

Options - Average Monthend Open Interest and Volume of Trading by Exchange and Contract for Fiscal Years Ending September 30, 1999 and September 30, 2000

Exchange/Commodity	Average Monthend Open Interest (Contracts)		Volume of Trading (Contracts)	
	1998-99	1999-00	1998-99	1999-00
Chicago Board of Trade (CBT)				
Wheat	118,071	133,384	1,509,835	1,580,446
Corn	304,907	451,187	4,108,066	5,071,472
Oats	7,205	9,374	51,371	58,445
Rough Rice	4,982	8,846	35,676	50,011
Soybeans	234,657	184,045	4,929,660	4,009,482
Soybean Oil	79,617	53,176	789,306	542,313
Soybean Meal	73,522	42,154	857,069	628,393
Corn Yield Insurance (All) 1*	443	11	25	13
Dow Jones Industrial Average	19,210	16,176	213,537	209,676
U.S. Treasury Bonds	993,082	545,246	38,983,852	20,087,568
2-Year U.S. Treasury Notes	598	276	2,715	2,654
10-Year U.S. Treasury Notes	502,549	399,430	10,556,981	9,619,214
5-Year U.S. Treasury Notes	152,299	158,806	2,924,388	3,449,366
Ten-Year Agency Note	0	10,147	0	114,998
Municipal Bond Index	8,750	207	52,313	18
Catastrophe Ins (All) 2*	11,256	1,589	691	206
1000 Troy Ounce Silver	8	2	48	26
Total CBT	2,511,156	2,014,056	65,015,533	45,424,301

1* Includes corn Yield Insurance Contracts for Iowa and Ohio

2* Includes Large cap and small cap national insurance and the following small cap contracts:
Eastern, Midwestern, Western, Northeastern, Texas, Florida, and California

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Kansas City Board of Trade (KCBT)				
Wheat	18,657	21,142	145,587	181,127
Stock Index Future, MVL	198	194	2,230	484
Internet Stock Index	20	5	31	12
Natural Gas	18	0	0	0
Total KCBT	18,893	21,341	147,848	181,623
Minneapolis Grain Exchange (MGE)				
Hard Amber Durum Wheat	26	10	160	11
Wheat	4,971	5,546	56,305	42,416
White Wheat	71	16	398	51
Cottonseed	0	312	0	729
Black Tiger Shrimp	12	8	143	57
White Shrimp	12	11	116	61
Wheat - European	20	100	0	352
Total MGE	5,112	6,003	57,122	43,677
MidAmerica Commodity Exchange (MGE)				
Wheat	661	640	2,097	3,969
Corn	1,916	997	5,896	5,355
Soybeans	2,766	1,307	11,323	8,811
Soybean Oil	7	0	4	2
U.S. Treasury Bonds	109	86	2,426	2,418
Gold, New York Delivery	4	6	22	21
Total MCE	5,463	3,036	21,768	20,576

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Chicago Mercantile Exchange (CME)				
Lean Hogs	22,129	18,774	266,181	177,489
Options on CME Lean Hog Index	0	144	0	214
Fresh Pork Bellies	13	0	0	0
Frozen Pork Bellies	1,494	3,537	16,302	32,871
Live Cattle	67,072	68,851	590,184	529,546
Feeder Cattle	11,533	19,027	120,496	142,642
Stocker Cattle	10	5	31	10
Butter	108	34	818	385
Class IV Milk	0	136	0	179
Milk	3,189	2,445	21,307	10,095
Canadian Dollar	15,607	7,123	145,094	72,211
Swiss Franc	19,631	10,982	199,397	123,559
Deutsche Mark	19,429	1,595	234,232	15,284
British Pound Sterling	21,641	18,069	206,728	199,664
Japanese Yen	100,833	62,933	1,211,251	662,030
ECU/British Pound Cross-Rate	200	200	200	0
Euro	10,640	20,169	97,085	313,109
Australian Dollar	1,021	849	7,963	10,829
Mexican Peso	2,088	926	8,227	5,536
Brazilian Real	50	0	100	0
New Zealand Dollar	1	0	0	0
E-Mini S&P 500 Stock Index	2,279	1,085	51,480	24,659
S&P 500 Stock Index	228,781	228,466	4,652,634	4,239,463
S&P 400 Midcap Stock Index	179	84	4,261	3,171
NASDAQ-100 Stock Index	5,313	6,884	200,707	609,678
Russell 2000 Stock Index Future	64	176	1,201	5,633

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Nikkei Stock Average	764	562	5,675	5,693
1-Month Libor Rate	513	488	1,182	3,050
3-Month Eurodollar	3,216,832	2,613,804	28,676,149	25,959,223
3-Month Euro Canada Time Deposits	1,160	0	450	0
3-Mo. Euroyen	8,692	9,409	32,863	21,719
Goldman-Sachs Commodity Index	104	140	2,013	2,973
Random Length Lumber - 80/110000 BD FT	1,625	1,293	25,760	18,542
Total CME	3,762,995	3,098,190	36,779,971	33,189,457
New York Mercantile (NYMEX) and Commodity Exchange, Inc. (COMEX)				
No. 2 Heating Oil, New York Harbor	69,684	93,833	657,263	1,181,875
Natural Gas	341,680	498,696	3,757,094	4,945,358
Electricity (Entergy)	74	0	975	0
Electricity (Cinergy)	1,262	0	3,672	0
Electricity (Palo Verde)	634	0	5,391	0
Electricity (California-Oregon Border)	733	1	4,305	1
Crude Oil (Light Sweet)	548,971	570,159	7,668,720	7,643,174
Unleaded Gasoline, New York Harbor	36,965	66,318	550,542	1,047,432
Heating Oil/Crude Oil Option Spread	5,434	5,050	42,779	47,795
Unleaded Gas/Crude Oil Option Spread	3,595	2,443	42,531	20,475
Platinum	1,145	729	12,619	8,617
Aluminum	223	0	865	0
Silver	66,827	61,300	680,708	639,147
Copper - Grade #1	19,545	9,403	173,773	83,499
Gold	506,221	506,843	2,290,420	2,123,992
Total NYMEX	1,602,999	1,814,775	15,891,657	18,341,365

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)

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Cotton No. 2	90,873	88,841	793,288	981,159
Frozen Concentrated Orange Juice	44,345	36,717	384,247	243,979
Milk Index	1,782	172	16,956	1,235
Milk Index, Large	769	463	1,992	2,375
Cocoa	27,765	59,176	265,292	545,215
Sugar No. 11	198,699	201,330	2,310,252	2,031,092
Coffee C	51,916	60,822	1,086,717	1,230,542
U.S. Dollar/Swiss Franc	225	0	300	0
Swiss Franc/Japanese Yen Cross-Rate	158	155	158	163
U.S. Dollar/Deutsche Mark	280	0	1,204	0
Japanese Yen/Deutsche Mark Cross-Rate	378	0	460	0
Swiss Franc/Deutsche Mark Cross-Rate	2,863	0	9,283	0
Deutsche Mark/British Pound Cross-Rate	3,368	0	733	0
Japanese Yen/British Pound Cross-Rate	90	47	144	148
Swiss Franc/British Pound Cross-Rate	259	128	228	133
U.S. Dollar/British Pound	92	100	322	200
U.S. Dollar/Japanese Yen	307	0	2,439	0
Euro/U.S. Dollar	2,762	1,091	7,582	1,499
Pound/Euro Cross-Rate	725	273	1,964	1,448
Euro/Yen Cross-Rate	459	1,200	1,203	5,361
Euro/Swiss Franc Cross-Rate	0	80	0	80
U.S. Dollar/South African Rand	260	196	910	200
New Zealand Dollar	0	50	0	50
Stock Index, NYSE CMP New	5,647	4,168	102,722	112,502
Technology Index	11,852	5,252	181,577	129,101
Russell 1000 Stock Index Future	3,861	3,341	34,950	75,179
U.S. Dollar Index	949	1,025	13,634	12,645
CRB Bridge Index	897	472	8,176	4,523
Total NYBT	451,581	465,099	5,226,733	5,378,829

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Total Options	8,358,199	7,422,500	123,140,632	102,579,828
Total Futures	8,927,497	8,941,536	491,137,790	477,834,609
Grand Total Futures and Options	17,285,696	16,364,036	614,278,422	580,414,437

**Options - Average Monthend Open Interest and Number of Contracts Traded by Major Groups,
All Markets Combined for FY 1994 through FY 2000**

Fiscal Year	Total	Grain	Oilseed Products	Livestock Products	Other Agriculturals	Energy/Wood Products	Metals	Financial Instruments	Currencies
Average Monthend Open Interest (In Contracts)									
1994	5,066,276	240,993	226,204	60,570	249,627	575,818	250,622	2,961,585	500,857
1995	5,439,631	347,911	185,995	73,286	375,506	429,094	312,488	3,285,354	429,997
1996	6,172,544	537,468	290,224	82,274	302,587	588,465	393,719	3,514,795	463,012
1997	6,767,618	490,022	298,053	89,501	342,980	771,012	444,618	3,920,519	410,913
1998	8,072,707	475,752	338,525	85,406	440,680	895,155	520,748	4,982,586	333,855
1999	8,358,199	461,487	390,569	102,251	419,913	1,010,675	593,979	5,175,958	203,367
2000	7,422,500	631,242	280,994	110,338	450,166	1,237,793	578,283	4,007,518	126,166
Number of Contracts Traded									
1994	99,205,548	3,339,533	3,493,150	718,515	3,266,062	8,075,827	3,191,136	66,937,138	10,184,187
1995	95,406,042	4,310,729	3,140,330	768,488	4,224,315	6,460,990	3,302,548	65,502,601	7,696,041
1996	100,320,446	8,573,628	5,758,271	896,115	3,445,669	7,817,074	3,369,996	62,667,270	7,792,423
1997	105,141,954	6,963,377	6,249,498	960,394	3,837,325	9,575,254	2,757,964	69,337,931	5,460,211
1998	124,107,563	6,251,033	5,663,415	1,000,816	4,937,468	12,132,919	3,178,313	86,884,632	4,058,967
1999	123,140,632	5,915,391	6,587,362	993,194	4,881,153	12,759,032	3,158,455	86,708,838	2,137,207
2000	102,579,828	6,993,655	5,189,730	882,772	5,046,387	14,904,652	3,455,302	64,695,826	1,411,504