

CBOT Exchange ADV Report - Monthly

October 2009

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	ADV OCT 2009	ADV OCT 2008	% CHG	ADV SEP 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
Commodity Futures								
CORN	198,819	198,802	0.0%	150,179	32.4%	201,452	246,426	-18.3%
SOYBEAN	181,654	161,697	12.3%	111,819	62.5%	140,783	150,390	-6.4%
SOYBEAN MEAL	46,006	44,361	3.7%	46,410	-0.9%	50,483	55,180	-8.5%
SOYBEAN OIL	61,007	61,496	-0.8%	57,997	5.2%	66,908	67,076	-0.3%
SOUTH AMERICAN SOYBEAN	0	0	-	0	-	0	0	-
OATS	1,351	1,384	-2.4%	956	41.3%	1,269	1,881	-32.5%
ROUGH RICE	1,631	1,233	32.3%	841	93.9%	956	1,575	-39.3%
WHEAT	65,964	49,520	33.2%	49,525	33.2%	70,576	77,493	-8.9%
MINI CORN	955	776	23.1%	591	61.6%	789	872	-9.5%
MINI SOYBEAN	2,940	2,528	16.3%	1,201	144.8%	1,842	1,948	-5.4%
MINI WHEAT	317	135	134.8%	174	82.2%	241	300	-19.7%
Commodity Options								
CORN	76,394	102,548	-25.5%	63,058	21.1%	60,226	87,462	-31.1%
SOYBEAN	39,973	40,044	-0.2%	40,640	-1.6%	38,833	41,846	-7.2%
SOYBEAN MEAL	3,149	3,667	-14.1%	3,090	1.9%	3,558	3,664	-2.9%
SOYBEAN OIL	5,119	5,529	-7.4%	4,573	11.9%	5,078	6,304	-19.4%
SOYBEAN CRUSH	9	13	-30.8%	17	-47.1%	14	11	27.3%
OATS	128	103	24.3%	44	190.9%	86	104	-17.3%
ROUGH RICE	39	97	-59.8%	39	-0.0%	52	114	-54.4%
WHEAT	16,336	17,677	-7.6%	12,437	31.4%	15,130	17,297	-12.5%
CORN NEARBY+2 CAL SPRD	0	0	-	0	-	0	0	-
SOYBN NEARBY+2 CAL SPRD	0	0	-	2	-100.0%	2	0	-
WHEAT NEARBY+2 CAL SPRD	0	0	-	10	-100.0%	2	0	-
DEC-JULY WHEAT CAL SPRD	0	0	-	2	-100.0%	1	0	-
JULY-NOV SOYBEAN CAL SPRD	82	0	-	0	-	42	0	-
NOV-NOV SOYBEAN CAL SPRD	2	0	-	105	-98.1%	10	0	-
Interest Rate Futures								
30-YR BOND	233,335	241,700	-3.5%	204,649	14.0%	242,573	380,086	-36.2%
10-YR NOTE	875,854	656,572	33.4%	766,618	14.2%	746,293	1,118,260	-33.3%
5-YR NOTE	420,132	438,251	-4.1%	393,300	6.8%	383,308	732,773	-47.7%
2-YR NOTE	227,836	232,841	-2.1%	186,463	22.2%	175,252	344,421	-49.1%
FED FUND	50,022	96,659	-48.2%	41,548	20.4%	40,620	84,550	-52.0%
10-YR SWAP	1,439	2,701	-46.7%	3,902	-63.1%	3,812	3,908	-2.5%
5-YR SWAP	2,906	3,564	-18.5%	6,172	-52.9%	5,571	4,226	31.8%
MINI EURODOLLAR	0	0	-	0	-	0	0	-
TARGET BINARY	0	0	-	0	-	0	0	-
7-YR SWAP	8	0	-	272	-97.1%	72	1	7100.0%
30-YR SWAP	47	336	-86.0%	403	-88.3%	234	299	-21.7%
3-YR NOTE	221	0	-	298	-25.8%	1,243	0	-

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Interest Rate Options								
30-YR BOND	48,076	62,677	-23.3%	41,136	16.9%	43,493	78,151	-44.3%
10-YR NOTE	153,376	168,018	-8.7%	126,780	21.0%	161,103	245,262	-34.3%
5-YR NOTE	15,319	35,488	-56.8%	16,038	-4.5%	19,652	55,053	-64.3%
2-YR NOTE	9,720	7,742	25.5%	14,028	-30.7%	9,341	10,408	-10.3%
FED FUND	29,694	42,665	-30.4%	25,097	18.3%	15,944	31,559	-49.5%
TARGET BINARY	0	4	-100.0%	0	-	0	38	-100.0%
FLEX 30-YR BOND	1,114	757	47.2%	762	46.2%	468	1,295	-63.9%
FLEX 10-YR NOTE	168	28	500.0%	0	-	23	59	-61.0%
FLEX 5-YR NOTE	0	0	-	0	-	0	2	-100.0%
FLEX 2-YR NOTE	0	0	-	0	-	2	0	-
Equity Index Futures								
\$25 DJ	8	106	-92.5%	6	33.3%	17	45	-62.2%
DJIA	848	4,331	-80.4%	2,238	-62.1%	1,679	4,889	-65.7%
MINI \$5 DOW	156,100	318,600	-51.0%	154,720	0.9%	166,218	216,084	-23.1%
DOW-UBS COMMOD INDEX	148	116	27.6%	1,018	-85.5%	321	300	7.0%
Equity Index Options								
DJIA	82	688	-88.1%	46	78.3%	70	315	-77.8%
MINI \$5 DOW	499	1,483	-66.4%	351	42.2%	285	1,235	-76.9%
Real Estate Futures								
DJ US REAL ESTATE	0	0	-	0	-	0	0	-
Metals Futures								
GOLD 100 OZ	0	0	-	0	-	0	16,349	-100.0%
SILVER 5000 OZ	0	0	-	0	-	0	2,368	-100.0%
MINI GOLD	0	0	-	0	-	0	6,623	-100.0%
MINI SILVER	0	0	-	0	-	0	2,313	-100.0%
Metals Options								
GOLD 100 OZ	0	0	-	0	-	0	122	-100.0%
SILVER 5000 OZ	0	0	-	0	-	0	13	-100.0%
Energy Futures								
ETHANOL	296	124	138.7%	354	-16.4%	238	111	114.4%
ETHANOL FWD	1,591	1,683	-5.5%	1,184	34.4%	945	970	-2.6%
ETHANOL LAB	0	0	-	0	-	2	0	-
ETHANOL GCB	0	0	-	0	-	0	1	-100.0%
Energy Options								
ETHANOL FWD	19	136	-86.0%	22	-13.6%	40	192	-79.2%
TOTAL FUTURES GROUP								
Commodity Futures	560,644	521,932	7.4%	419,693	33.6%	535,299	603,141	-11.2%
Interest Rate Futures	1,811,800	1,672,624	8.3%	1,603,625	13.0%	1,598,978	2,668,524	-40.1%
Equity Index Futures	157,104	323,153	-51.4%	157,982	-0.6%	168,235	221,318	-24.0%
Real Estate Futures	0	0	-	0	-	0	0	-
Metals Futures	0	0	-	0	-	0	27,653	-100.0%
Energy Futures	1,887	1,807	4.4%	1,538	22.7%	1,185	1,082	9.5%
TOTAL FUTURES	2,531,435	2,519,516	0.5%	2,182,838	16.0%	2,303,697	3,521,718	-34.6%

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TOTAL OPTIONS GROUP								
Commodity Options	141,231	169,678	-16.8%	124,017	13.9%	123,034	156,802	-21.5%
Interest Rate Options	257,467	317,379	-18.9%	223,841	15.0%	250,026	421,827	-40.7%
Equity Index Options	581	2,171	-73.2%	397	46.3%	355	1,550	-77.1%
Metals Options	0	0	-	0	-	0	135	-100.0%
Energy Options	19	136	-86.0%	22	-13.6%	40	192	-79.2%
TOTAL OPTIONS	399,298	489,364	-18.4%	348,277	14.6%	373,455	580,506	-35.7%
TOTAL COMBINED								
Commodity	701,875	691,610	1.5%	543,710	29.1%	658,333	759,943	-13.4%
Interest Rate	2,069,267	1,990,003	4.0%	1,827,466	13.2%	1,849,004	3,090,351	-40.2%
Equity Index	157,685	325,324	-51.5%	158,379	-0.4%	168,590	222,868	-24.4%
Real Estate	0	0	-	0	-	0	0	-
Metals	0	0	-	0	-	0	27,788	-100.0%
Energy	1,906	1,943	-1.9%	1,560	22.2%	1,225	1,274	-3.8%
GRAND TOTAL	2,930,733	3,008,880	-2.6%	2,531,115	15.8%	2,677,152	4,102,224	-34.7%