

**Electronic 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
<b>AGRICULTURAL FUTURES</b>								
Corn	4,165,729	203,598	>1000%	3,212,753	29.7%	20,458,246	845,103	>1000%
Soybeans	2,110,548	74,369	>1000%	1,281,731	64.7%	8,467,320	402,263	>1000%
Soybean Meal	485,869	9,524	>1000%	323,027	50.4%	1,987,835	34,225	>1000%
Soybean Oil	641,925	10,218	>1000%	353,250	81.7%	2,449,340	46,784	>1000%
South American Soybeans	0	59	-100.0%	0	0.0%	0	125	-100.0%
Oats	15,606	243	>1000%	9,418	65.7%	74,408	1,112	>1000%
Rough Rice	14,602	457	>1000%	7,320	99.5%	59,838	1,736	>1000%
Wheat	1,495,874	56,504	>1000%	798,459	87.3%	5,658,853	280,174	>1000%
mini-sized Corn	408	0	100.0%	29	>1000%	437	0	100.0%
mini-sized Soybeans	477	0	100.0%	138	245.7%	615	0	100.0%
mini-sized Wheat	56	0	100.0%	16	250.0%	72	0	100.0%
<b>AGRICULTURAL OPTIONS</b>								
Corn	2,696	884	205.0%	3,083	-12.6%	10,722	14,994	-28.5%
Soybeans	790	816	-3.2%	314	151.6%	3,249	5,876	-44.7%
Soybean Meal	0	5	-100.0%	0	0.0%	0	5	-100.0%
Soybean Oil	0	0	0.0%	0	0.0%	0	0	0.0%
Oats	0	0	0.0%	0	0.0%	0	0	0.0%
Rough Rice	0	0	0.0%	0	0.0%	0	0	0.0%
Wheat	708	476	48.7%	458	54.6%	2,721	916	197.1%
<b>FINANCIAL FUTURES</b>								
30 Year U.S. Treasury Bonds	10,624,829	6,906,867	53.8%	9,615,533	10.5%	51,788,503	44,848,771	15.5%
10 Year U.S. Treasury Notes	34,475,714	18,875,004	82.7%	31,209,884	10.5%	159,937,819	114,729,359	39.4%
5 Year U.S. Treasury Notes	12,243,855	8,702,978	40.7%	13,954,863	-12.3%	69,060,608	57,955,399	19.2%
2 Year U.S. Treasury Notes	4,975,843	2,617,670	90.1%	6,135,452	-18.9%	26,369,569	16,390,329	60.9%
30 Day Federal Funds	948,413	2,211,754	-57.1%	773,421	22.6%	5,997,806	8,650,551	-30.7%
30 Year Interest Rate Swaps	1,715	--	--	160	971.9%	2,001	--	--
10 Year Interest Rate Swaps	75,337	17,129	339.8%	47,681	58.0%	246,598	77,330	218.9%
5 Year Interest Rate Swaps	43,631	12,306	254.6%	19,930	118.9%	149,614	35,030	327.1%
Liquid 50 Credit Default Swap Index	0	--	--	--	--	0	--	--
10 Year Municipal Note Index	--	--	--	--	--	--	28	--
mini-sized Eurodollars	0	0	0.0%	0	0.0%	0	0	0.0%
<b>FINANCIAL OPTIONS</b>								
30 Year U.S. Treasury Bonds	496,524	284,806	74.3%	401,663	23.6%	2,282,184	1,319,502	73.0%
10 Year U.S. Treasury Notes	2,348,134	1,526,952	53.8%	1,251,997	87.6%	8,269,643	6,299,443	31.3%
5 Year U.S. Treasury Notes	239,581	202,251	18.5%	287,104	-16.6%	1,355,421	924,501	46.6%
2 Year U.S. Treasury Notes	4,999	7,667	-34.8%	12,275	-59.3%	58,539	40,707	43.8%
30 Day Federal Funds	2,652	44,556	-94.0%	11,188	-76.3%	71,351	116,866	-38.9%
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%
<b>EQUITY INDEX FUTURES</b>								
Big DJIA (sm) \$25	1,027	3,209	-68.0%	3,154	-67.4%	8,321	11,883	-30.0%
DJIA (sm) \$10	10,060	8,202	22.7%	6,727	49.5%	45,168	47,970	-5.8%
mini-sized Dow (sm) \$5	3,608,445	2,903,400	24.3%	2,955,948	22.1%	16,806,110	13,950,804	20.5%
DJ (sm) US Real Estate	1,940	--	--	1,576	23.1%	3,981	--	--
<b>EQUITY INDEX OPTIONS</b>								
DJIA (sm) \$10	0	0	0.0%	0	0.0%	0	0	0.0%
mini-sized Dow (sm) \$5	35,562	57,957	-38.6%	32,901	8.1%	148,796	261,565	-43.1%
<b>OTHER INDEX FUTURES</b>								
DJ AIG Commodity (sm)	--	2,069	--	--	--	--	10,977	--
DJ AIG Excess Return (sm)	10,355	--	--	2,188	373.3%	19,762	--	--
<b>METAL FUTURES</b>								
100 oz. Gold	488,967	690,592	-29.2%	656,013	-25.5%	4,655,796	2,881,219	61.6%
5000 oz. Silver	131,672	97,829	34.6%	110,034	19.7%	862,786	369,405	133.6%
mini-sized Gold	106,441	229,156	-53.6%	148,818	-28.5%	751,110	1,092,650	-31.3%
mini-sized Silver	45,277	69,394	-34.8%	30,208	49.9%	226,638	338,768	-33.1%

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<b>METAL OPTIONS</b>								
100 oz. Gold	9,147	20,855	-56.1%	12,836	-28.7%	78,629	84,933	-7.4%
5000 oz. Silver	78	14	457.1%	137	-43.1%	778	14	>1000%
<b>ENERGY FUTURES</b>								
Ethanol	1,158	686	68.8%	756	53.2%	4,394	696	531.3%
<b>TOTAL FUTURES GROUP</b>								
Agricultural	8,931,094	354,972	>1000%	5,986,141	49.2%	39,156,964	1,611,522	>1000%
Financial	63,389,337	39,343,708	61.1%	61,756,924	2.6%	313,552,518	242,686,797	29.2%
Equity Index	3,621,472	2,914,811	24.2%	2,967,405	22.0%	16,863,580	14,010,657	20.4%
Other Index	10,355	2,069	400.5%	2,188	373.3%	19,762	10,977	80.0%
Metal	772,357	1,086,971	-28.9%	945,073	-18.3%	6,496,330	4,682,042	38.7%
Energy	1,158	686	68.8%	756	53.2%	4,394	696	531.3%
<b>TOTAL FUTURES</b>	<b>76,725,773</b>	<b>43,703,217</b>	<b>75.6%</b>	<b>71,658,487</b>	<b>7.1%</b>	<b>376,093,548</b>	<b>263,002,691</b>	<b>43.0%</b>
<b>TOTAL OPTIONS GROUP</b>								
Agricultural	4,194	2,181	92.3%	3,855	8.8%	16,692	21,791	-23.4%
Financial	3,094,448	2,066,232	49.8%	1,976,472	56.6%	12,106,321	8,701,019	39.1%
Equity Index	35,562	57,957	-38.6%	32,901	8.1%	148,796	261,565	-43.1%
Metal	9,225	20,869	-55.8%	12,973	-28.9%	79,407	84,947	-6.5%
<b>TOTAL OPTIONS</b>	<b>3,143,429</b>	<b>2,147,239</b>	<b>46.4%</b>	<b>2,026,201</b>	<b>55.1%</b>	<b>12,351,216</b>	<b>9,069,322</b>	<b>36.2%</b>
<b>TOTAL COMBINED</b>								
Agricultural	8,935,288	357,153	>1000%	5,989,996	49.2%	39,173,656	1,633,313	>1000%
Financial	66,483,785	41,409,940	60.6%	63,733,396	4.3%	325,658,839	251,387,816	29.5%
Equity Index	3,657,034	2,972,768	23.0%	3,000,306	21.9%	17,012,376	14,272,222	19.2%
Other Index	10,355	2,069	400.5%	2,188	373.3%	19,762	10,977	80.0%
Metal	781,582	1,107,840	-29.4%	958,046	-18.4%	6,575,737	4,766,989	37.9%
Energy	1,158	686	68.8%	756	53.2%	4,394	696	531.3%
<b>GRAND TOTAL</b>	<b>79,869,202</b>	<b>45,850,456</b>	<b>74.2%</b>	<b>73,684,688</b>	<b>8.4%</b>	<b>388,444,764</b>	<b>272,072,013</b>	<b>42.8%</b>