

Exchange Average Daily Volume Report - Monthly

June 2007

Page 1 of 2

	ADV JUN 2007	ADV JUN 2006	% CHG	ADV MAY 2007	% CHG	ADV Y.T.D. 2007	ADV Y.T.D. 2006	% CHG
AGRICULTURAL FUTURES								
Corn	290,044	213,335	36.0%	205,451	41.2%	255,548	168,869	51.3%
Soybeans	164,824	111,055	48.4%	95,784	72.1%	120,461	87,490	37.7%
Soybean Meal	57,968	44,368	30.7%	36,316	59.6%	44,895	33,325	34.7%
Soybean Oil	70,328	46,566	51.0%	36,604	92.1%	49,132	34,561	42.2%
South American Soybeans	0	3	-100.0%	0	0.0%	0	2	-100.0%
Oats	2,055	1,946	5.6%	1,422	44.5%	1,963	1,717	14.3%
Rough Rice	1,556	1,503	3.5%	927	67.9%	1,416	1,297	9.2%
Wheat	111,604	73,505	51.8%	53,204	109.8%	76,775	62,390	23.1%
mini-sized Corn	850	600	41.7%	472	80.1%	699	638	9.6%
mini-sized Soybeans	3,085	2,842	8.6%	1,459	111.4%	2,186	2,468	-11.4%
mini-sized Wheat	573	305	87.9%	213	169.0%	304	265	14.7%
AGRICULTURAL OPTIONS								
Corn	73,094	51,387	42.2%	54,089	35.1%	69,129	35,428	95.1%
Soybeans	36,618	27,693	32.2%	27,643	32.5%	28,880	26,095	10.7%
Soybean Meal	2,873	3,791	-24.2%	1,845	55.7%	2,699	2,807	-3.8%
Soybean Oil	5,297	3,804	39.2%	5,117	3.5%	4,543	3,375	34.6%
Soybean Crush	16	21	-23.8%	9	77.8%	13	30	-56.7%
Oats	71	76	-6.6%	83	-14.5%	74	68	8.8%
Rough Rice	54	98	-44.9%	68	-20.6%	112	98	14.3%
Wheat	17,617	10,900	61.6%	12,975	35.8%	13,365	9,820	36.1%
FINANCIAL FUTURES								
30 Year U.S. Treasury Bonds	539,921	343,843	57.0%	480,842	12.3%	440,735	395,402	11.5%
10 Year U.S. Treasury Notes	1,770,049	923,235	91.7%	1,561,086	13.4%	1,365,989	999,347	36.7%
5 Year U.S. Treasury Notes	630,623	425,850	48.1%	712,429	-11.5%	595,743	508,845	17.1%
2 Year U.S. Treasury Notes	261,701	128,961	102.9%	327,153	-20.0%	235,729	144,808	62.8%
30 Day Federal Funds	48,417	109,301	-55.7%	37,248	30.0%	51,406	74,953	-31.4%
30 Year Interest Rate Swaps	101	--	--	8	>1000%	34	--	--
10 Year Interest Rate Swaps	5,435	1,654	228.6%	3,021	79.9%	2,894	1,246	132.3%
5 Year Interest Rate Swaps	3,332	677	392.2%	906	267.8%	1,661	435	281.8%
Liquid 50 Credit Default Swap Index	0	--	--	--	--	0	--	--
10 Year Municipal Note Index	--	--	--	--	--	--	9	--
mini-sized Eurodollars	0	0	0.0%	0	0.0%	0	0	0.0%
FINANCIAL OPTIONS								
30 Year U.S. Treasury Bonds	85,473	86,209	-0.9%	62,168	37.5%	67,649	88,076	-23.2%
10 Year U.S. Treasury Notes	373,379	282,662	32.1%	201,917	84.9%	231,575	258,806	-10.5%
5 Year U.S. Treasury Notes	63,704	47,110	35.2%	57,261	11.3%	46,432	47,887	-3.0%
2 Year U.S. Treasury Notes	1,600	5,849	-72.6%	1,618	-1.1%	1,686	3,932	-57.1%
30 Day Federal Funds	19,518	64,108	-69.6%	21,600	-9.6%	24,749	47,762	-48.2%
Binary	122	--	--	557	-78.1%	549	--	--
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	93	2,281	-95.9%	809	-88.5%	748	1,532	-51.2%
Flex 10 Year U.S. Treasury Notes	5,431	902	502.1%	6,949	-21.8%	4,123	1,317	213.1%
Flex 5 Year U.S. Treasury Notes	0	0	0.0%	0	0.0%	23	191	-88.0%
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	49	146	-66.4%	143	-65.7%	66	163	-59.5%
DJIA (sm) \$10	9,399	12,386	-24.1%	5,817	61.6%	6,572	7,867	-16.5%
mini-sized Dow (sm) \$5	171,859	131,973	30.2%	134,361	27.9%	133,387	111,614	19.5%
DJ (sm) US Real Estate	92	--	--	72	27.8%	43	--	--
EQUITY INDEX OPTIONS								
DJIA (sm) \$10	427	581	-26.5%	600	-28.8%	455	403	12.9%
mini-sized Dow (sm) \$5	1,693	2,634	-35.7%	1,496	13.2%	1,181	2,093	-43.6%
OTHER INDEX FUTURES								
DJ AIG Commodity (sm)	--	94	--	--	--	--	88	--
DJ AIG Excess Return (sm)	493	--	--	99	398.0%	159	--	--

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METAL FUTURES								
100 oz. Gold	23,309	31,437	-25.9%	30,389	-23.3%	37,972	23,060	64.7%
5000 oz. Silver	6,310	4,457	41.6%	5,002	26.1%	6,941	2,957	134.7%
mini-sized Gold	5,069	10,418	-51.3%	6,764	-25.1%	6,009	8,743	-31.3%
mini-sized Silver	2,156	3,155	-31.7%	1,373	57.0%	1,813	2,710	-33.1%
METAL OPTIONS								
100 oz. Gold	437	948	-53.9%	596	-26.7%	652	1,011	-35.5%
5000 oz. Silver	4	1	300.0%	6	-33.3%	6	1	500.0%
ENERGY FUTURES								
Ethanol	55	31	77.4%	36	52.8%	38	22	72.7%
OTC Ethanol Forward Swap	143	--	--	36	297.2%	109	--	--
OTC Ethanol Previous Swap	0	--	--	0	0.0%	0	--	--
TOTAL FUTURES GROUP								
Agricultural	702,887	496,028	41.7%	431,851	62.8%	553,379	393,022	40.8%
Financial	3,259,579	1,933,520	68.6%	3,122,693	4.4%	2,694,176	2,125,041	26.8%
Equity Index	181,400	144,505	25.5%	140,394	29.2%	140,056	119,576	17.1%
Other Index	493	94	424.5%	99	398.0%	159	88	80.7%
Metal	36,843	49,466	-25.5%	43,528	-15.4%	52,734	37,470	40.7%
Energy	198	31	538.7%	72	175.0%	147	22	568.2%
TOTAL FUTURES	4,181,401	2,623,644	59.4%	3,738,637	11.8%	3,435,837	2,675,220	28.4%
TOTAL OPTIONS GROUP								
Agricultural	135,641	97,770	38.7%	101,829	33.2%	118,814	77,713	52.9%
Financial	549,321	489,121	12.3%	352,879	55.7%	377,534	449,504	-16.0%
Equity Index	2,120	3,216	-34.1%	2,096	1.1%	1,636	2,495	-34.4%
Metal	441	949	-53.5%	602	-26.7%	658	1,011	-34.9%
TOTAL OPTIONS	687,522	591,056	16.3%	457,406	50.3%	497,693	530,392	-6.2%
TOTAL COMBINED								
Agricultural	838,527	593,798	41.2%	533,680	57.1%	672,192	470,735	42.8%
Financial	3,808,900	2,422,641	57.2%	3,475,571	9.6%	3,071,710	2,574,545	19.3%
Equity Index	183,520	147,721	24.2%	142,489	28.8%	141,692	122,072	16.1%
Other Index	493	94	424.5%	99	398.0%	159	88	80.7%
Metal	37,284	50,415	-26.0%	44,130	-15.5%	53,393	38,150	40.0%
Energy	198	31	538.7%	72	175.0%	147	22	568.2%
GRAND TOTAL	4,868,923	3,214,700	51.5%	4,196,043	16.0%	3,933,530	3,205,611	22.7%