

**CME Exchange Volume Report - Monthly**

October 2009

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	VOLUME OCT 2009	VOLUME OCT 2008	% CHG	VOLUME SEP 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
<b>Commodity Futures</b>								
LIVE CATTLE	739,683	801,087	-7.7%	854,593	-13.4%	7,313,861	8,469,056	-13.6%
FEEDER CATTLE	104,054	107,832	-3.5%	100,022	4.0%	885,035	1,109,459	-20.2%
LEAN HOGS	540,591	506,765	6.7%	657,827	-17.8%	5,802,817	7,483,693	-22.5%
PORK BELLIES	1,431	2,463	-41.9%	1,211	18.2%	25,788	50,884	-49.3%
LUMBER	33,768	36,226	-6.8%	22,271	51.6%	264,255	390,181	-32.3%
WOOD PULP	20	310	-93.5%	105	-81.0%	3,354	8,445	-60.3%
MILK	25,391	31,238	-18.7%	20,214	25.6%	234,393	256,594	-8.7%
MLK MID	0	0	-	0	-	0	0	-
NFD MILK	16	187	-91.4%	55	-70.9%	1,167	1,907	-38.8%
BUTTER	0	0	-	23	-100.0%	59	134	-56.0%
BUTTER CS	1,006	1,638	-38.6%	1,134	-11.3%	13,567	14,048	-3.4%
CLASS IV MILK	0	0	-	0	-	332	623	-46.7%
DRY WHEY	609	594	2.5%	538	13.2%	3,884	3,429	13.3%
GSCI EXCESS RETURN FUT	0	1,628	-100.0%	53	-100.0%	54,448	20,435	166.4%
GOLDMAN SACHS	49,520	43,532	13.8%	45,135	9.7%	421,669	446,952	-5.7%
DLV NFD MILK	0	0	-	0	-	2	0	-
<b>Commodity Options</b>								
LIVE CATTLE	151,997	133,869	13.5%	131,466	15.6%	1,125,606	1,031,395	9.1%
FEEDER CATTLE	6,258	7,596	-17.6%	7,581	-17.5%	64,984	88,318	-26.4%
LEAN HOGS	49,611	67,191	-26.2%	54,787	-9.4%	558,690	447,897	24.7%
PORK BELLIES	0	13	-100.0%	0	-	42	165	-74.5%
LUMBER	1,309	1,826	-28.3%	929	40.9%	12,355	14,246	-13.3%
MILK	13,724	22,974	-40.3%	10,326	32.9%	116,680	140,523	-17.0%
MLK MID	59	35	68.6%	45	31.1%	435	286	52.1%
NFD MILK	0	0	-	0	-	59	60	-1.7%
BUTTER	0	0	-	0	-	0	0	-
BUTTER CS	72	0	-	34	111.8%	218	322	-32.3%
DRY WHEY	4	120	-96.7%	133	-97.0%	646	670	-3.6%
<b>Interest Rate Futures</b>								
EUROYEN	1,510	1,841	-18.0%	2,366	-36.2%	35,138	118,760	-70.4%
EURODOLLARS	40,397,647	40,508,506	-0.3%	39,604,424	2.0%	368,014,190	545,969,350	-32.6%
5-YR SWAP RATE	0	2,910	-100.0%	0	-	0	29,990	-100.0%
2-YR SWAP RATE	0	4,780	-100.0%	0	-	0	38,860	-100.0%
10-YR SWAP RATE	0	400	-100.0%	0	-	0	20,020	-100.0%
HICP	0	0	-	0	-	0	100	-100.0%
MINI 5-YR ED BD	0	0	-	0	-	502	350	43.4%
EMINI ED	0	0	-	0	-	0	0	-
LEHMAN BRS	0	0	-	0	-	0	440	-100.0%
3-MONTH OIS	650	5,638	-88.5%	0	-	16,159	8,336	93.8%
1-MONTH EURODOLLAR	42,051	63,982	-34.3%	31,006	35.6%	372,749	479,032	-22.2%
<b>Interest Rate Options</b>								
EUROYEN	0	0	-	0	-	0	0	-
EURODOLLARS	7,506,250	16,656,136	-54.9%	9,057,137	-17.1%	101,201,357	167,840,185	-39.7%
EURO MIDCURVE	4,906,660	1,993,167	146.2%	4,741,919	3.5%	34,337,330	38,212,466	-10.1%
TOMMI MIDCURVE	4,754	4,150	14.6%	10,450	-54.5%	82,829	283,312	-70.8%
EURODOLLAR SPRD OPTIONS	0	0	-	0	-	1,400	11,002	-87.3%

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	VOLUME OCT 2009	VOLUME OCT 2008	% CHG	VOLUME SEP 2009	% CHG	VOLUME Y.T.D 2009	VOLUME Y.T.D 2008	% CHG
<b>Equity Index Futures</b>								
E-MINI S&P500	46,352,172	84,258,698	-45.0%	46,864,251	-1.1%	482,700,937	526,876,063	-8.4%
S&P 500	473,281	1,588,145	-70.2%	1,338,260	-64.6%	8,864,896	13,708,819	-35.3%
S&P 600 SMALLCAP EMINI	4,507	5,340	-15.6%	5,581	-19.2%	60,415	93,123	-35.1%
S&P 600 SMALLCAP	0	116	-100.0%	0	-	0	341	-100.0%
E-MINI MSCI EAFE FUT	39,042	50,955	-23.4%	81,492	-52.1%	485,045	327,849	47.9%
E-MINI MSCI	25,329	19,871	27.5%	51,679	-51.0%	240,403	125,253	91.9%
EMINI XINHUA	0	0	-	0	-	0	1	-100.0%
SPDR-S&P 500	81	4	1925.0%	782	-89.6%	1,551	968	60.2%
S&P ASIA 50		0	-				0	-
TRAKRS L/S TECH II		0	-				0	-
TRAKRS ROGERS	262,939	842,820	-68.8%	493,087	-46.7%	3,180,206	10,856,806	-70.7%
TRAKRS LMC II		0	-				0	-
TRAKRS BXY	0	0	-	0	-	24,600	22,860	7.6%
TRAKRS PIMCO	46,013	303,363	-84.8%	37,833	21.6%	665,157	3,470,988	-80.8%
TRAKRS PIMCO SPTR	17,740	66,149	-73.2%	10,460	69.6%	115,486	417,588	-72.3%
E-MINI MIDCAP	921,161	842,795	9.3%	963,292	-4.4%	7,709,343	6,848,029	12.6%
S&P 400 MIDCAP	3,229	6,432	-49.8%	8,854	-63.5%	50,108	79,264	-36.8%
S&P 500 GROWTH	5	453	-98.9%	197	-97.5%	750	7,947	-90.6%
S&P 500/VALUE	6	182	-96.7%	1,295	-99.5%	3,920	5,124	-23.5%
E-MINI RUSSELL 2000	0	0	-	0	-	0	46,065,655	-100.0%
RUSSELL 2000	0	0	-	0	-	0	459,695	-100.0%
IWM-RUSSELL	4	7	-42.9%	2	100.0%	31	545	-94.3%
E-MINI NASDAQ 100	7,048,080	12,287,275	-42.6%	6,807,976	3.5%	66,706,518	94,863,163	-29.7%
NASDAQ	45,122	125,975	-64.2%	84,170	-46.4%	650,628	1,248,111	-47.9%
QQQ-NASDAQ	2	29	-93.1%	0	-	322	688	-53.2%
NIKKEI 225 (\$) STOCK	217,313	535,481	-59.4%	305,356	-28.8%	2,535,437	3,785,120	-33.0%
NIKKEI 225 (YEN) STOCK	370,849	764,442	-51.5%	420,068	-11.7%	3,547,841	3,955,820	-10.3%
S&P FIN SECT INDEX	116	620	-81.3%	616	-81.2%	5,665	9,032	-37.3%
TECH SPECTOR	0	0	-	6	-100.0%	7	0	-
E-MINI S&P500 EURO DENOM	0	1,484	-100.0%	0	-	65	1,484	-95.6%
<b>Equity Index Options</b>								
E-MINI S&P500	1,949,120	2,892,855	-32.6%	1,455,071	34.0%	15,404,940	19,347,782	-20.4%
S&P 500	772,179	2,263,948	-65.9%	736,533	4.8%	9,191,207	14,509,008	-36.7%
S&P 600 SMALLCAP EMINI	0	0	-	0	-	0	34	-100.0%
E-MINI MIDCAP	591	31	1806.5%	485	21.9%	4,248	5,496	-22.7%
S&P 400 MIDCAP	0	0	-	0	-	50	351	-85.8%
E-MINI RUSSELL 2000	0	0	-	0	-	0	1,180,464	-100.0%
RUSSELL 2000	0	0	-	0	-	0	6,701	-100.0%
E-MINI NASDAQ 100	43,112	67,427	-36.1%	67,812	-36.4%	371,964	519,980	-28.5%
NASDAQ	65	468	-86.1%	158	-58.9%	1,375	12,802	-89.3%
NIKKEI 225 (\$) STOCK	300	3,000	-90.0%	300	0.0%	3,900	15,750	-75.2%
EOM S&P 500	191,948	136,907	40.2%	96,107	99.7%	1,328,477	2,286,413	-41.9%
EOM EMINI S&P	120,157	52,251	130.0%	110,685	8.6%	712,083	942,547	-24.5%
EOW1 S&P 500	29,889	0	-	42,601	-29.8%	77,210	0	-
EOW1 EMINI S&P 500	19,095	0	-	18,121	5.4%	37,623	0	-
EOW2 S&P 500	21,053	0	-	21,435	-1.8%	43,118	0	-
EOW2 EMINI S&P 500	18,215	0	-	9,429	93.2%	27,644	0	-
<b>Real Estate Futures</b>								
HOUSING INDEX	12	75	-84.0%	17	-29.4%	273	1,082	-74.8%

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<b>Real Estate Options</b>								
HOUSING INDEX	0	0	-	0	-	0	0	-
<b>FX Futures</b>								
AUSTRALIAN DOLLAR	1,943,955	772,992	151.5%	1,870,320	3.9%	12,988,422	10,135,472	28.1%
BRITISH POUND	2,864,824	1,584,106	80.8%	2,644,258	8.3%	20,242,342	17,978,945	12.6%
BRAZIL REAL	3,627	5,656	-35.9%	2,800	29.5%	23,891	62,768	-61.9%
CANADIAN DOLLAR	1,626,333	812,900	100.1%	1,644,800	-1.1%	12,138,431	10,130,445	19.8%
E-MINI EURO FX	89,559	93,928	-4.7%	52,520	70.5%	530,062	655,487	-19.1%
EURO FX	5,429,878	4,556,345	19.2%	5,123,877	6.0%	43,668,045	46,596,976	-6.3%
E-MINI JAPANESE YEN	2,073	2,738	-24.3%	2,705	-23.4%	21,943	21,769	0.8%
JAPANESE YEN	2,157,561	3,117,774	-30.8%	2,260,946	-4.6%	18,650,164	29,176,679	-36.1%
MEXICAN PESO	508,393	231,023	120.1%	521,944	-2.6%	3,139,580	5,098,193	-38.4%
NEW ZEALND DOLLAR	121,523	40,583	199.4%	180,654	-32.7%	914,088	749,249	22.0%
NKR/USD CROSS RATE	815	315	158.7%	2,262	-64.0%	9,452	6,479	45.9%
RUSSIAN RUBLE	11,479	15,717	-27.0%	20,105	-42.9%	134,813	193,503	-30.3%
S.AFRICAN RAND	2,279	14,141	-83.9%	13,782	-83.5%	54,275	75,024	-27.7%
SWISS FRANC	1,098,535	1,042,353	5.4%	1,015,235	8.2%	8,268,580	13,588,898	-39.2%
AD/CD CROSS RATES	28	0	-	721	-96.1%	1,840	2,762	-33.4%
AD/JY CROSS RATES	474	2	23600.0%	446	6.3%	2,216	704	214.8%
AD/NE CROSS RATES	34	1,022	-96.7%	0	-	120	1,114	-89.2%
BP/JY CROSS RATES	914	42	2076.2%	1,407	-35.0%	4,184	3,284	27.4%
BP/SF CROSS RATES	5	0	-	3	66.7%	90	702	-87.2%
CD/JY CROSS RATES	7	0	-	0	-	111	14	692.9%
EC/AD CROSS RATES	1	0	-	48	-97.9%	344	246	39.8%
EC/CD CROSS RATES	0	0	-	35	-100.0%	203	85	138.8%
EC/NOK CROSS RATES	0	0	-	4	-100.0%	233	3,742	-93.8%
EC/SEK CROSS RATES	0	0	-	2	-100.0%	106	50	112.0%
EFX/BP CROSS RATES	15,588	4,884	219.2%	19,669	-20.7%	94,354	60,318	56.4%
EFX/JY CROSS RATES	14,543	20,612	-29.4%	23,650	-38.5%	183,783	287,304	-36.0%
EFX/SF CROSS RATES	4,576	2,145	113.3%	11,425	-59.9%	53,826	45,633	18.0%
SF/JY CROSS RATES	52	0	-	52	0.0%	302	1,968	-84.7%
SKR/USD CROSS RATES	79	61	29.5%	1,100	-92.8%	4,970	2,209	125.0%
CME\$INDEX	0	0	-	0	-	0	5	-100.0%
CZECK KORUNA (US)	6	70	-91.4%	49	-87.8%	166	733	-77.4%
CZECK KORUNA (EC)	0	2	-100.0%	0	-	5	193	-97.4%
HUNGARIAN FORINT (US)	20	404	-95.0%	170	-88.2%	630	759	-17.0%
HUNGARIAN FORINT (EC)	9	9	0.0%	0	-	71	119	-40.3%
POLISH ZLOTY (US)	1,371	1,497	-8.4%	2,099	-34.7%	10,988	19,618	-44.0%
POLISH ZLOTY (EC)	3,072	846	263.1%	7,809	-60.7%	17,022	14,223	19.7%
SHEKEL	498	494	0.8%	242	105.8%	5,263	2,241	134.9%
RMB USD	1,217	1,469	-17.2%	653	86.4%	6,259	12,967	-51.7%
RMB EURO		0	-				0	-
KOREAN WON	71	40	77.5%	122	-41.8%	388	244	59.0%
TURKISH LIRA	2,117	0		1,843	14.9%	6,527	0	
TURKISH LIRA (EU)	4,456	0		3,325	34.0%	19,484	0	
E-MICRO EUR/USD	43,951	0		41,886	4.9%	328,729	0	
E-MICRO GBP/USD	24,168	0		12,830	88.4%	137,530	0	
E-MICRO USD/CAD	3,615	0		2,893	25.0%	34,846	0	
E-MICRO USD/CHF	824	0		1,374	-40.0%	13,965	0	
E-MICRO USD/JPY	6,856	0		7,848	-12.6%	88,067	0	
E-MICRO AUD/USD	5,955	0		3,947	50.9%	53,765	0	

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<b>FX Options</b>								
AUSTRALIAN DOLLAR	26,212	37,037	-29.2%	18,615	40.8%	224,090	174,172	28.7%
BRITISH POUND	38,137	58,086	-34.3%	31,069	22.7%	402,071	500,903	-19.7%
BRAZIL REAL	0	0	-	0	-	1,455	0	-
CANADIAN DOLLAR	55,462	49,694	11.6%	31,745	74.7%	378,641	333,046	13.7%
EURO FX	212,861	244,326	-12.9%	194,567	9.4%	1,637,210	2,433,201	-32.7%
JAPANESE YEN	75,533	100,633	-24.9%	68,952	9.5%	608,716	763,200	-20.2%
MEXICAN PESO	58	100	-42.0%	20	190.0%	104	768	-86.5%
SWISS FRANC	6,871	28,223	-75.7%	7,331	-6.3%	100,412	165,046	-39.2%
EFX/SF CROSS RATES	0	0	-	0	-	400	0	-
JAPANESE YEN (EU)	3,812	12,026	-68.3%	1,994	91.2%	36,318	124,781	-70.9%
EURO FX (EU)	7,851	22,541	-65.2%	7,874	-0.3%	71,527	357,953	-80.0%
SWISS FRANC (EU)	2,155	3,320	-35.1%	1,275	69.0%	17,972	31,787	-43.5%
CANADIAN DOLLAR (EU)	3,164	3,494	-9.4%	1,673	89.1%	22,340	52,212	-57.2%
BRITISH POUND (EU)	3,450	10,900	-68.3%	3,246	6.3%	55,897	78,975	-29.2%
AUSTRALIAN DLR (EU)	608	0	-	65	835.4%	3,415	0	-
<b>Weather Futures</b>								
HDD WEATHER	5,985	5,639	6.1%	1,110	439.2%	53,946	93,091	-42.1%
CDD WEATHER	0	0	-	5,670	-100.0%	53,398	117,729	-54.6%
HDD SEASONAL STRIP	200	1,575	-87.3%	1,075	-81.4%	3,350	4,900	-31.6%
CDD SEASONAL STRIP	0	0	-	50	-100.0%	2,900	3,610	-19.7%
HDD WEATHER EUROPEAN	3,420	3,000	14.0%	150	2180.0%	14,000	3,850	263.6%
CAT WEATHER EUROPEAN	0	0	-	50	-100.0%	775	350	121.4%
HDD EURO SEASONAL STRIP	200	0	-	0	-	300	250	20.0%
CAT EURO SEASONAL STRIP	0	0	-	0	-	150	0	-
WKLY AVG TEMP	0	50	-100.0%	0	-	1,850	50	3600.0%
PACIFIC RIM DAT SS WTHR	0	0	-	0	-	0	0	-
<b>Weather Options</b>								
HDD WEATHER	850	4,750	-82.1%	2,700	-68.5%	25,550	39,175	-34.8%
CDD WEATHER	0	0	-	2,000	-100.0%	27,050	25,100	7.8%
HDD SEASONAL STRIP	38,250	27,300	40.1%	29,300	30.5%	100,100	119,450	-16.2%
CDD SEASONAL STRIP	0	0	-	0	-	98,950	245,850	-59.8%
HDD WEATHER EUROPEAN	0	0	-	0	-	3,500	0	-
CAT WEATHER EUROPEAN	0	0	-	0	-	0	0	-
HDD EURO SEASONAL STRIP	1,000	0	-	2,000	-50.0%	3,000	0	-
CAT EURO SEASONAL STRIP	0	0	-	0	-	7,500	14,000	-46.4%
SEASONAL ACCUM HURRICANE	0	0	-	0	-	0	2,000	-100.0%
SEASNL MAXIMUM HURRICANI	0	0	-	0	-	0	26,000	-100.0%
PACIFIC RIM DAT SS WTHR	4,400	0	-	0	-	4,400	8,600	-48.8%
SBIN M HURR	0	0	-	0	-	3,000	4,600	-34.8%
SBIN M HURR EVENT2	0	0	-	0	-	1,000	0	-
<b>TOTAL FUTURES GROUP</b>								
Commodity Futures	1,496,089	1,533,500	-2.4%	1,703,181	-12.2%	15,024,631	18,255,840	-17.7%
Interest Rate Futures	40,441,858	40,588,057	-0.4%	39,637,796	2.0%	368,438,738	546,665,238	-32.6%
Equity Index Futures	55,826,991	101,700,636	-45.1%	57,475,257	-2.9%	577,549,331	713,230,336	-19.0%
Real Estate Futures	12	75	-84.0%	17	-29.4%	273	1,082	-74.8%
FX Futures	15,995,341	12,324,170	29.8%	15,501,860	3.2%	121,854,475	134,931,124	-9.7%
Weather Futures	9,805	10,264	-4.5%	8,105	21.0%	130,669	223,830	-41.6%
<b>TOTAL FUTURES</b>	<b>113,770,096</b>	<b>156,156,702</b>	<b>-27.1%</b>	<b>114,326,216</b>	<b>-0.5%</b>	<b>1,082,998,117</b>	<b>1,413,307,450</b>	<b>-23.4%</b>

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<b>TOTAL OPTIONS GROUP</b>								
Equity Index Options	3,165,724	5,416,887	-41.6%	2,558,737	23.7%	27,203,839	38,827,328	-29.9%
Interest Rate Options	12,417,664	18,653,453	-33.4%	13,809,506	-10.1%	135,622,916	206,346,965	-34.3%
Commodity Options	223,034	233,624	-4.5%	205,301	8.6%	1,879,715	1,723,882	9.0%
Weather Options	44,500	32,050	38.8%	36,000	23.6%	274,050	484,775	-43.5%
FX Options	436,174	570,380	-23.5%	368,426	18.4%	3,560,568	5,016,044	-29.0%
Real Estate Options	0	0	-	0	-	0	0	-
<b>TOTAL OPTIONS</b>	<b>16,287,096</b>	<b>24,906,394</b>	<b>-34.6%</b>	<b>16,977,970</b>	<b>-4.1%</b>	<b>168,541,088</b>	<b>252,398,994</b>	<b>-33.2%</b>
<b>TOTAL COMBINED</b>								
Commodity	1,719,123	1,767,124	-2.7%	1,908,482	-9.9%	16,904,346	19,979,722	-15.4%
Interest Rate	52,859,522	59,241,510	-10.8%	53,447,302	-1.1%	504,061,654	753,012,203	-33.1%
Equity Index	58,992,715	107,117,523	-44.9%	60,033,994	-1.7%	604,753,170	752,057,664	-19.6%
Real Estate	12	75	-84.0%	17	-29.4%	273	1,082	-74.8%
FX	16,431,515	12,894,550	27.4%	15,870,286	3.5%	125,415,043	139,947,168	-10.4%
Weather	54,305	42,314	28.3%	44,105	23.1%	404,719	708,605	-42.9%
<b>GRAND TOTAL</b>	<b>130,057,192</b>	<b>181,063,096</b>	<b>-28.2%</b>	<b>131,304,186</b>	<b>-0.9%</b>	<b>1,251,539,205</b>	<b>1,665,706,444</b>	<b>-24.9%</b>