

## CME Group 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
<b>Commodity Futures</b>					
CORN	958,573	989,541	-3.1%	854,372	12.2%
SOYBEAN	422,117	306,550	37.7%	449,622	-6.1%
SOYBEAN MEAL	148,245	144,427	2.6%	151,221	-2.0%
SOYBEAN OIL	235,620	253,519	-7.1%	209,535	12.4%
SOUTH AMERICAN SOYBEAN	0	0		0	
OATS	13,093	15,708	-16.6%	13,260	-1.3%
ROUGH RICE	13,726	7,159	91.7%	11,264	21.9%
WHEAT	339,088	280,125	21.0%	333,834	1.6%
MINI CORN	11,164	8,814	26.7%	10,306	8.3%
MINI SOYBEAN	11,404	9,297	22.7%	22,345	-49.0%
MINI WHEAT	1,670	1,870	-10.7%	1,463	14.1%
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%

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<b>Commodity Options</b>					
CORN	1,419,622	2,056,806	-31.0%	1,353,044	4.9%
SOYBEAN	358,033	335,627	6.7%	635,974	-43.7%
SOYBEAN MEAL	80,559	92,842	-13.2%	66,698	20.8%
SOYBEAN OIL	177,330	193,112	-8.2%	142,808	24.2%
SOYBEAN CRUSH	579	550	5.3%	855	-32.3%
OATS	4,769	3,915	21.8%	2,850	67.3%
ROUGH RICE	1,264	1,436	-12.0%	3,465	-63.5%
WHEAT	331,171	420,573	-21.3%	287,662	15.1%
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%
CORN NEARBY+2 CAL SPRD	90	0		90	0.0%
SOYBN NEARBY+2 CAL SPRD	50	0		60	-16.7%
WHEAT NEARBY+2 CAL SPRD	300	0		300	0.0%
DEC-JULY WHEAT CAL SPRD	50	0		50	0.0%
JULY-NOV SOYBEAN CAL SPRD	775	0		0	
NOV-NOV SOYBEAN CAL SPRD	0	0		717	-100.0%
<b>Interest Rate Futures</b>					
30-YR BOND	731,629	726,602	0.7%	748,814	-2.3%
10-YR NOTE	1,251,066	1,287,594	-2.8%	1,153,689	8.4%
5-YR NOTE	773,409	1,334,772	-42.1%	806,620	-4.1%
2-YR NOTE	977,463	704,640	38.7%	816,644	19.7%
FED FUND	534,350	606,412	-11.9%	468,560	14.0%
TARGET BINARY	0	0		0	
10-YR SWAP	15,538	31,225	-50.2%	18,212	-14.7%
5-YR SWAP	39,277	55,583	-29.3%	30,928	27.0%
MINI EURODOLLAR	2	2	0.0%	2	0.0%
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	
7-YR SWAP	2,964	9	32833.3%	2,788	6.3%
3-MONTH OIS	4,480	2,444	83.3%	3,830	17.0%
30-YR SWAP	2,468	5,327	-53.7%	2,361	4.5%
3-YR NOTE	3,712	0		7,961	-53.4%
1-MONTH EURODOLLAR	48,346	36,745	31.6%	24,758	95.3%

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<b>Interest Rate Options</b>					
30-YR BOND	328,384	559,148	-41.3%	224,951	46.0%
10-YR NOTE	1,195,528	1,435,285	-16.7%	996,509	20.0%
5-YR NOTE	151,409	461,904	-67.2%	137,524	10.1%
2-YR NOTE	145,482	165,926	-12.3%	122,125	19.1%
FED FUND	1,048,023	1,122,140	-6.6%	966,693	8.4%
TARGET BINARY	0	0		0	
FLEX 30-YR BOND	0	6,120	-100.0%	0	
FLEX 10-YR NOTE	0	0		0	
FLEX 5-YR NOTE	0	0		0	
FLEX 2-YR NOTE	0	0		0	
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	
<b>Equity Index Futures</b>					
\$25 DJ	30	72	-58.3%	20	50.0%
DJIA	15,715	26,595	-40.9%	13,288	18.3%
MINI \$5 DOW	65,372	108,429	-39.7%	73,059	-10.5%
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	
DOW-UBS COMMOD INDEX	11,460	2,954	287.9%	10,354	10.7%

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<b>Equity Index Options</b>					
DJIA	1,007	3,559	-71.7%	544	85.1%
MINI \$5 DOW	13,462	55,539	-75.8%	9,895	36.0%
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%
<b>Real Estate Futures</b>					
DJ US REAL ESTATE	0	0		0	
HOUSING INDEX	177	318	-44.3%	168	5.4%
<b>Real Estate Options</b>					
HOUSING INDEX	0	4	-100.0%	0	
<b>Metals Futures</b>					
GOLD 100 OZ	0	0		0	
SILVER 5000 OZ	0	0		0	
MINI GOLD	0	0		0	
MINI SILVER	0	0		0	
<b>Metals Options</b>					
GOLD 100 OZ	0	0		0	
SILVER 5000 OZ	0	0		0	
<b>Energy Futures</b>					
ETHANOL	5,575	3,055	82.5%	4,940	12.9%
ETHANOL FWD	36,732	28,562	28.6%	29,296	25.4%
ETHANOL PREV	0	0		0	
ETHANOL LAB	120	0		120	0.0%
ETHANOL GCB	0	129	-100.0%	0	
<b>Energy Options</b>					
ETHANOL FWD	3,185	9,828	-67.6%	4,255	-25.1%

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<b>FX Futures</b>					
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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<b>FX Options</b>					
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%
<b>Weather Futures</b>					
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	
<b>Weather Options</b>					
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%
<b>TOTAL FUTURES GROUP</b>					
Commodity Futures	2,715,230	2,506,687	8.3%	2,589,582	4.9%
Interest Rate Futures	11,582,827	13,049,982	-11.2%	10,681,881	8.4%
Equity Index Futures	13,085,169	24,828,459	-47.3%	12,893,472	1.5%
Real Estate Futures	177	318	-44.3%	168	5.4%
Metals Futures	0	0		0	
Energy Futures	42,427	31,746	33.6%	34,356	23.5%
FX Futures	804,764	753,293	6.8%	767,616	4.8%
Weather Futures	11,890	29,952	-60.3%	12,930	-8.0%
<b>TOTAL FUTURES</b>	<b>28,242,484</b>	<b>41,200,437</b>	<b>-31.5%</b>	<b>26,980,005</b>	<b>4.7%</b>

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<b>TOTAL OPTIONS GROUP</b>					
Commodity Options	2,706,027	3,409,549	-20.6%	2,855,529	-5.2%
Interest Rate Options	19,491,960	22,534,207	-13.5%	17,551,045	11.1%
Equity Index Options	1,342,340	1,991,553	-32.6%	1,117,703	20.1%
Real Estate Options	0	4	-100.0%	0	
Metals Options	0	0		0	
Energy Options	3,185	9,828	-67.6%	4,255	-25.1%
FX Options	371,229	505,312	-26.5%	300,918	23.4%
Weather Options	107,300	124,900	-14.1%	160,250	-33.0%
<b>TOTAL OPTIONS</b>	<b>24,022,041</b>	<b>28,575,353</b>	<b>-15.9%</b>	<b>21,989,700</b>	<b>9.2%</b>
<b>TOTAL COMBINED</b>					
Commodity	5,421,257	5,916,236	-8.4%	5,445,111	-0.4%
Interest Rate	31,074,787	35,584,189	-12.7%	28,232,926	10.1%
Equity Index	14,427,509	26,820,012	-46.2%	14,011,175	3.0%
Real Estate	177	322	-45.0%	168	5.4%
Metals	0	0		0	
Energy	45,612	41,574	9.7%	38,611	18.1%
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%
<b>GRAND TOTAL</b>	<b>52,264,525</b>	<b>69,775,790</b>	<b>-25.1%</b>	<b>48,969,705</b>	<b>6.7%</b>