

Futures Contract Market Review/Average Open Interest, 12-Month Volume of Trading and Deliveries/Cash Settlement by Commodity and Exchange for Fiscal Years Ending September 30, 1999 and September 30, 2000

Exchange/Commodity	Contract Unit	Average Monthend Open Interest (Contracts)		Volume of Trading (Contracts)		Total Contracts Settled by Delivery or Cash Settlement (Contracts)	
		1998-99	1999-00	1998-99	1999-00	1998-99	1999-00
Chicago Board of Trade (CBT)							
Wheat	5,000 Bu.	121,686	132,915	6,615,630	6,412,247	73,319	65,177
Corn	5,000 Bu.	338,418	426,654	15,795,337	16,783,099	13,527	44,598
Oats	5,000 Bu.	14,426	15,172	394,374	394,972	3,945	4,575
Rough Rice	200,000 Lbs.	6,069	6,686	128,665	171,870	4,669	4,933
Soybeans	5,000 Bu.	154,614	161,569	12,756,288	12,481,559	22,860	43,079
Soybean Oil	60,000 Lbs.	133,551	141,082	5,712,367	5,423,463	70,706	83,623
Soybean Meal	100 Tons	118,684	112,544	6,429,644	6,161,948	9,108	3,113
Corn Yield Insurance (All)	Yield Est x 100 1*	68	29	167	74	3	7
Dow Jones Industrial Average	\$10 x Index	20,346	17,187	3,810,209	3,620,224	6,246	14,910
Dow Jones Composite Average	\$10 x Index	0	0	0	7	0	0
Dow Jones Transportation Average	\$10 x Index	0	0	0	3	0	0
Dow Jones Utility Average	\$10 x Index	0	3	0	16	0	0
U.S. Treasury Bonds	\$100,000 F.V.	682,358	498,116	97,035,915	67,008,924	37,529	52,644
2-Year U.S. Treasury Notes	\$200,000 F.V.	38,313	45,497	1,115,174	1,230,454	3,102	12,943
10-Year U.S. Treasury Notes	\$100,000 F.V.	550,430	587,715	34,400,483	42,769,912	35,565	65,159
5-Year U.S. Treasury Notes	\$100,000 F.V.	306,432	380,967	17,524,751	21,700,056	60,227	118,163
30-Day Federal Funds	\$5,000,000 F.V.	30,097	40,696	978,604	1,374,299	73,804	106,555
Ten-Year Agency Notes	\$100,000 F.V.	0	35,710	0	856,701	0	3,681
Municipal Bond Index	\$1,000 x Index	22,143	22,504	831,592	636,039	34,242	12,244
Electricity (Comed Hub)	1,680 MWh	1	0	44	0	0	0
Electricity (TVA HUB)	1,680 MWh	10	0	87	0	40	0
1000 Troy Ounce Silver	1,000 Tr. Oz.	1,166	1,049	23,774	13,206	1,242	781
5000 Troy Ounce Silver	5,000 Tr. Oz.	20	40	60	65	0	5
Gold (1 Kilogram)	352 Tr. Oz.	303	322	9,461	8,972	282	156
Gold, 100 Troy Oz	100 Tr. Oz.	1	1	46	3	2	0
Total CBT		2,539,136	2,626,458	203,562,672	187,048,113	450,418	636,346

1* Includes Corn Yield Contracts for U.S., Iowa, Illinois, Nebraska, Ohio, and Indiana

Kansas City Board of Trade (KCBT)

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Wheat	5,000 Bu.	64,605	70,480	2,302,217	2,324,744	16,818	16,144
Value Line Stock Index	\$500 x Index	55	31	1,771	198	33	0
Stock Index Future, MVL	\$100 x Index	688	244	41,628	14,122	203	19
Internet Stock Index	25 x Index	165	320	4,074	6,577	77	171
Natural Gas	10,000 MM BTUs	1,700	50	29,227	84	3,114	71
Natural Gas Index	10,000 MM BTUs	0	1	3	2	0	0
Total KCBT		67,213	71,126	2,378,920	2,345,727	20,245	16,405
Minneapolis Grain Exchange (MGE)							
Hard Amber Durum Wheat	5,000 Bu.	1,061	129	12,199	1,516	421	59
Wheat	5,000 Bu.	22,916	22,462	1,161,671	963,054	4,463	8,171
White Wheat	5,000 Bu.	584	225	6,255	2,194	918	291
Cottonseed	120 Tons	0	119	0	329	0	14
White Shrimp	5,000 Lbs.	6	5	162	66	43	23
Black Tiger Shrimp	5,000 Lbs.	7	4	136	40	45	18
Electricity (On Peak)	736 MWh	14	36	150	305	0	60
Total MGE		24,588	22,980	1,180,573	967,504	5,890	8,636
MidAmerica Commodity Exchange (MCE)							
Wheat	1,000 Bu.	4,841	2,280	140,215	80,248	1,508	954
Corn	1,000 Bu.	6,810	6,847	299,013	278,383	1,084	3,214
Oats (old)	1,000 Bu.	174	96	4,688	2,730	103	48
Lean Hogs	20,000 Lbs.	440	527	30,514	23,320	132	203
Live Cattle	20,000 Lbs.	194	163	18,076	10,491	0	0
Soybeans	1,000 Bu.	11,512	8,575	683,943	581,482	3,032	5,999
Soybean Oil	30,000 Lbs.	1,185	166	27,906	5,575	388	241
Soybean Meal	50 Tons	613	309	15,097	9,025	270	258
Canadian Dollar	CD 50,000	151	91	15,317	9,946	0	0
Swiss Franc	SF 62,500	192	182	30,463	37,835	39	1
Deutsche Mark	DM 62,500	200	51	25,441	3,223	127	12
British Pound Sterling	BP 12,500	156	97	20,171	13,823	118	28

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Japanese Yen	Yen 6,250,000	330	273	44,298	31,398	107	1
Euro	125,000 Euros	0	29	0	3,225	0	44
Australian Dollar	AD 50,000	12	4	1,118	551	6	0
U.S. Treasury Bonds	\$50,000 F.V.	10,858	6,384	1,140,259	763,334	2,104	939
13-Week U.S. Treasury Bills	\$500,000 F.V.	3	2	171	85	0	0
6.5-10 Year U.S. Treasury Notes	\$50,000 F.V.	504	194	37,969	13,621	0	0
5-Year U.S. Treasury Notes	\$50,000 F.V.	2	1	58	222	0	0
3-Month Eurodollars	\$500,000 F.V.	196	446	7,075	8,962	102	366
Platinum	25 Tr. Oz.	58	29	1,270	1,330	3	7
Silver, New York Delivery	1,000 Tr. Oz.	691	859	22,345	19,120	228	224
Gold, New York Delivery	332 Tr. Oz.	547	379	20,812	15,225	143	307
Total MCE		39,669	27,984	2,586,219	1,913,154	9,494	12,846
Chicago Mercantile Exchange (CME)							
Boneless Beef Trimmings (50%)	20,000 Lbs.	12	0	12	0	0	0
Boneless Beef (90%)	20,000 Lbs.	92	0	556	0	0	0
Lean Hogs	40,000 Lbs.	48,012	51,922	2,459,034	2,202,571	25,059	26,244
Pork Cutout Index	40,000 Lbs.	37	0	845	1	102	1
E-Mini Lean Hogs	10,000 Lbs. x Index	0	550	0	8,881	0	0
Frozen Pork Bellies	40,000 Lbs.	5,175	4,549	390,194	346,519	1,104	288
Fresh Pork Bellies	40,000 Lbs.	161	10	2,250	5	258	0
Live Cattle	40,000 Lbs.	108,347	120,171	3,905,605	3,604,187	3,646	1,224
Feeder Cattle	50,000 Lbs.	16,005	22,203	630,566	643,086	13,688	14,740
E-Mini Feeder Cattle	10,000 Lbs.	0	16	0	181	0	0
Stocker Cattle	25,000 Lbs.	142	117	1,223	787	140	217
Butter	40,000 Lbs.	280	863	2,477	6,117	566	1,126
Milk	200,000 Lbs.	4,519	7,095	46,237	45,099	0	9,810
Class IV Milk	200,000 Lbs.	0	997	0	2,766	0	0
Cheddar Cheese	40,000 Lbs.	4	0	35	0	0	0
Canadian Dollar	CD 100,000	65,898	64,313	2,474,218	2,490,989	94,207	50,523

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French Franc	FF 500,000	947	22	12,828	377	2,175	0
Swiss Franc	SF 125,000	60,402	51,401	3,957,749	3,588,727	110,965	71,420
Deutsche Mark	DM 125,000	47,712	2,735	2,855,777	45,763	98,904	5,339
British Pound Sterling	BP 62,500	57,129	40,968	2,819,688	2,196,859	100,034	65,150
Japanese Yen	Yen 12,500,000	98,836	82,319	6,177,450	4,298,405	174,889	128,068
E-Mini Japanese Yen	Yen 6,250,000	0	102	0	6,388	0	176
Euro	125,000 Euros	35,301	63,413	2,010,872	4,207,482	53,013	60,325
E-Mini Euro	62,500 Euros	0	367	0	23,305	0	276
ECU/British Pound Cross-Rate	125,000 Euros	126	908	1,027	3,278	0	0
Euro/Japanese Yen Cross-Rate	125,000 Euros	55	84	1,983	4,162	0	0
Euro/Swiss Franc Cross-Rate	125,000 Euros	39	2	398	2	0	0
South African Rand	Rand 500,000	1,272	2,166	39,484	47,570	4,344	8,017
Australian Dollar	AD 100,000	26,190	24,410	820,485	783,184	51,057	31,671
Russian Ruble	500,000 Rubles	342	4	356	11	1,468	3
Mexican Peso	MP 500,000	24,250	18,741	1,059,650	1,102,784	26,931	16,916
Brazilian Real	R\$ 100,000	6,578	108	89,462	1,062	29,757	903
New Zealand Dollar	NZ \$100,000	2,168	1,811	41,242	35,510	6,309	5,863
S&P 500 Stock Index	\$500 x Index	393,582	389,811	28,120,054	23,083,991	318,496	346,072
E-Mini S&P 500 Stock Index	\$50 x Index	17,780	30,813	9,122,521	16,859,104	58,795	113,443
S&P 500 Barra Growth Index	\$500 x Index	663	1,084	11,046	15,449	1,563	2,891
S&P 500 Barra Value Index	\$500 x Index	1,987	2,505	25,896	29,563	3,914	2,954
S&P 400 Midcap Stock Index	\$500 x Index	14,382	13,410	334,852	306,286	18,283	14,367
Fortune E-50 Stock Index	\$20 x Index	0	338	0	8,320	0	0
NASDAQ-100 Stock Index	\$100 x Index	17,472	31,280	1,893,711	4,482,998	27,947	45,521
NASDAQ-100 Stock Index (Mini)	\$20 x Index	2,949	16,334	269,111	6,683,941	2,953	71,238
Russell 2000 Stock Index Future	\$500 x Index	13,711	13,056	373,744	439,366	15,243	14,029
Nikkei Stock Average	\$5 x Index	22,450	17,006	522,478	454,189	62,759	47,696
13-Week U.S. Treasury Bills	\$1,000,000 F.V.	1,771	1,377	45,924	21,204	6,282	4,472
Overnight Federal Fund Rates	\$45,000,000	95	112	442	187	225	75
Five-Year Agency Note	\$100,000 F.V.	0	3,655	0	35,579	0	0

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Ten-Year Agency Note	\$100,000 F.V.	0	4,073	0	51,032	0	225
1-Month Libor Rate	\$3,000,000 F.V.	28,487	36,938	801,634	940,688	178,198	118,865
3-Month Eurodollar	\$1,000,000 F.V.	3,064,773	3,115,619	102,052,168	100,452,601	1,172,743	428,279
Japanese Bonds (10 year)	Yen 50,000,000 F.V.	61	13	73	0	0	0
Brazilian El Brady Bond	\$100,000 F.V.	1,379	0	3,972	0	0	0
91-Day Mexican Treasury Bills	MP 2,000,000 F.V.	1	0	2	0	0	0
28-Day Mexican Rates (TIIE)	MP 6,000,000 F.V.	0	0	2	0	0	0
3-Month Euro Canada Time Deposits	CD 1,000,000 F.V.	440	0	502	0	1,439	0
3-Mo. Euroyen	Yen 100,000,000 F.V.	69,440	76,728	959,561	1,037,663	69,312	40,668
Goldman-Sachs Commodity Index	\$250 x Index	29,267	37,748	856,592	1,033,642	23,377	17,592
Random Length Lumber	80,000 Bd. Ft.	4,628	3,192	291,947	219,769	47	84
Oriented Strand Board Panels (All)	2*	33	22	600	502	33	40
Atlanta Heating Degree Days	\$100 x Index	71	32	71	149	0	118
Chicago Heating Degree Days	\$100 x Index	10	16	10	49	0	56
New York City Heating Degree Days	\$100 x Index	11	17	27	24	0	33
Cincinnati Heating Degree Days	\$100 x Index	25	2	26	47	0	29
Dallas Cooling Degree Days	\$100 x Index	0	5	0	5	0	5
Tucson Cooling Degree Days	\$100 x Index	0	5	0	5	0	5
Des Moines Cooling Degree Days	\$100 x Index	0	5	0	5	0	5
Las Vegas Cooling Degree Days	\$100 x Index	0	5	0	5	0	5
Total CME		4,295,499	4,357,568	175,488,669	181,852,421	2,760,225	1,767,067

2* Includes OSB panel contracts for North Central, Southeastern, Southwestern, and Western Oriented

New York Mercantile Exchange (NYMEX) and Commodity Exchange, Inc. (COMEX)

No. 2 Heating Oil, New York Harbor	42,000 Gallons	175,458	137,653	9,178,505	9,237,905	14,720	29,283
Natural Gas	10,000 BTUs	285,279	305,203	18,622,220	18,136,332	47,792	34,475
Electricity (California-Oregon Border)	864 MWh	2,958	1,219	65,465	13,851	1,999	2,238
Electricity (Palo Verde)	432 MWh	2,803	1,489	57,203	26,104	3,235	2,006
Electricity (Cinergy)	736 MWh	1,857	159	57,714	974	2,596	831
Electricity (Entergy)	736 MWh	1,848	42	39,455	159	2,253	166

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Electricity (PJM)	736 MWh	522	245	2,951	491	499	488
Propane Gas	42,000 Gallons	3,315	1,627	39,034	30,628	1,953	1,361
Crude Oil (Light Sweet)	1,000 Barrels	556,078	475,987	36,075,778	37,526,345	35,802	16,391
Crude Oil (Sour)	1,000 Barrels	0	15	0	25	0	15
Unleaded Gasoline, New York Harbor	42,000 Gallons	103,708	87,767	8,481,247	8,871,901	17,822	19,614
Palladium	100 Tr. Oz.	2,830	2,540	80,667	63,125	1,219	895
Platinum	50 Tr. Oz.	14,074	10,486	612,237	368,317	7,146	1,432
Aluminum	44,000 Lbs.	1,640	1,662	23,816	34,724	209	4,131
Eurotop 100 Stock Index	\$100 x Index	1,561	407	33,406	7,230	1,119	1,195
Eurotop 300 Stock Index	\$200 x Index	0	2,366	0	38,904	0	2,213
Silver	5,000 Tr. Oz.	79,825	77,119	4,162,785	3,374,404	21,075	34,577
Copper - Grade #1	25,000 Lbs.	72,106	72,309	2,871,530	2,673,502	65,539	69,236
Gold	100 Tr. Oz.	188,004	151,710	9,465,519	7,348,400	31,469	40,336
Total NYMEX		1,493,866	1,330,005	89,869,532	87,753,321	256,447	260,883

New York Board of Trade (NYBT) - New York Cotton Exchange (NYCE), New York Futures Exchange (NYFE), Coffee, Sugar and Cocoa Exchange (CS&CE) and Cantor Exchange (CFFE)

Cotton No. 2	50,000 Lbs.	70,405	61,308	2,577,477	2,614,097	5,316	6,493
Russet Potatoes	85,000 Lbs.	0	0	0	0	2	0
Frozen Concentrated Orange Juice	15,000 Lbs.	26,841	25,427	815,428	695,225	4,064	2,104
Frozen Concentrated Orange Juice-2	15,000 Lbs.	0	124	0	273	0	471
FCOJ1-FCOJ2 Diff	15,000 Lbs.	0	138	0	1,881	0	0
Non-Fat Dry Milk	44,000 Lbs.	7	0	0	0	0	0
Milk Index	1,000 Cwt.	890	385	6,218	1,045	0	1,125
Milk Index, Large	2,000 Cwt.	530	257	2,746	709	0	815
Cheddar Cheese	10,500 Lbs.	22	0	1,512	0	0	0
Cocoa	10 Tons	72,179	106,805	1,784,759	2,128,243	13,716	12,714
Sugar No. 11	112,000 Lbs.	165,481	178,272	5,906,652	5,819,141	5,360	8,920
Sugar No. 14	112,000 Lbs.	13,423	12,247	145,036	127,698	3,167	2,728
Coffee C	37,500 Lbs.	40,725	46,823	2,464,951	2,364,319	0	17,916
Canadian Dollar/Japanese Yen	CD 200,000	0	388	0	1,579	0	300

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U.S. Dollar/Canadian Dollar	\$200,000	122	166	3,340	3,582	223	487
U.S. Dollar/Swiss Franc	\$200,000	905	920	22,245	18,726	3,792	3,092
Swiss Franc/Japanese Yen Cross-Rate	SF 200,000	1,330	1,012	15,351	17,733	1,333	3,862
U.S. Dollar/Deutsche Mark	\$200,000	627	0	8,570	0	2,722	0
Swiss Franc/Deutsche Mark Cross-Rate	DM 125,000	2,532	20	62,551	20	5,890	0
Japanese Yen/Deutsche Mark Cross-Rate	DM 125,000	2,536	20	67,866	24	5,833	0
Swedish Krona/Deutsche Mark Cross-Rate	DM 125,000	1,230	0	17,442	0	1,227	0
French Franc/Duetsche Mark	DM 500,000	571	0	591	0	47	0
Italian Lira/Deutsche Mark	DM 250,000	833	0	3,809	0	1,205	0
Deutsche Mark/Spanish Peseta Cross-Rate	DM 250,000	3	0	50	0	1,252	0
U.S. Dollar/British Pound	BP 125,000	735	404	15,020	15,791	1,764	912
Swiss Franc/British Pound Cross-Rate	BP 125,000	1,678	876	30,738	12,779	3,108	2,492
Deutsche Mark/British Pound Cross-Rate	BP 125,000	1,470	24	38,378	335	4,685	0
Japanese Yen/British Pound Cross-Rate	BP 125,000	2,065	2,672	61,407	90,135	5,166	5,953
U.S. Dollar/Japanese Yen	\$200,000	1,078	2,353	27,879	42,399	2,419	3,843
U.S. Dollar/Euro (Small)	100,000 Euros	27	136	1,348	6,322	8	337
Euro-Australian Dollar	100,000 Euros	0	520	0	4,653	0	928
Euro/U.S. Dollar	200,000 Euros	1,932	3,581	58,921	102,389	15	6,051
Euro/Yen Cross-Rate	200,000 Euros	6,032	7,023	150,619	237,143	9,425	14,413
Euro/Swedish Krona Cross-Rate	200,000 Euros	4,168	3,743	76,623	70,681	5,966	9,882
Euro/Swiss Franc Cross-Rate	200,000 Euros	4,457	5,073	96,086	108,802	7,161	10,239
Pound/Euro Cross-Rate	200,000 Euros	7,849	8,325	162,983	167,107	11,917	15,829
Euro/Canadian Dollar Cross-Rate	200,000 Euros	0	678	0	6,397	0	2,518
Euro/Norwegian Krone Cross-Rate	200,000 Euros	1,255	191	9,487	3,581	735	419
US Dollar/Swedish Krona	\$200,000 F.V.	0	169	0	1,242	0	150
US Dollar/Norwegian Krone	\$200,000 F.V.	0	8	0	32	0	0
U.S. Dollar/South African Rand	\$100,000	181	428	6,750	13,320	456	1,205
Australian Dollar	AD 200,000	1,222	4,923	28,633	52,679	1,323	4,868
Aussie Dollar/Canadian Dollar	\$200,000 F.V.	0	335	0	1,594	0	288
Australian Dollar/Yen Cross-Rate	AD 200,000	821	1,378	9,601	35,783	787	2,034
Australlian Dollar/Kiwi Cross-Rate	AD 200,000	1,482	1,216	15,133	24,516	1,146	2,720

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U.S. Dollar/Malaysian Ringgit	RIN 500,000	0	0	0	0	37	0
U.S. Dollar/Thai Baht	BAH 5,000,000	0	0	0	0	527	0
New Zealand Dollar	NZ \$200,000	2,039	1,525	67,158	34,053	2,662	4,628
Stock Index, NYSE CMP New	3*	5,768	3,212	401,772	162,453	885	5,676
Technology Index	\$500 x Index	1,303	463	39,787	22,055	4,441	1,387
Russell 1000 Stock Index Future	4*	6,018	6,045	114,873	117,621	3,376	4,086
CFFE U.S. Treasury Bonds	\$100,000 F.V.	1,088	804	230,693	66,314	480	265
CFFE U.S. Treasury Bonds (Flex)	\$100,000 F.V.	60	291	345	25,160	80	85
CFFE 10-Year U.S. Treasury Notes	\$100,000 F.V.	508	920	34,208	65,315	490	275
CFFE 10-Year U.S. Treasury Notes (Flex)	\$100,000 F.V.	1,045	1,390	1,745	199,760	1,195	48
5-Year U.S. Treasury Notes-Old	\$250,000 F.V.	10	0	8,187	8,832	0	0
CFFE 5-Year U.S. Treasury Notes	\$100,000 F.V.	488	605	19,157	9,442	233	342
CFFE 5-Year U.S. Treasury Notes (Flex)	\$100,000 F.V.	0	452	0	55,803	0	85
CFFE Five-Year Agency Note	\$100,000 F.V.	0	0	0	1,220	0	0
CFFE Ten-Year Agency Note	\$100,000 F.V.	0	878	0	470	0	0
U.S. Dollar Index	\$1,000 x Index	8,245	7,441	371,883	315,491	2,607	4,868
CRB Bridge Index	\$500 x Index	3,249	3,021	84,690	78,405	348	1,936
Total NYBT		467,465	505,415	16,070,698	15,954,369	128,591	169,789

3* Includes the large (\$1,000 x Index), mid-size (\$500 x Index), and small NYSE Index (\$250 x Index)

4* Includes the large (\$1,000 x Index) and small Russell 1,000 Index (\$500 x Index)

Philadelphia Board of Trade (PBOT)

Canadian Dollar	CD 100,000	3	0	27	0	0	0
Swiss Franc	SF 125,000	5	0	63	0	44	0
West German Deutsche Mark	DM 125,000	13	0	104	0	25	0
British Pound Sterling	BP 62,500	21	0	149	0	28	0
Japanese Yen	Yen 12,500,000	5	0	45	0	66	0
European Currency Unit	EC 125,000	0	0	18	0	415	0
Australian Dollar	AD 100,000	14	0	101	0	28	0
Total PBOT		61	0	507	0	606	0

Futures Contract Market Review/Average Open Interest, 12-Month Volume of Trading and Deliveries/Cash Settlement by Commodity and Exchange for Fiscal Years Ending September 30, 1999 and September 30, 2000

Exchange/Commodity	Contract Unit	Average Monthend Open Interest (Contracts)		Volume of Trading (Contracts)		Total Contracts Settled by Delivery or Cash Settlement (Contracts)	
		1998-99	1999-00	1998-99	1999-00	1998-99	1999-00
Total All Markets		8,927,497	8,941,536	491,137,790	477,834,609	3,631,916	2,871,972