

Exchange Volume Report - Monthly

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June 2007

	VOLUME JUN 2007	VOLUME JUN 2006	% CHG	VOLUME MAY 2007	% CHG	VOLUME Y.T.D. 2007	VOLUME Y.T.D. 2006	% CHG
AGRICULTURAL FUTURES								
Corn	6,090,924	4,693,364	29.8%	4,519,920	34.8%	31,943,455	21,108,665	51.3%
Soybeans	3,461,309	2,443,201	41.7%	2,107,244	64.3%	15,057,593	10,936,239	37.7%
Soybean Meal	1,217,318	976,097	24.7%	798,946	52.4%	5,611,814	4,165,654	34.7%
Soybean Oil	1,476,889	1,024,453	44.2%	805,281	83.4%	6,141,539	4,320,170	42.2%
South American Soybeans	0	61	-100.0%	0	0.0%	0	212	-100.0%
Oats	43,157	42,812	0.8%	31,288	37.9%	245,316	214,611	14.3%
Rough Rice	32,681	33,070	-1.2%	20,389	60.3%	177,033	162,095	9.2%
Wheat	2,343,694	1,617,118	44.9%	1,170,498	100.2%	9,596,876	7,798,739	23.1%
mini-sized Corn	17,845	13,199	35.2%	10,381	71.9%	87,420	79,806	9.5%
mini-sized Soybeans	64,780	62,527	3.6%	32,103	101.8%	273,312	308,470	-11.4%
mini-sized Wheat	12,024	6,717	79.0%	4,679	157.0%	37,959	33,115	14.6%
AGRICULTURAL OPTIONS								
Corn	1,534,979	1,130,508	35.8%	1,189,962	29.0%	8,641,076	4,428,516	95.1%
Soybeans	768,974	609,251	26.2%	608,143	26.4%	3,610,022	3,261,902	10.7%
Soybean Meal	60,341	83,407	-27.7%	40,590	48.7%	337,341	350,846	-3.8%
Soybean Oil	111,235	83,688	32.9%	112,583	-1.2%	567,838	421,894	34.6%
Soybean Crush	335	465	-28.0%	199	68.3%	1,628	2,684	-39.3%
Oats	1,497	1,674	-10.6%	1,819	-17.7%	9,257	8,520	8.7%
Rough Rice	1,136	2,146	-47.1%	1,501	-24.3%	13,963	12,247	14.0%
Wheat	369,955	239,805	54.3%	285,444	29.6%	1,670,612	1,227,490	36.1%
FINANCIAL FUTURES								
30 Year U.S. Treasury Bonds	11,338,351	7,564,539	49.9%	10,578,521	7.2%	55,532,585	49,425,212	12.4%
10 Year U.S. Treasury Notes	37,171,027	20,311,166	83.0%	34,343,898	8.2%	172,114,568	124,918,400	37.8%
5 Year U.S. Treasury Notes	13,243,091	9,368,700	41.4%	15,673,429	-15.5%	75,063,608	63,605,673	18.0%
2 Year U.S. Treasury Notes	5,495,714	2,837,137	93.7%	7,197,364	-23.6%	29,701,913	18,101,016	64.1%
30 Day Federal Funds	1,016,755	2,404,625	-57.7%	819,464	24.1%	6,477,127	9,369,180	-30.9%
30 Year Interest Rate Swaps	2,117	--	--	180	>1000%	2,534	--	--
10 Year Interest Rate Swaps	114,145	36,383	213.7%	66,452	71.8%	364,617	155,784	134.1%
5 Year Interest Rate Swaps	69,969	14,890	369.9%	19,930	251.1%	209,237	54,387	284.7%
Liquid 50 Credit Default Swap Index	0	--	--	--	--	0	--	--
10 Year Municipal Note Index	--	--	--	--	--	--	505	--
mini-sized Eurodollars	0	0	0.0%	0	0.0%	0	0	0.0%
FINANCIAL OPTIONS								
30 Year U.S. Treasury Bonds	1,794,943	1,896,602	-5.4%	1,367,692	31.2%	8,523,748	11,009,558	-22.6%
10 Year U.S. Treasury Notes	7,840,968	6,218,562	26.1%	4,442,173	76.5%	29,178,435	32,350,795	-9.8%
5 Year U.S. Treasury Notes	1,337,786	1,036,412	29.1%	1,259,747	6.2%	5,850,383	5,985,917	-2.3%
2 Year U.S. Treasury Notes	33,599	128,687	-73.9%	35,604	-5.6%	212,498	491,483	-56.8%
30 Day Federal Funds	409,885	1,410,375	-70.9%	475,204	-13.7%	3,118,434	5,970,208	-47.8%
Binary	2,558	--	--	12,245	-79.1%	69,183	--	--
10 Year Interest Rate Swaps	0	0	0.0%	0	0.0%	0	0	0.0%
5 Year Interest Rate Swaps	0	0	0.0%	0	0.0%	0	0	0.0%
Flex 30 Year U.S. Treasury Bonds	1,950	50,175	-96.1%	17,800	-89.0%	94,225	191,493	-50.8%
Flex 10 Year U.S. Treasury Notes	114,051	19,853	474.5%	152,868	-25.4%	519,439	164,676	215.4%
Flex 5 Year U.S. Treasury Notes	0	0	0.0%	0	0.0%	2,900	23,900	-87.9%
Flex 2 Year U.S. Treasury Notes	0	0	0.0%	0	0.0%	0	0	0.0%
EQUITY INDEX FUTURES								
Big DJIA (sm) \$25	1,027	3,209	-68.0%	3,154	-67.4%	8,321	11,883	-30.0%
DJIA (sm) \$10	197,380	272,494	-27.6%	127,981	54.2%	828,057	983,370	-15.8%
mini-sized Dow (sm) \$5	3,609,049	2,903,400	24.3%	2,955,948	22.1%	16,806,714	13,951,804	20.5%
DJ (sm) US Real Estate	1,940	--	--	1,576	23.1%	3,981	--	--
EQUITY INDEX OPTIONS								
DJIA (sm) \$10	8,957	12,792	-30.0%	13,208	-32.2%	57,287	50,336	13.8%
mini-sized Dow (sm) \$5	35,562	57,957	-38.6%	32,901	8.1%	148,796	261,565	-43.1%
OTHER INDEX FUTURES								
DJ AIG Commodity (sm)	--	2,069	--	--	--	--	10,977	--
DJ AIG Excess Return (sm)	10,355	--	--	2,188	373.3%	19,762	--	--

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METAL FUTURES								
100 oz. Gold	489,482	691,615	-29.2%	668,561	-26.8%	4,746,483	2,882,443	64.7%
5000 oz. Silver	132,510	98,054	35.1%	110,034	20.4%	867,573	369,656	134.7%
mini-sized Gold	106,441	229,185	-53.6%	148,818	-28.5%	751,112	1,092,862	-31.3%
mini-sized Silver	45,277	69,406	-34.8%	30,208	49.9%	226,638	338,797	-33.1%
METAL OPTIONS								
100 oz. Gold	9,175	20,855	-56.0%	13,112	-30.0%	81,481	84,933	-4.1%
5000 oz. Silver	78	14	457.1%	137	-43.1%	781	14	>1000%
ENERGY FUTURES								
Ethanol	1,163	686	69.5%	784	48.3%	4,762	2,717	75.3%
OTC Ethanol Forward Swap	3,002	--	--	795	277.6%	13,595	--	--
OTC Ethanol Previous Swap	0	--	--	0	0.0%	0	--	--
TOTAL FUTURES GROUP								
Agricultural	14,760,621	10,912,619	35.3%	9,500,729	55.4%	69,172,317	49,127,776	40.8%
Financial	68,451,169	42,537,440	60.9%	68,699,238	-0.4%	339,466,189	265,630,157	27.8%
Equity Index	3,809,396	3,179,103	19.8%	3,088,659	23.3%	17,647,073	14,947,057	18.1%
Other Index	10,355	2,069	400.5%	2,188	373.3%	19,762	10,977	80.0%
Metal	773,710	1,088,260	-28.9%	957,621	-19.2%	6,591,806	4,683,758	40.7%
Energy	4,165	686	507.1%	1,579	163.8%	18,357	2,717	575.6%
TOTAL FUTURES	87,809,416	57,720,177	52.1%	82,250,014	6.8%	432,915,504	334,402,442	29.5%
TOTAL OPTIONS GROUP								
Agricultural	2,848,452	2,150,944	32.4%	2,240,241	27.1%	14,851,737	9,714,099	52.9%
Financial	11,535,740	10,760,666	7.2%	7,763,333	48.6%	47,569,245	56,188,030	-15.3%
Equity Index	44,519	70,749	-37.1%	46,109	-3.4%	206,083	311,901	-33.9%
Metal	9,253	20,869	-55.7%	13,249	-30.2%	82,262	84,947	-3.2%
TOTAL OPTIONS	14,437,964	13,003,228	11.0%	10,062,932	43.5%	62,709,327	66,298,977	-5.4%
TOTAL COMBINED								
Agricultural	17,609,073	13,063,563	34.8%	11,740,970	50.0%	84,024,054	58,841,875	42.8%
Financial	79,986,909	53,298,106	50.1%	76,462,571	4.6%	387,035,434	321,818,187	20.3%
Equity Index	3,853,915	3,249,852	18.6%	3,134,768	22.9%	17,853,156	15,258,958	17.0%
Other Index	10,355	2,069	400.5%	2,188	373.3%	19,762	10,977	80.0%
Metal	782,963	1,109,129	-29.4%	970,870	-19.4%	6,674,068	4,768,705	40.0%
Energy	4,165	686	507.1%	1,579	163.8%	18,357	2,717	575.6%
GRAND TOTAL	102,247,380	70,723,405	44.6%	92,312,946	10.8%	495,624,831	400,701,419	23.7%