRM NAME	O	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S
905		0	0	0		7			0	27	20	63	86	
ADM INVESTOR SERVICES, INC	H	42	39	7		0			2	0	0	0	0	
TOTALS:		53	57	146	90	84	115		80	43	218	120	138	

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: OATS FUTURES

 CHICAGO MERCANTILE EXCHANGE
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FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
690 FORTIS CLEARING AMERICAS,	C				48 157				222 163		6 66			
714 NEWEDGE USA LLC	C				6 6									
737 ADVANTAGE FUTURES LLC	C				26 26				58 58					
800 ROSENTHAL COLLINS	C										2 2			
825 PTG DIVISION OF NEWEDGE US	C								1 1					
895 CUNNINGHAM COMMODITIES	C				72 72				30 30					
905 ADM INVESTOR SERVICES, INC	C				190 427				53 57		9 4			
TOTALS:					743				447		132			

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: SOYBEAN FUTURES

CHICAGO MERCANTILE EXCHANGE
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FIRM NBR		PREV DEC	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
FIRM NAME	O	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S	I/ S
TOTALS:			1965		235		421		43	420			1,744	

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 BUSINESS DATE: 11/20/2009
 PRODUCT GROUP: GRAINS
 PRODUCT: WHEAT FUTURES

 CHICAGO MERCANTILE EXCHANGE
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FIRM NBR FIRM NAME	O	PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
800 ROSENTHAL COLLINS	C				1194 1556				2659 595		404 1103			
800 ROSENTHAL COLLINS	H				260 629				123 685		660 1757			
800 ROSENTHAL COLLINS GROUP, I	C	529 273												
800 ROSENTHAL COLLINS GROUP, I	H	301 411												
825 PTG DIVISION OF NEWEDGE US	C				5 5				5 5		4 5			
840 SMW TRADING	C				10 10									
840 SMW TRADING	H				593 593						341 341			
895 CUNNINGHAM COMMODITIES	C	1468 1468			582 582				1510 1510		757 787			
905 ADM INVESTOR SERVICES, INC	C	5 199			1382 1192				2448 2569		1934 3007			
905 ADM INVESTOR SERVICES, INC	H										14 14			
940 PENSON GHCO	C	6 6			40 40				12 12					
TOTALS:		26452			20582				34448		22125			

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 CHICAGO MERCANTILE EXCHANGE
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PRODUCT GROUP: GRAINS

PRODUCT: MINI-SIZED WHEAT FUTURES

FIRM NBR FIRM NAME		PREV DEC I/ S	JAN I/ S	FEB I/ S	MAR I/ S	APR I/ S	MAY I/ S	JUN I/ S	JUL I/ S	AUG I/ S	SEP I/ S	OCT I/ S	NOV I/ S	DEC I/ S
118 MACQUARIE FUTURES USA INC	C										3 3			
140 E.M. COMBS & SON DIV OF CU	C										1 16			
287 MF GLOBAL	C										2 2			
405 F C STONE, L.L.C.	C				5 0									
527 MAN PROFESSIONAL CLEARING	C				0 5						20 5			
TOTALS:					5						26			

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