

CME 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								
LIVE CATTLE	33,622	34,830	-3.5%	40,695	-17.4%	34,828	39,948	-12.8%
FEEDER CATTLE	4,730	4,688	0.9%	4,763	-0.7%	4,215	5,234	-19.5%
LEAN HOGS	24,572	22,034	11.5%	31,325	-21.6%	27,633	35,301	-21.7%
PORK BELLIES	66	107	-38.3%	57	15.8%	123	240	-48.7%
LUMBER	1,535	1,575	-2.5%	1,061	44.7%	1,259	1,841	-31.6%
WOOD PULP	1	13	-92.3%	5	-80.0%	16	40	-60.0%
MILK	1,155	1,358	-14.9%	962	20.1%	1,116	1,210	-7.8%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	1	8	-87.5%	3	-66.7%	6	9	-33.3%
BUTTER	0	0	-	1	-100.0%	0	1	-100.0%
BUTTER CS	46	71	-35.2%	54	-14.8%	65	67	-3.0%
CLASS IV MILK	0	0	-	0	-	2	3	-33.3%
DRY WHEY	28	26	7.7%	26	7.7%	18	16	12.5%
GSCI EXCESS RETURN FUT	0	70	-100.0%	3	-100.0%	259	96	169.8%
GOLDMAN SACHS	2,251	1,892	19.0%	2,149	4.7%	2,008	2,108	-4.7%
DLV NFD MILK	0	0	-	0	-	0	0	-
Commodity Options								
LIVE CATTLE	6,909	5,820	18.7%	6,260	10.4%	5,361	4,865	10.2%
FEEDER CATTLE	285	330	-13.6%	361	-21.1%	309	417	-25.9%
LEAN HOGS	2,256	2,920	-22.7%	2,609	-13.5%	2,660	2,112	25.9%
PORK BELLIES	0	0	-	0	-	0	0	-
LUMBER	60	80	-25.0%	45	33.3%	59	67	-11.9%
MILK	625	999	-37.4%	491	27.3%	556	663	-16.1%
MLK MID	3	1	200.0%	3	0.0%	2	1	100.0%
NFD MILK	0	0	-	0	-	0	0	-
BUTTER CS	3	0	-	2	50.0%	1	1	0.0%
DRY WHEY	0	5	-100.0%	6	-100.0%	4	3	33.3%
Interest Rate Futures								
EUROYEN	69	80	-13.7%	113	-38.9%	168	560	-70.0%
EURODOLLARS	1,836,257	1,761,240	4.3%	1,885,925	-2.6%	1,752,449	2,575,327	-32.0%
5-YR SWAP RATE	0	127	-100.0%	0	-	0	141	-100.0%
2-YR SWAP RATE	0	208	-100.0%	0	-	0	183	-100.0%
10-YR SWAP RATE	0	17	-100.0%	0	-	0	94	-100.0%
HICP	0	0	-	0	-	0	0	-
MINI 5-YR ED BD	0	0	-	0	-	2	2	0.0%
EMINI ED	0	0	-	0	-	0	0	-
LEHMAN BRS	0	0	-	0	-	0	2	-100.0%
3-MONTH OIS	30	245	-87.8%	0	-	77	40	92.5%
1-MONTH EURODOLLAR	1,911	2,782	-31.3%	1,477	29.4%	1,775	2,260	-21.5%
Interest Rate Options								
EURODOLLARS	341,192	724,180	-52.9%	431,292	-20.9%	481,911	791,700	-39.1%
EURO MIDCURVE	223,030	86,659	157.4%	225,806	-1.2%	163,512	180,247	-9.3%
TOMMI MIDCURVE	216	180	20.0%	498	-56.6%	395	1,337	-70.5%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	7	51	-86.3%

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Equity Index Futures								
E-MINI S&P500	2,106,917	3,663,421	-42.5%	2,231,631	-5.6%	2,298,576	2,485,264	-7.5%
S&P 500	21,513	69,050	-68.8%	63,727	-66.2%	42,213	64,665	-34.7%
S&P 600 SMALLCAP EMINI	205	232	-11.6%	266	-22.9%	288	439	-34.4%
S&P 600 SMALLCAP	0	5	-100.0%	0	-	0	2	-100.0%
E-MINI MSCI EAFE FUT	1,775	2,216	-19.9%	3,881	-54.3%	2,310	1,546	49.4%
E-MINI MSCI	1,152	864	33.3%	2,461	-53.2%	1,144	591	93.6%
EMINI XINHUA	0	0	-	0	-	0	0	-
SPDR-S&P 500	4	0	-	37	-89.2%	7	5	40.0%
TRAKRS ROGERS	11,952	36,644	-67.4%	23,480	-49.1%	15,144	51,211	-70.4%
TRAKRS BX	0	0	-	0	-	117	108	8.3%
TRAKRS PIMCO	2,092	13,190	-84.1%	1,802	16.1%	3,167	16,373	-80.7%
TRAKRS PIMCO SPTR	806	2,876	-72.0%	498	61.8%	550	1,970	-72.1%
E-MINI MIDCAP	41,871	36,643	14.3%	45,871	-8.7%	36,711	32,302	13.6%
S&P 400 MIDCAP	147	279	-47.3%	422	-65.2%	239	374	-36.1%
S&P 500 GROWTH	0	20	-100.0%	9	-100.0%	4	37	-89.2%
S&P 500/VALUE	0	8	-100.0%	62	-100.0%	19	24	-20.8%
E-MINI RUSSELL 2000	0	0	-	0	-	0	217,291	-100.0%
RUSSELL 2000	0	0	-	0	-	0	2,168	-100.0%
IWM-RUSSELL	0	0	-	0	-	0	3	-100.0%
E-MINI NASDAQ 100	320,367	534,230	-40.0%	324,189	-1.2%	317,650	447,468	-29.0%
NASDAQ	2,051	5,477	-62.6%	4,008	-48.8%	3,098	5,888	-47.4%
QQQ-NASDAQ	0	1	-100.0%	0	-	2	3	-33.3%
NIKKEI 225 (\$) STOCK	9,878	23,282	-57.6%	14,541	-32.1%	12,074	17,855	-32.4%
NIKKEI 225 (YEN) STOCK	16,857	33,236	-49.3%	20,003	-15.7%	16,894	18,660	-9.5%
S&P FIN SECT INDEX	5	27	-81.5%	29	-82.8%	27	43	-37.2%
E-MINI S&P500 EURO DENOM	0	65	-100.0%	0	-	0	7	-100.0%
TECH SPECTOR	0	0	-	0	-	0	0	-
Equity Index Options								
E-MINI S&P500	88,597	125,777	-29.6%	69,289	27.9%	73,357	91,262	-19.6%
S&P 500	35,100	98,432	-64.3%	35,072	0.1%	43,768	68,439	-36.0%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
E-MINI MIDCAP	27	1	2600.0%	23	17.4%	20	26	-23.1%
S&P 400 MIDCAP	0	0	-	0	-	0	2	-100.0%
E-MINI RUSSELL 2000	0	0	-	0	-	0	5,568	-100.0%
RUSSELL 2000	0	0	-	0	-	0	31	-100.0%
E-MINI NASDAQ 100	1,960	2,931	-33.1%	3,229	-39.3%	1,771	2,453	-27.8%
NASDAQ	3	21	-85.7%	7	-57.1%	6	61	-90.2%
NIKKEI 225 (\$) STOCK	14	130	-89.2%	14	0.0%	19	75	-74.7%
EOM S&P 500	8,725	5,953	46.6%	4,576	90.7%	6,326	10,785	-41.3%
EOM EMINI S&P	5,461	2,272	140.4%	5,271	3.6%	3,391	4,446	-23.7%
EOW1 S&P 500	1,359	0	-	2,029	-33.0%	368	0	-
EOW1 EMINI S&P 500	868	0	-	863	0.6%	179	0	-
EOW2 S&P 500	957	0	-	1,021	-6.3%	206	0	-
EOW2 EMINI S&P 500	828	0	-	449	84.4%	132	0	-
Real Estate Futures								
HOUSING INDEX	0	1	-100.0%	0	-	0	5	-100.0%
Real Estate Options								
HOUSING INDEX	0	0	-	0	-	0	0	-

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FX Futures								
AUSTRALIAN DOLLAR	88,362	33,608	162.9%	89,063	-0.8%	61,850	47,808	29.4%
BRITISH POUND	130,219	68,874	89.1%	125,917	3.4%	96,392	84,807	13.7%
BRAZIL REAL	165	246	-32.9%	133	24.1%	114	296	-61.5%
CANADIAN DOLLAR	73,924	35,344	109.2%	78,324	-5.6%	57,802	47,785	21.0%
E-MINI EURO FX	4,070	4,084	-0.3%	2,501	62.7%	2,525	3,092	-18.3%
EURO FX	246,813	198,102	24.6%	243,994	1.2%	207,943	219,797	-5.4%
E-MINI JAPANESE YEN	94	119	-21.0%	129	-27.1%	104	103	1.0%
JAPANESE YEN	98,071	135,555	-27.7%	107,664	-8.9%	88,810	137,626	-35.5%
MEXICAN PESO	23,109	10,045	130.1%	24,855	-7.0%	14,950	24,048	-37.8%
NEW ZEALND DOLLAR	5,524	1,765	213.0%	8,602	-35.8%	4,352	3,534	23.1%
NKR/USD CROSS RATE	37	14	164.3%	108	-65.7%	45	31	45.2%
RUSSIAN RUBLE	522	684	-23.7%	957	-45.5%	642	913	-29.7%
S.AFRICAN RAND	104	614	-83.1%	657	-84.2%	259	354	-26.8%
SWISS FRANC	49,934	45,320	10.2%	48,344	3.3%	39,374	64,098	-38.6%
AD/CD CROSS RATES	1	0	-	34	-97.1%	9	13	-30.8%
AD/JY CROSS RATES	21	0	-	22	-4.5%	10	3	233.3%
AD/NE CROSS RATES	2	44	-95.5%	0	-	1	5	-80.0%
BP/JY CROSS RATES	42	2	2000.0%	67	-37.3%	20	15	33.3%
BP/SF CROSS RATES	0	0	-	0	-	0	4	-100.0%
CD/JY CROSS RATES	0	0	-	0	-	1	0	-
EC/AD CROSS RATES	0	0	-	2	-100.0%	2	1	100.0%
EC/CD CROSS RATES	0	0	-	2	-100.0%	1	0	-
EC/NOK CROSS RATES	0	0	-	0	-	1	18	-94.4%
EC/SEK CROSS RATES	0	0	-	0	-	1	0	-
EFX/BP CROSS RATES	708	212	234.0%	937	-24.4%	449	285	57.5%
EFX/JY CROSS RATES	661	896	-26.2%	1,126	-41.3%	875	1,355	-35.4%
EFX/SF CROSS RATES	208	94	121.3%	544	-61.8%	256	215	19.1%
SF/JY CROSS RATES	2	0	-	2	0.0%	1	9	-88.9%
SKR/USD CROSS RATES	3	3	0.0%	52	-94.2%	24	10	140.0%
CME\$INDEX	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	3	-100.0%	2	-100.0%	0	3	-100.0%
CZECK KORUNA (EC)	0	0	-	0	-	0	1	-100.0%
HUNGARIAN FORINT (US)	1	18	-94.4%	8	-87.5%	3	3	0.0%
HUNGARIAN FORINT (EC)	0	0	-	0	-	0	1	-100.0%
POLISH ZLOTY (US)	62	65	-4.6%	100	-38.0%	53	93	-43.0%
POLISH ZLOTY (EC)	140	36	288.9%	372	-62.4%	82	67	22.4%
SHEKEL	23	21	9.5%	12	91.7%	25	11	127.3%
RMB USD	55	64	-14.1%	31	77.4%	30	61	-50.8%
KOREAN WON	3	2	50.0%	6	-50.0%	2	1	100.0%
TURKISH LIRA	96	0	-	88	9.1%	31	0	-
TURKISH LIRA (EU)	203	0	-	158	28.5%	92	0	-
E-MICRO EUR/USD	1,998	0	-	1,994	0.2%	1,565	0	-
E-MICRO GBP/USD	1,099	0	-	611	79.9%	654	0	-
E-MICRO USD/CAD	164	0	-	138	18.8%	166	0	-
E-MICRO USD/CHF	37	0	-	65	-43.1%	67	0	-
E-MICRO USD/JPY	311	0	-	374	-16.8%	419	0	-
E-MICRO AUD/USD	271	0	-	188	44.1%	256	0	-

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FX Options								
AUSTRALIAN DOLLAR	1,191	1,610	-26.0%	887	34.3%	1,067	820	30.1%
BRITISH POUND	1,734	2,526	-31.4%	1,479	17.2%	1,915	2,362	-18.9%
BRAZIL REAL	0	0	-	0	-	7	0	-
CANADIAN DOLLAR	2,521	2,161	16.7%	1,511	66.8%	1,803	1,571	14.8%
EURO FX	9,674	10,623	-8.9%	9,265	4.4%	7,797	11,477	-32.1%
JAPANESE YEN	3,435	4,374	-21.5%	3,283	4.6%	2,898	3,600	-19.5%
MEXICAN PESO	3	4	-25.0%	0	-	0	4	-100.0%
SWISS FRANC	312	1,227	-74.6%	349	-10.6%	479	777	-38.4%
EFX/SF CROSS RATES	0	0	-	0	-	2	0	-
JAPANESE YEN (EU)	173	523	-66.9%	95	82.1%	174	588	-70.4%
EURO FX (EU)	357	980	-63.6%	375	-4.8%	340	1,689	-79.9%
SWISS FRANC (EU)	98	145	-32.4%	60	63.3%	86	150	-42.7%
CANADIAN DOLLAR (EU)	144	152	-5.3%	80	80.0%	106	245	-56.7%
BRITISH POUND (EU)	157	474	-66.9%	155	1.3%	266	372	-28.5%
AUSTRALIAN DLR (EU)	27	0	-	3	800.0%	16	0	-
Weather Futures								
HDD WEATHER	272	242	12.4%	54	403.7%	255	443	-42.4%
CDD WEATHER	0	0	-	269	-100.0%	254	556	-54.3%
HDD SEASONAL STRIP	8	70	-88.6%	51	-84.3%	12	23	-47.8%
CDD SEASONAL STRIP	0	0	-	2	-100.0%	13	16	-18.7%
HDD WEATHER EUROPEAN	155	131	18.3%	6	2483.3%	66	19	247.4%
CAT WEATHER EUROPEAN	0	0	-	2	-100.0%	4	2	100.0%
HDD EURO SEASONAL STRIP	9	0	-	0	-	1	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
WKLY AVG TEMP	0	2	-100.0%	0	-	7	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
Weather Options								
HDD WEATHER	39	206	-81.1%	128	-69.5%	120	184	-34.8%
CDD WEATHER	0	0	-	96	-100.0%	128	118	8.5%
HDD SEASONAL STRIP	1,739	1,186	46.6%	1,396	24.6%	478	564	-15.2%
CDD SEASONAL STRIP	0	0	-	0	-	472	1,160	-59.3%
HDD WEATHER EUROPEAN	0	0	-	0	-	17	0	-
HDD EURO SEASONAL STRIP	45	0	-	95	-52.6%	14	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	36	66	-45.5%
SEASONAL ACCUM HURRICANE	0	0	-	0	-	0	9	-100.0%
SEASNL MAXIMUM HURRICANI	0	0	-	0	-	0	122	-100.0%
PACIFIC RIM DAT SS WTHR	200	0	-	0	-	20	41	-51.2%
SBIN M HURR	0	0	-	0	-	14	21	-33.3%
SBIN M HURR EVENT2	0	0	-	0	-	5	0	-
TOTAL FUTURES GROUP								
Commodity Futures	68,007	66,672	2.0%	81,104	-16.1%	71,548	86,114	-16.9%
Interest Rate Futures	1,838,267	1,764,699	4.2%	1,887,515	-2.6%	1,754,471	2,578,609	-32.0%
Equity Index Futures	2,537,592	4,421,766	-42.6%	2,736,917	-7.3%	2,750,234	3,364,297	-18.3%
Real Estate Futures	0	1	-100.0%	0	-	0	5	-100.0%
FX Futures	727,059	535,834	35.7%	738,183	-1.5%	580,258	636,466	-8.8%
Weather Futures	444	445	-0.2%	384	15.6%	613	1,059	-42.1%
TOTAL FUTURES	5,171,369	6,789,417	-23.8%	5,444,103	-5.0%	5,157,124	6,666,550	-22.6%

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TOTAL OPTIONS GROUP								
Commodity Options	10,141	10,155	-0.1%	9,777	3.7%	8,952	8,129	10.1%
Interest Rate Options	564,438	811,019	-30.4%	657,596	-14.2%	645,825	973,335	-33.6%
Equity Index Options	143,899	235,517	-38.9%	121,843	18.1%	129,543	183,148	-29.3%
Real Estate Options	0	0	-	0	-	0	0	-
FX Options	19,826	24,799	-20.1%	17,542	13.0%	16,956	23,655	-28.3%
Weather Options	2,023	1,392	45.3%	1,715	18.0%	1,304	2,285	-42.9%
TOTAL OPTIONS	740,327	1,082,882	-31.6%	808,473	-8.4%	802,580	1,190,552	-32.6%
TOTAL COMBINED								
Commodity	78,148	76,827	1.7%	90,881	-14.0%	80,500	94,243	-14.6%
Interest Rate	2,402,705	2,575,718	-6.7%	2,545,111	-5.6%	2,400,296	3,551,944	-32.4%
Equity Index	2,681,491	4,657,283	-42.4%	2,858,760	-6.2%	2,879,777	3,547,445	-18.8%
Real Estate	0	1	-100.0%	0	-	0	5	-100.0%
FX	746,885	560,633	33.2%	755,725	-1.2%	597,214	660,121	-9.5%
Weather	2,467	1,837	34.3%	2,099	17.5%	1,917	3,344	-42.7%
GRAND TOTAL	5,911,696	7,872,299	-24.9%	6,252,576	-5.5%	5,959,704	7,857,102	-24.1%