



CCFE Advisory 2009-36

October 13, 2009

Re: Trading Volumes on September 4, 2009 and October 2, 2009

CCFE recently facilitated the transition of open interest in the CFI futures and options contracts with expiries January 2013 and later from commodity code (WC) to a new CFI-US commodity code (W4).

On September 4, 2009, 640 futures contracts were traded out of the CFI commodity code (WC), and into the new CFI-US commodity code (W4).

On October 2, 2009, 703 option contracts were traded out of the CFI commodity code (WC), and into the new CFI-US commodity code (W4).

While these transactions form part of the CCFE record, the volumes generated by these transactions related to the transition to a new commodity code should be taken into account when considering CCFE's trade volumes for these days.

Questions pertaining to this advisory may be addressed to:

Michael MacGregor
312.229.5122
mmacgregor@ccfe.com

Dan Scarbrough
312.229.5129
dscarbrough@ccfe.com

Fernando Adler
312.554.7021
fadler@ccfe.com