

CME Exchange Open Interest Report - Monthly

October 2009

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	Open Interest OCT 2009	Open Interest OCT 2008	% CHG	Open Interest SEP 2009	% CHG
Commodity Futures					
LIVE CATTLE	271,161	213,233	27.2%	257,669	5.2%
FEEDER CATTLE	26,740	20,078	33.2%	26,799	-0.2%
LEAN HOGS	158,811	170,140	-6.7%	145,334	9.3%
PORK BELLIES	607	933	-34.9%	639	-5.0%
LUMBER	9,426	8,531	10.5%	10,678	-11.7%
WOOD PULP	2,381	3,070	-22.4%	2,647	-10.0%
MILK	25,375	39,277	-35.4%	24,859	2.1%
MLK MID	11	9	22.2%	0	
NFD MILK	416	927	-55.1%	521	-20.2%
BUTTER	0	0		1	-100.0%
BUTTER CS	3,240	3,478	-6.8%	3,954	-18.1%
CLASS IV MILK	52	182	-71.4%	56	-7.1%
DRY WHEY	1,883	1,419	32.7%	1,686	11.7%
GSCI EXCESS RETURN FUT	39,937	12,727	213.8%	39,937	0.0%
GOLDMAN SACHS	20,490	15,673	30.7%	17,578	16.6%
DLV NFD MILK	0	0		2	-100.0%
Commodity Options					
LIVE CATTLE	205,914	165,589	24.4%	209,889	-1.9%
FEEDER CATTLE	5,466	4,548	20.2%	7,353	-25.7%
LEAN HOGS	80,395	81,290	-1.1%	97,816	-17.8%
PORK BELLIES	4	9	-55.6%	4	0.0%
LUMBER	1,055	1,485	-29.0%	1,206	-12.5%
MILK	37,811	51,214	-26.2%	43,783	-13.6%
MLK MID	223	133	67.7%	249	-10.4%
NFD MILK	18	0		29	-37.9%
BUTTER	0	0		0	
BUTTER CS	132	90	46.7%	98	34.7%
DRY WHEY	417	330	26.4%	529	-21.2%
Interest Rate Futures					
EUROYEN	3,135	9,888	-68.3%	2,722	15.2%
EURODOLLARS	7,194,971	8,248,719	-12.8%	6,593,975	9.1%
5-YR SWAP RATE	0	0		0	
2-YR SWAP RATE	0	0		0	
10-YR SWAP RATE	0	0		0	
HICP	0	20	-100.0%	0	
MINI 5-YR ED BD	0	0		0	
EMINI ED	17	0		17	0.0%
LEHMAN BRS	0	0		0	
3-MONTH OIS	4,480	2,444	83.3%	3,830	17.0%
1-MONTH EURODOLLAR	48,346	36,745	31.6%	24,758	95.3%
Interest Rate Options					
EUROYEN	0	0		0	
EURODOLLARS	12,783,863	16,912,415	-24.4%	11,694,733	9.3%
EURO MIDCURVE	3,838,871	1,865,065	105.8%	3,408,510	12.6%
TOMMI MIDCURVE	400	202	98.0%	0	
EURODOLLAR SPRD OPTIONS	0	6,002	-100.0%	0	

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Equity Index Futures					
E-MINI S&P500	2,519,097	2,927,216	-13.9%	2,330,560	8.1%
S&P 500	390,811	610,108	-35.9%	371,561	5.2%
S&P 600 SMALLCAP EMINI	491	1,965	-75.0%	569	-13.7%
S&P 600 SMALLCAP	0	2	-100.0%	0	
E-MINI MSCI EAFE FUT	25,046	24,326	3.0%	24,456	2.4%
E-MINI MSCI	17,239	12,846	34.2%	17,220	0.1%
EMINI XINHUA	0	0		0	
SPDR-S&P 500	2	0	-	4	-50.0%
S&P ASIA 50	0	0		0	
TRAKRS L/S TECH II	0	0		0	
TRAKRS ROGERS	7,624,975	17,909,147	-57.4%	7,576,990	0.6%
TRAKRS LMC II	0	0		0	
TRAKRS BXY	3,500	36,100	-90.3%	3,500	0.0%
TRAKRS PIMCO	1,569,676	2,039,993	-23.1%	1,613,689	-2.7%
TRAKRS PIMCO SPTR	316,163	465,319	-32.1%	333,903	-5.3%
E-MINI MIDCAP	105,830	111,829	-5.4%	107,286	-1.4%
S&P 400 MIDCAP	2,746	7,046	-61.0%	2,524	8.8%
S&P 500 GROWTH	87	266	-67.3%	82	6.1%
S&P 500/VALUE	568	809	-29.8%	576	-1.4%
E-MINI RUSSELL 2000	0	0		0	
RUSSELL 2000	0	0		0	
IWM-RUSSELL	0	0	-	0	
E-MINI NASDAQ 100	321,427	358,810	-10.4%	323,190	-0.5%
NASDAQ	18,469	29,818	-38.1%	18,293	1.0%
QQQ-NASDAQ	0	4	-100.0%	0	
NIKKEI 225 (\$) STOCK	30,634	62,744	-51.2%	31,337	-2.2%
NIKKEI 225 (YEN) STOCK	45,681	91,826	-50.3%	40,890	11.7%
S&P FIN SECT INDEX	149	0		120	24.2%
TECH SPECTOR	1	0		1	0.0%
E-MINI S&P500 EURO DENOM	0	235	-100.0%	0	
Equity Index Options					
E-MINI S&P500	801,295	1,012,177	-20.8%	611,815	31.0%
S&P 500	450,179	873,489	-48.5%	422,637	6.5%
S&P 600 SMALLCAP EMINI	0	0		0	
E-MINI MIDCAP	784	18	4255.6%	472	66.1%
S&P 400 MIDCAP	0	40	-100.0%	0	
E-MINI RUSSELL 2000	0	0		0	
RUSSELL 2000	0	0		0	
E-MINI NASDAQ 100	44,096	35,264	25.0%	43,379	1.7%
NASDAQ	56	556	-89.9%	92	-39.1%
NIKKEI 225 (\$) STOCK	300	1,500	-80.0%	300	0.0%
EOM S&P 500	2,418	6,264	-61.4%	4,463	-45.8%
EOM EMINI S&P	7,508	3,147	138.6%	5,861	28.1%
EOW1 S&P 500	9,390	0		10,047	-6.5%
EOW1 EMINI S&P 500	6,708	0		2,012	233.4%
EOW2 S&P 500	3,905	0		6,070	-35.7%
EOW2 EMINI S&P 500	1,232	0		116	962.1%
Real Estate Futures					
HOUSING INDEX	177	318	-44.3%	168	5.4%

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Real Estate Options					
HOUSING INDEX	0	4	-100.0%	0	
FX Futures					
AUSTRALIAN DOLLAR	111,690	66,460	68.1%	107,748	3.7%
BRITISH POUND	97,275	121,515	-19.9%	103,116	-5.7%
BRAZIL REAL	2,684	1,864	44.0%	3,561	-24.6%
CANADIAN DOLLAR	85,925	106,139	-19.0%	76,366	12.5%
E-MINI EURO FX	2,613	2,248	16.2%	2,213	18.1%
EURO FX	170,038	174,726	-2.7%	173,683	-2.1%
E-MINI JAPANESE YEN	248	197	25.9%	468	-47.0%
JAPANESE YEN	109,403	133,205	-17.9%	117,798	-7.1%
MEXICAN PESO	98,260	43,881	123.9%	62,541	57.1%
NEW ZEALND DOLLAR	22,407	18,393	21.8%	24,004	-6.7%
NKR/USD CROSS RATE	1,137	496	129.2%	984	15.5%
RUSSIAN RUBLE	19,193	19,680	-2.5%	17,049	12.6%
S.AFRICAN RAND	5,266	9,593	-45.1%	4,873	8.1%
SWISS FRANC	49,543	39,108	26.7%	45,268	9.4%
AD/CD CROSS RATES	394	0		377	4.5%
AD/JY CROSS RATES	256	2	12700.0%	198	29.3%
AD/NE CROSS RATES	2	540	-99.6%	0	
BP/JY CROSS RATES	119	20	495.0%	135	-11.9%
BP/SF CROSS RATES	2	0		2	0.0%
CD/JY CROSS RATES	1	0		0	
EC/AD CROSS RATES	1	0		0	
EC/CD CROSS RATES	3	0		3	0.0%
EC/NOK CROSS RATES	1	18	-94.4%	1	0.0%
EC/SEK CROSS RATES	2	0		2	0.0%
EFX/BP CROSS RATES	6,443	2,701	138.5%	5,320	21.1%
EFX/JY CROSS RATES	7,213	9,163	-21.3%	6,527	10.5%
EFX/SF CROSS RATES	1,982	1,207	64.2%	2,205	-10.1%
SF/JY CROSS RATES	0	0		12	-100.0%
SKR/USD CROSS RATES	503	88	471.6%	495	1.6%
CME\$INDEX	0	0		0	
CZECK KORUNA (US)	18	30	-40.0%	24	-25.0%
CZECK KORUNA (EC)	0	4	-100.0%	0	
HUNGARIAN FORINT (US)	92	114	-19.3%	78	17.9%
HUNGARIAN FORINT (EC)	2	1	100.0%	3	-33.3%
POLISH ZLOTY (US)	1,385	583	137.6%	905	53.0%
POLISH ZLOTY (EC)	1,181	323	265.6%	2,175	-45.7%
SHEKEL	242	249	-2.8%	44	450.0%
RMB USD	336	735	-54.3%	513	-34.5%
RMB EURO	0	0		0	
KOREAN WON	140	10	1300.0%	87	60.9%
TURKISH LIRA	612	0		1,240	-50.6%
TURKISH LIRA (EU)	1,019	0		371	174.7%
E-MICRO EUR/USD	1,570	0		2,612	-39.9%
E-MICRO GBP/USD	523	0		1,420	-63.2%
E-MICRO USD/CAD	188	0		155	21.3%
E-MICRO USD/CHF	305	0		204	49.5%
E-MICRO USD/JPY	3,621	0		2,490	45.4%
E-MICRO AUD/USD	926	0		346	167.6%

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FX Options					
AUSTRALIAN DOLLAR	24,299	29,221	-16.8%	17,582	38.2%
BRITISH POUND	28,168	48,125	-41.5%	25,519	10.4%
BRAZIL REAL	0	0		0	
CANADIAN DOLLAR	45,084	35,131	28.3%	32,557	38.5%
EURO FX	158,365	151,515	4.5%	126,694	25.0%
JAPANESE YEN	76,859	120,572	-36.3%	66,544	15.5%
MEXICAN PESO	57	117	-51.3%	0	
SWISS FRANC	12,201	27,441	-55.5%	10,050	21.4%
EFX/SF CROSS RATES	0	0		0	
JAPANESE YEN (EU)	4,939	27,417	-82.0%	3,792	30.2%
EURO FX (EU)	10,989	35,336	-68.9%	10,829	1.5%
SWISS FRANC (EU)	2,734	7,882	-65.3%	1,778	53.8%
CANADIAN DOLLAR (EU)	2,662	6,987	-61.9%	1,610	65.3%
BRITISH POUND (EU)	4,542	15,568	-70.8%	3,937	15.4%
AUSTRALIAN DLR (EU)	330	0		26	1169.2%
Weather Futures					
HDD WEATHER	5,570	23,002	-75.8%	1,110	401.8%
CDD WEATHER	0	0		6,570	-100.0%
HDD SEASONAL STRIP	2,750	3,700	-25.7%	2,550	7.8%
CDD SEASONAL STRIP	0	0		2,200	-100.0%
HDD WEATHER EUROPEAN	3,270	2,950	10.8%	150	2080.0%
CAT WEATHER EUROPEAN	0	0		100	-100.0%
HDD EURO SEASONAL STRIP	300	250	20.0%	100	200.0%
CAT EURO SEASONAL STRIP	0	0		150	-100.0%
WKLY AVG TEMP	0	50	-100.0%	0	
PACIFIC RIM DAT SS WTHR	0	0		0	
Weather Options					
HDD WEATHER	3,550	6,350	-44.1%	2,700	31.5%
CDD WEATHER	0	0		3,000	-100.0%
HDD SEASONAL STRIP	92,350	86,550	6.7%	55,350	66.8%
CDD SEASONAL STRIP	0	0		85,700	-100.0%
HDD WEATHER EUROPEAN	0	0		0	
CAT WEATHER EUROPEAN	0	0		0	
HDD EURO SEASONAL STRIP	3,000	0		2,000	50.0%
CAT EURO SEASONAL STRIP	0	0		7,500	-100.0%
SEASONAL ACCUM HURRICANE	0	2,000	-100.0%	0	
SEASNL MAXIMUM HURRICANI	0	26,000	-100.0%	0	
PACIFIC RIM DAT SS WTHR	4,400	0		0	
SBIN M HURR	3,000	4,000	-25.0%	3,000	0.0%
SBIN M HURR EVENT2	1,000	0		1,000	0.0%
TOTAL FUTURES GROUP					
Commodity Futures	560,530	489,677	14.5%	532,360	5.3%
Interest Rate Futures	7,250,949	8,297,816	-12.6%	6,625,302	9.4%
Equity Index Futures	12,992,592	24,690,409	-47.4%	12,796,751	1.5%
Real Estate Futures	177	318	-44.3%	168	5.4%
FX Futures	804,764	753,293	6.8%	767,616	4.8%
Weather Futures	11,890	29,952	-60.3%	12,930	-8.0%
TOTAL FUTURES	21,620,902	34,261,465	-36.9%	20,735,127	4.3%

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TOTAL OPTIONS GROUP					
Commodity Options	331,435	304,688	8.8%	360,956	-8.2%
Interest Rate Options	16,623,134	18,783,684	-11.5%	15,103,243	10.1%
Equity Index Options	1,327,871	1,932,455	-31.3%	1,107,264	19.9%
Real Estate Options	0	4	-100.0%	0	
FX Options	371,229	505,312	-26.5%	300,918	23.4%
Weather Options	107,300	124,900	-14.1%	160,250	-33.0%
TOTAL OPTIONS	18,760,969	21,651,043	-13.3%	17,032,631	10.1%
TOTAL COMBINED					
Commodity	891,965	794,365	12.3%	893,316	-0.2%
Interest Rate	23,874,083	27,081,500	-11.8%	21,728,545	9.9%
Equity Index	14,320,463	26,622,864	-46.2%	13,904,015	3.0%
Real Estate	177	322	-45.0%	168	5.4%
FX	1,175,993	1,258,605	-6.6%	1,068,534	10.1%
Weather	119,190	154,852	-23.0%	173,180	-31.2%
GRAND TOTAL	40,381,871	55,912,508	-27.8%	37,767,758	6.9%