

**CME Exchange ADV Report - Monthly**

June 2009

Page 1 of 5

	ADV JUN 2009	ADV JUN 2008	% CHG	ADV MAY 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
<b>Commodity Futures</b>								
LIVE CATTLE	28,084	34,825	-19.4%	36,077	-22.2%	33,921	39,401	-13.9%
FEEDER CATTLE	3,675	3,586	2.5%	3,161	16.3%	3,981	5,122	-22.3%
LEAN HOGS	33,071	44,698	-26.0%	31,013	6.6%	27,820	36,873	-24.6%
PORK BELLIES	164	267	-38.6%	127	29.1%	154	271	-43.2%
LUMBER	1,547	1,827	-15.3%	1,217	27.1%	1,244	1,916	-35.1%
WOOD PULP	3	48	-93.8%	15	-80.0%	24	43	-44.2%
MILK	1,223	1,364	-10.3%	1,082	13.0%	1,135	1,190	-4.6%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	5	7	-28.6%	6	-16.7%	8	7	14.3%
BUTTER	0	0	-	0	-	0	1	-100.0%
BUTTER CS	56	65	-13.8%	50	12.0%	71	70	1.4%
CLASS IV MILK	0	2	-100.0%	1	-100.0%	3	4	-25.0%
DRY WHEY	19	15	26.7%	19	0.0%	16	15	6.7%
GSCI EXCESS RETURN FUT	784	99	691.9%	400	96.0%	384	100	284.0%
GOLDMAN SACHS	1,955	1,897	3.1%	2,141	-8.7%	1,943	2,250	-13.6%
DLV NFD MILK	0	0	-	0	-	0	0	-
<b>Commodity Options</b>								
LIVE CATTLE	4,370	5,336	-18.1%	5,366	-18.6%	5,061	4,995	1.3%
FEEDER CATTLE	359	246	45.9%	279	28.7%	294	452	-35.0%
LEAN HOGS	3,699	1,989	86.0%	2,885	28.2%	2,647	2,003	32.2%
PORK BELLIES	0	1	-100.0%	0	-	0	1	-100.0%
LUMBER	70	59	18.6%	42	66.7%	64	71	-9.9%
MILK	874	810	7.9%	499	75.2%	568	588	-3.4%
MLK MID	1	1	0.0%	2	-50.0%	2	1	100.0%
NFD MILK	0	0	-	1	-100.0%	0	0	-
BUTTER CS	0	0	-	2	-100.0%	1	1	0.0%
DRY WHEY	2	8	-75.0%	6	-66.7%	2	3	-33.3%
<b>Interest Rate Futures</b>								
1MOS LIBOR	1,726	2,946	-41.4%	2,410	-28.4%	1,973	2,545	-22.5%
EUROYEN	280	661	-57.6%	51	449.0%	180	754	-76.1%
EURODOLLARS	2,319,155	2,861,262	-18.9%	1,733,276	33.8%	1,705,381	2,850,102	-40.2%
5-YR SWAP RATE	0	389	-100.0%	0	-	0	151	-100.0%
2-YR SWAP RATE	0	506	-100.0%	0	-	0	188	-100.0%
10-YR SWAP RATE	0	307	-100.0%	0	-	0	105	-100.0%
HICP	0	1	-100.0%	0	-	0	1	-100.0%
MINI 5-YR ED BD	0	12	-100.0%	0	-	4	3	33.3%
EMINI ED	0	0	-	0	-	0	0	-
LEHMAN BRS	0	2	-100.0%	0	-	0	2	-100.0%
3-MONTH OIS	209	0	-	155	34.8%	115	0	-
<b>Interest Rate Options</b>								
EURODOLLARS	600,629	727,892	-17.5%	571,869	5.0%	533,885	901,414	-40.8%
EURO MIDCURVE	249,888	169,221	47.7%	190,114	31.4%	126,221	215,266	-41.4%
TOMMI MIDCURVE	1,542	975	58.2%	338	356.2%	475	1,885	-74.8%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	12	0	-

**CME Exchange ADV Report - Monthly**

June 2009

Page 2 of 5

	ADV JUN 2009	ADV JUN 2008	% CHG	ADV MAY 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
<b>Equity Index Futures</b>								
E-MINI S&P500	2,217,219	2,367,806	-6.4%	2,303,004	-3.7%	2,490,034	2,209,168	12.7%
S&P 500	74,433	94,232	-21.0%	26,736	178.4%	49,779	63,824	-22.0%
S&P 600 SMALLCAP EMINI	350	583	-40.0%	410	-14.6%	314	376	-16.5%
S&P 600 SMALLCAP	0	1	-100.0%	0	-	0	0	-
E-MINI MSCI EAFE FUT	4,058	2,535	60.1%	1,384	193.2%	2,547	1,388	83.5%
E-MINI MSCI	1,755	919	91.0%	567	209.5%	1,079	431	150.3%
EMINI XINHUA	0	0	-	0	-	0	0	-
SPDR-S&P 500	3	16	-81.3%	3	0.0%	4	7	-42.9%
TRAKRS ROGERS	20,646	30,367	-32.0%	22,864	-9.7%	16,642	54,633	-69.5%
TRAKRS BX	0	36	-100.0%	0	-	198	71	178.9%
TRAKRS PIMCO	5,792	9,131	-36.6%	4,135	40.1%	3,902	20,436	-80.9%
TRAKRS PIMCO SPTR	371	2,086	-82.2%	390	-4.9%	561	2,338	-76.0%
E-MINI MIDCAP	38,865	40,912	-5.0%	33,642	15.5%	36,784	30,961	18.8%
S&P 400 MIDCAP	456	757	-39.8%	85	436.5%	279	364	-23.4%
S&P 500 GROWTH	13	81	-84.0%	0	-	4	47	-91.5%
S&P 500/VALUE	53	66	-19.7%	5	960.0%	21	25	-16.0%
E-MINI RUSSELL 2000	0	307,407	-100.0%	0	-	0	268,599	-100.0%
RUSSELL 2000	0	4,552	-100.0%	0	-	0	2,836	-100.0%
IWM-RUSSELL	0	7	-100.0%	0	-	0	4	-100.0%
E-MINI NASDAQ 100	305,537	471,995	-35.3%	312,028	-2.1%	327,809	426,362	-23.1%
NASDAQ	3,476	9,177	-62.1%	2,673	30.0%	3,385	6,108	-44.6%
QQQ-NASDAQ	1	6	-83.3%	1	0.0%	2	4	-50.0%
NIKKEI 225 (\$) STOCK	12,524	21,422	-41.5%	10,987	14.0%	12,775	16,752	-23.7%
NIKKEI 225 (YEN) STOCK	17,666	17,375	1.7%	15,238	15.9%	17,383	15,159	14.7%
S&P FIN SECT INDEX	0	0	-	0	-	19	60	-68.3%
E-MINI S&P500 EURO DENOM	0	0	-	0	-	1	0	-
<b>Equity Index Options</b>								
E-MINI S&P500	61,052	89,526	-31.8%	77,598	-21.3%	73,483	81,181	-9.5%
S&P 500	39,804	61,632	-35.4%	42,809	-7.0%	48,152	60,692	-20.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	0	-
E-MINI MIDCAP	17	68	-75.0%	17	0.0%	16	19	-15.8%
S&P 400 MIDCAP	0	3	-100.0%	0	-	0	3	-100.0%
E-MINI RUSSELL 2000	0	5,655	-100.0%	0	-	0	8,417	-100.0%
RUSSELL 2000	0	35	-100.0%	0	-	0	53	-100.0%
E-MINI NASDAQ 100	1,997	3,562	-43.9%	1,666	19.9%	1,120	2,370	-52.7%
NASDAQ	2	76	-97.4%	3	-33.3%	4	62	-93.5%
NIKKEI 225 (\$) STOCK	14	111	-87.4%	25	-44.0%	22	58	-62.1%
EOM S&P 500	3,373	11,994	-71.9%	3,516	-4.1%	5,754	10,019	-42.6%
EOM EMINI S&P	1,631	4,207	-61.2%	3,402	-52.1%	2,550	4,328	-41.1%
<b>Real Estate Futures</b>								
HOUSING INDEX	0	3	-100.0%	2	-100.0%	0	5	-100.0%
<b>Real Estate Options</b>								
HOUSING INDEX	0	0	-	0	-	0	0	-

**CME Exchange ADV Report - Monthly**

June 2009

Page 3 of 5

	ADV JUN 2009	ADV JUN 2008	% CHG	ADV MAY 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	76,963	50,933	51.1%	50,325	52.9%	47,891	48,155	-0.5%
BRITISH POUND	118,593	98,037	21.0%	86,820	36.6%	84,514	84,328	0.2%
BRAZIL REAL	65	83	-21.7%	216	-69.9%	96	326	-70.6%
CANADIAN DOLLAR	76,895	54,852	40.2%	61,100	25.9%	50,238	49,426	1.6%
E-MINI EURO FX	2,979	3,211	-7.2%	2,398	24.2%	2,404	2,689	-10.6%
EURO FX	239,153	252,952	-5.5%	187,945	27.2%	195,309	209,222	-6.6%
E-MINI JAPANESE YEN	76	87	-12.6%	65	16.9%	108	94	14.9%
JAPANESE YEN	87,847	152,089	-42.2%	80,045	9.7%	82,628	138,286	-40.2%
MEXICAN PESO	15,362	34,029	-54.9%	8,792	74.7%	11,698	26,212	-55.4%
NEW ZEALND DOLLAR	7,202	5,801	24.2%	2,684	168.3%	3,178	3,724	-14.7%
NKR/USD CROSS RATE	89	85	4.7%	46	93.5%	45	34	32.4%
RUSSIAN RUBLE	726	433	67.7%	645	12.6%	560	617	-9.2%
S.AFRICAN RAND	689	612	12.6%	114	504.4%	268	326	-17.8%
SWISS FRANC	49,731	85,195	-41.6%	36,560	36.0%	36,960	63,898	-42.2%
AD/CD CROSS RATES	24	40	-40.0%	1	2300.0%	8	18	-55.6%
AD/JY CROSS RATES	9	1	800.0%	5	80.0%	9	0	-
AD/NE CROSS RATES	0	1	-100.0%	0	-	0	0	-
BP/JY CROSS RATES	7	7	0.0%	2	250.0%	8	1	700.0%
BP/SF CROSS RATES	0	2	-100.0%	0	-	0	2	-100.0%
CD/JY CROSS RATES	0	0	-	0	-	0	0	-
EC/AD CROSS RATES	11	0	-	0	-	2	2	0.0%
EC/CD CROSS RATES	0	2	-100.0%	0	-	0	0	-
EC/NOK CROSS RATES	0	40	-100.0%	8	-100.0%	2	23	-91.3%
EC/SEK CROSS RATES	1	0	-	0	-	1	0	-
EFX/BP CROSS RATES	675	357	89.1%	435	55.2%	363	283	28.3%
EFX/JY CROSS RATES	995	1,590	-37.4%	707	40.7%	798	1,468	-45.6%
EFX/SF CROSS RATES	553	271	104.1%	344	60.8%	243	278	-12.6%
SF/JY CROSS RATES	7	1	600.0%	2	250.0%	2	15	-86.7%
SKR/USD CROSS RATES	38	4	850.0%	53	-28.3%	23	15	53.3%
CME\$INDEX	0	0	-	0	-	0	0	-
CZECK KORUNA (US)	0	0	-	0	-	1	3	-66.7%
CZECK KORUNA (EC)	0	0	-	0	-	0	1	-100.0%
HUNGARIAN FORINT (US)	5	1	400.0%	2	150.0%	4	2	100.0%
HUNGARIAN FORINT (EC)	1	0	-	0	-	0	1	-100.0%
POLISH ZLOTY (US)	70	272	-74.3%	42	66.7%	45	106	-57.5%
POLISH ZLOTY (EC)	33	124	-73.4%	22	50.0%	25	76	-67.1%
SHEKEL	25	16	56.3%	36	-30.6%	30	7	328.6%
RMB USD	3	96	-96.9%	12	-75.0%	31	64	-51.6%
KOREAN WON	1	0	-	1	0.0%	1	0	-
TURKISH LIRA	38	0	-	13	192.3%	13	0	-
TURKISH LIRA (EU)	205	0	-	13	1476.9%	55	0	-
E-MICRO EUR/USD	2,541	0	-	2,828	-10.1%	1,390	0	-
E-MICRO GBP/USD	826	0	-	1,092	-24.4%	615	0	-
E-MICRO USD/CAD	280	0	-	370	-24.3%	159	0	-
E-MICRO USD/CHF	117	0	-	92	27.2%	71	0	-
E-MICRO USD/JPY	537	0	-	378	42.1%	458	0	-
E-MICRO AUD/USD	534	0	-	458	16.6%	282	0	-

## CME Exchange ADV Report - Monthly

June 2009

Page 4 of 5

	ADV JUN 2009	ADV JUN 2008	% CHG	ADV MAY 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
<b>FX Options</b>								
AUSTRALIAN DOLLAR	1,092	725	50.6%	1,708	-36.1%	1,224	411	197.8%
BRITISH POUND	2,514	1,506	66.9%	2,604	-3.5%	2,166	2,393	-9.5%
BRAZIL REAL	14	0	-	0	-	11	0	-
CANADIAN DOLLAR	2,368	1,320	79.4%	2,391	-1.0%	1,775	1,537	15.5%
EURO FX	8,575	10,669	-19.6%	8,541	0.4%	7,605	10,928	-30.4%
JAPANESE YEN	1,763	4,091	-56.9%	2,459	-28.3%	2,979	3,926	-24.1%
MEXICAN PESO	0	0	-	0	-	0	0	-
SWISS FRANC	424	454	-6.6%	450	-5.8%	612	646	-5.3%
EFX/SF CROSS RATES	0	0	-	0	-	3	0	-
JAPANESE YEN (EU)	134	740	-81.9%	83	61.4%	201	634	-68.3%
EURO FX (EU)	382	2,332	-83.6%	356	7.3%	351	1,762	-80.1%
SWISS FRANC (EU)	140	108	29.6%	112	25.0%	104	133	-21.8%
CANADIAN DOLLAR (EU)	111	226	-50.9%	199	-44.2%	116	290	-60.0%
BRITISH POUND (EU)	366	294	24.5%	296	23.6%	333	355	-6.2%
AUSTRALIAN DLR (EU)	5	0	-	1	400.0%	17	0	-
<b>Weather Futures</b>								
HDD WEATHER	0	0	-	0	-	374	534	-30.0%
CDD WEATHER	618	1,180	-47.6%	484	27.7%	198	518	-61.8%
HDD SEASONAL STRIP	0	0	-	0	-	2	9	-77.8%
CDD SEASONAL STRIP	68	14	385.7%	16	325.0%	15	14	7.1%
HDD WEATHER EUROPEAN	0	0	-	0	-	83	7	1085.7%
CAT WEATHER EUROPEAN	10	2	400.0%	3	233.3%	2	2	0.0%
HDD EURO SEASONAL STRIP	0	5	-100.0%	0	-	0	2	-100.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	1	0	-
WKLY AVG TEMP	57	0	-	5	1040.0%	14	0	-
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
<b>Weather Options</b>								
HDD WEATHER	0	0	-	0	-	176	258	-31.8%
CDD WEATHER	369	448	-17.6%	243	51.9%	110	130	-15.4%
HDD SEASONAL STRIP	114	143	-20.3%	0	-	48	331	-85.5%
CDD SEASONAL STRIP	507	934	-45.7%	588	-13.8%	738	1,783	-58.6%
HDD WEATHER EUROPEAN	0	0	-	0	-	29	0	-
HDD EURO SEASONAL STRIP	0	0	-	0	-	0	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	60	112	-46.4%
SEASONAL ACCUM HURRICANE	0	0	-	0	-	0	16	-100.0%
SEASNL MAXIMUM HURRICANI	0	0	-	0	-	0	208	-100.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	69	-100.0%
SBIN M HURR	0	105	-100.0%	0	-	24	29	-17.2%
SBIN M HURR EVENT2	0	0	-	0	-	8	0	-
<b>TOTAL FUTURES GROUP</b>								
Commodity Futures	70,586	88,700	-20.4%	75,309	-6.3%	70,704	87,263	-19.0%
Interest Rate Futures	2,321,370	2,866,086	-19.0%	1,735,892	33.7%	1,707,653	2,853,851	-40.2%
Equity Index Futures	2,703,218	3,381,469	-20.1%	2,734,152	-1.1%	2,963,522	3,119,953	-5.0%
Real Estate Futures	0	3	-100.0%	2	-100.0%	0	5	-100.0%
FX Futures	683,906	741,224	-7.7%	524,671	30.3%	520,536	629,702	-17.3%
Weather Futures	753	1,201	-37.3%	508	48.2%	689	1,086	-36.6%
<b>TOTAL FUTURES</b>	<b>5,779,833</b>	<b>7,078,683</b>	<b>-18.3%</b>	<b>5,070,534</b>	<b>14.0%</b>	<b>5,263,104</b>	<b>6,691,860</b>	<b>-21.4%</b>

## CME Exchange ADV Report - Monthly

June 2009

Page 5 of 5

	ADV JUN 2009	ADV JUN 2008	% CHG	ADV MAY 2009	% CHG	ADV Y.T.D 2009	ADV Y.T.D 2008	% CHG
<b>TOTAL OPTIONS GROUP</b>								
Commodity Options	9,375	8,450	10.9%	9,082	3.2%	8,639	8,115	6.5%
Interest Rate Options	852,059	898,088	-5.1%	762,321	11.8%	660,593	1,118,565	-40.9%
Equity Index Options	107,890	176,869	-39.0%	129,036	-16.4%	131,101	167,202	-21.6%
Real Estate Options	0	0	-	0	-	0	0	-
FX Options	17,888	22,465	-20.4%	19,200	-6.8%	17,497	23,015	-24.0%
Weather Options	990	1,630	-39.3%	831	19.1%	1,193	2,936	-59.4%
<b>TOTAL OPTIONS</b>	<b>988,202</b>	<b>1,107,502</b>	<b>-10.8%</b>	<b>920,470</b>	<b>7.4%</b>	<b>819,023</b>	<b>1,319,833</b>	<b>-37.9%</b>
<b>TOTAL COMBINED</b>								
Commodity	79,961	97,150	-17.7%	84,391	-5.2%	79,343	95,378	-16.8%
Interest Rate	3,173,429	3,764,174	-15.7%	2,498,213	27.0%	2,368,246	3,972,416	-40.4%
Equity Index	2,811,108	3,558,338	-21.0%	2,863,188	-1.8%	3,094,623	3,287,155	-5.9%
Real Estate	0	3	-100.0%	2	-100.0%	0	5	-100.0%
FX	701,794	763,689	-8.1%	543,871	29.0%	538,033	652,717	-17.6%
Weather	1,743	2,831	-38.4%	1,339	30.2%	1,882	4,022	-53.2%
<b>GRAND TOTAL</b>	<b>6,768,035</b>	<b>8,186,185</b>	<b>-17.3%</b>	<b>5,991,004</b>	<b>13.0%</b>	<b>6,082,127</b>	<b>8,011,693</b>	<b>-24.1%</b>