

Side-by-Side Report - Daily

Wednesday - January 16, 2008

	OPEN AUCTION	% OPEN AUCTION	ELEC	% ELEC	TOTAL SIDE BY SIDE	TOTAL VOLUME	OPEN AUCTION Y.T.D.	% OPEN AUCTION Y.T.D.	ELEC Y.T.D.	% ELEC Y.T.D.	TOTAL SIDE BY SIDE Y.T.D.	TOTAL VOLUME Y.T.D.
AGRICULTURAL FUTURES												
Corn	39,535	100.0%	0	0.0%	39,535	268,732	383,838	29.0%	937,898	71.0%	1,321,736	2,141,665
Soybeans	38,784	100.0%	0	0.0%	38,784	223,843	376,976	31.2%	830,449	68.8%	1,207,425	1,868,582
Soybean Meal	23,023	100.0%	0	0.0%	23,023	68,487	233,928	47.0%	264,136	53.0%	498,064	706,132
Soybean Oil	20,327	100.0%	0	0.0%	20,327	68,103	210,839	45.4%	253,572	54.6%	464,411	663,549
South American Soybeans	0	0.0%	0	0.0%	0	0	0	0.0%	0	0.0%	0	0
Oats	704	100.0%	0	0.0%	704	2,105	7,509	51.7%	7,026	48.3%	14,535	19,087
Rough Rice	606	100.0%	0	0.0%	606	2,478	1,980	33.7%	3,891	66.3%	5,871	10,431
Wheat	11,244	100.0%	0	0.0%	11,244	87,915	121,998	20.5%	474,062	79.5%	596,060	897,713
FINANCIAL FUTURES												
30 Year U.S. Treasury Bonds	8,940	2.1%	424,607	97.9%	433,547	567,743	61,639	1.9%	3,262,098	98.1%	3,323,737	4,412,757
10 Year U.S. Treasury Notes	16,092	1.4%	1,166,225	98.6%	1,182,317	1,605,390	176,602	1.8%	9,866,645	98.2%	10,043,247	13,291,409
5 Year U.S. Treasury Notes	28,164	4.1%	665,677	95.9%	693,841	901,794	72,194	1.3%	5,319,553	98.7%	5,391,747	7,037,384
2 Year U.S. Treasury Notes	2,678	1.0%	267,155	99.0%	269,833	377,544	30,851	1.2%	2,567,639	98.8%	2,598,490	3,481,187
30 Day Federal Funds	800	0.8%	100,157	99.2%	100,957	131,119	15,258	1.8%	843,689	98.2%	858,947	1,104,762
30 Year Interest Rate Swaps	0	0.0%	42	100.0%	42	102	0	0.0%	1,013	100.0%	1,013	1,073
10 Year Interest Rate Swaps	248	25.8%	714	74.2%	962	1,275	5,311	22.1%	18,704	77.9%	24,015	25,032
5 Year Interest Rate Swaps	0	0.0%	2,494	100.0%	2,494	3,027	550	2.0%	26,842	98.0%	27,392	29,395
FINANCIAL OPTIONS												
30 Year U.S. Treasury Bonds	74,715	78.8%	20,064	21.2%	94,779	111,468	700,304	79.4%	181,470	20.6%	881,774	961,060
10 Year U.S. Treasury Notes	273,060	79.2%	71,644	20.8%	344,704	381,041	2,455,590	85.3%	424,754	14.7%	2,880,344	3,119,912
5 Year U.S. Treasury Notes	134,789	88.9%	16,820	11.1%	151,609	157,357	756,737	85.6%	127,292	14.4%	884,029	938,648
2 Year U.S. Treasury Notes	25,446	95.4%	1,220	4.6%	26,666	27,024	123,157	88.3%	16,337	11.7%	139,494	156,119
30 Day Federal Funds	32,271	94.9%	1,750	5.1%	34,021	34,021	525,393	99.3%	3,826	0.7%	529,219	534,420
10 Year Interest Rate Swaps	0	0.0%	0	0.0%	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%	0	0.0%	0	0
METAL FUTURES												
100 oz. Gold	0	0.0%	35,211	100.0%	35,211	47,884	0	0.0%	241,778	100.0%	241,778	322,600
5000 oz. Silver	0	0.0%	5,050	100.0%	5,050	6,480	0	0.0%	43,627	100.0%	43,627	54,431
METAL OPTIONS												
100 oz. Gold	0	0.0%	123	100.0%	123	172	0	0.0%	1,650	100.0%	1,650	1,946
5000 oz. Silver	0	0.0%	14	100.0%	14	15	0	0.0%	70	100.0%	70	81
ENERGY FUTURES												
Ethanol	0	0.0%	0	0.0%	0	49	0	0.0%	709	100.0%	709	1,261

Side-by-Side Report - Daily

Wednesday - January 16, 2008

	OPEN AUCTION	% OPEN AUCTION	ELEC	% ELEC	TOTAL SIDE BY SIDE	TOTAL VOLUME	OPEN AUCTION Y.T.D.	% OPEN AUCTION Y.T.D.	ELEC Y.T.D.	% ELEC Y.T.D.	TOTAL SIDE BY SIDE Y.T.D.	TOTAL VOLUME Y.T.D.
TOTAL FUTURES GROUP												
Agricultural	134,223	100.0%	0	0.0%	134,223	721,663	1,337,068	32.5%	2,771,034	67.5%	4,108,102	6,307,159
Financial	56,922	2.1%	2,627,071	97.9%	2,683,993	3,587,994	362,405	1.6%	21,906,183	98.4%	22,268,588	29,382,999
Metal	0	0.0%	40,261	100.0%	40,261	54,364	0	0.0%	285,405	100.0%	285,405	377,031
Energy	0	0.0%	0	0.0%	0	49	0	0.0%	709	100.0%	709	1,261
TOTAL FUTURES	191,145	6.7%	2,667,332	93.3%	2,858,477	4,364,070	1,699,473	6.4%	24,963,331	93.6%	26,662,804	36,068,450
TOTAL OPTIONS GROUP												
Financial	540,281	82.9%	111,498	17.1%	651,779	710,911	4,561,181	85.8%	753,679	14.2%	5,314,860	5,710,159
Metal	0	0.0%	137	100.0%	137	187	0	0.0%	1,720	100.0%	1,720	2,027
TOTAL OPTIONS	540,281	82.9%	111,635	17.1%	651,916	711,098	4,561,181	85.8%	755,399	14.2%	5,316,580	5,712,186
TOTAL COMBINED												
Agricultural	134,223	100.0%	0	0.0%	134,223	721,663	1,337,068	32.5%	2,771,034	67.5%	4,108,102	6,307,159
Financial	597,203	17.9%	2,738,569	82.1%	3,335,772	4,298,905	4,923,586	17.8%	22,659,862	82.2%	27,583,448	35,093,158
Metal	0	0.0%	40,398	100.0%	40,398	54,551	0	0.0%	287,125	100.0%	287,125	379,058
Energy	0	0.0%	0	0.0%	0	49	0	0.0%	709	100.0%	709	1,261
GRAND TOTAL	731,426	20.8%	2,778,967	79.2%	3,510,393	5,075,168	6,260,654	19.6%	25,718,730	80.4%	31,979,384	41,780,636