

Options - Average Monthend Open Interest and Volume of Trading by Exchange and Contract for Fiscal Years Ending September 30, 1998 and September 30, 1999

Exchange/ Commodity	Average Monthend Open Interest (Contracts)						Volume of Trading (Contracts)					
	1997-98			1998-99			1997-98			1998-99		
	Calls	Puts	Totals	Calls	Puts	Totals	Calls	Puts	Totals	Calls	Puts	Totals
Chicago Board of Trade (CBT)												
Wheat	70,120	37,108	107,228	69,691	48,380	118,071	819,055	504,726	1,323,781	876,186	633,649	1,509,835
Corn	206,299	128,890	335,189	175,020	129,887	304,907	2,819,553	1,870,962	4,690,515	2,343,999	1,764,067	4,108,066
Oats	4,342	2,925	7,267	4,792	2,413	7,205	30,540	13,242	43,782	36,075	15,296	51,371
Rough Rice	2,174	1,651	3,825	2,462	2,520	4,982	20,137	15,819	35,956	17,509	18,167	35,676
Soybeans	129,350	70,964	200,314	146,832	87,825	234,657	2,489,964	1,555,464	4,045,428	2,956,182	1,973,478	4,929,660
Soybean Oil	40,148	32,973	73,121	46,441	33,176	79,617	423,326	358,248	781,574	449,053	340,253	789,306
Soybean Meal	35,293	27,341	62,634	41,155	32,367	73,522	450,016	373,553	823,569	455,532	401,537	857,069
Corn Yield Insurance (All) 1/	39	295	334	14	429	443	94	786	880	25	0	25
Dow Jones Industrial Average	21,541	18,165	39,706	6,625	12,585	19,210	174,153	179,941	354,094	72,949	140,588	213,537
U.S. Treasury Bonds	524,452	435,145	959,597	500,839	492,243	993,082	20,369,884	17,577,872	37,947,756	19,564,542	19,419,310	38,983,852
2-Year U.S. Treasury Notes	103	104	207	198	400	598	955	1,530	2,485	865	1,850	2,715
10-Year U.S. Treasury Notes	231,593	211,670	443,263	279,266	223,283	502,549	4,696,822	3,771,201	8,468,023	5,659,600	4,897,381	10,556,981
5-Year U.S. Treasury Notes	68,804	62,009	130,813	79,837	72,462	152,299	1,390,319	1,339,697	2,730,016	1,430,064	1,494,324	2,924,388
Municipal Bond Index	2,238	13,334	15,572	1,330	7,420	8,750	20,853	90,121	110,974	7,406	44,907	52,313
Catastrophe Ins (All) 2/	18,250	186	18,436	11,165	91	11,256	10,703	111	10,814	689	2	691
1000 Troy Ounce Silver	16	4	20	5	3	8	136	36	172	31	17	48
Total CBT	1,354,762	1,042,764	2,397,526	1,365,672	1,145,484	2,511,156	33,716,510	27,653,309	61,369,819	33,870,707	31,144,826	65,015,533
1/ Includes corn yield insurance contracts for the U.S., Iowa, Illinois, and Ohio												
2/ Includes large cap and small cap national insurance and the following small cap contracts: Eastern, Midwestern, Western, Northeastern, Southeastern, Texas, Florida, and California												
Kansas City Board of Trade (KCBT)												
Wheat	7,477	7,738	15,215	9,186	9,471	18,657	46,373	50,669	97,042	71,692	73,895	145,587
Stock Index Future, MVL	65	213	278	43	155	198	766	3,489	4,255	611	1,619	2,230
Internet Stock Index	0	0	0	10	10	20	0	0	0	18	13	31
Natural Gas	95	0	95	18	0	18	264	0	264	0	0	0
Total KCBT	7,637	7,951	15,588	9,257	9,636	18,893	47,403	54,158	101,561	72,321	75,527	147,848
Minneapolis Grain Exchange (MGE)												
Hard Amber Durum Wheat	12	20	32	8	18	26	29	68	97	20	140	160
Wheat	2,175	1,934	4,109	2,753	2,218	4,971	24,850	20,372	45,222	31,078	25,227	56,305
White Wheat	128	196	324	22	49	71	1,361	1,553	2,914	87	311	398
Wheat - European	18	18	36	10	10	20	110	111	221	0	0	0
White Shrimp	12	24	36	8	4	12	133	218	351	64	52	116
Black Tiger Shrimp	11	26	37	7	5	12	107	344	451	84	59	143
Total MGE	2,356	2,218	4,574	2,808	2,304	5,112	26,590	22,666	49,256	31,333	25,789	57,122

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MidAmerica Comodity Exchange (MCE)												
Wheat	783	45	828	646	15	661	2,875	394	3,269	1,921	176	2,097
Corn	1,345	354	1,699	1,812	104	1,916	5,861	2,373	8,234	5,080	816	5,896
Soybeans	2,191	259	2,450	2,479	287	2,766	10,176	2,661	12,837	8,230	3,093	11,323
Soybean Oil	2	4	6	3	4	7	3	4	7	4	0	4
U.S. Treasury Bonds	30	35	65	64	45	109	1,059	1,222	2,281	1,224	1,202	2,426
Gold, New York Delivery	31	1	32	4	0	4	49	1	50	22	0	22
Total MCE	4,382	698	5,080	5,008	455	5,463	20,023	6,655	26,678	16,481	5,287	21,768
Chicago Mercantile Exchange (CME)												
Boneless Beef Trimmings (50%)	34	38	72	0	0	0	112	102	214	0	0	0
Boneless Beef (90%)	54	36	90	0	0	0	456	252	708	0	0	0
Lean Hogs	9,030	7,201	16,231	11,019	11,110	22,129	93,301	82,122	175,423	135,440	130,741	266,181
Frozen Pork Bellies	1,675	637	2,312	806	688	1,494	14,345	7,714	22,059	8,814	7,488	16,302
Fresh Pork Bellies	4	7	11	6	7	13	10	9	19	0	0	0
Live Cattle	24,273	29,314	53,587	30,385	36,687	67,072	272,454	354,835	627,289	279,569	310,615	590,184
Feeder Cattle	4,825	8,278	13,103	3,501	8,032	11,533	73,568	101,536	175,104	51,597	68,899	120,496
Stocker Cattle	0	0	0	5	5	10	0	0	0	20	11	31
Butter	34	17	51	94	14	108	578	122	700	554	264	818
Milk	536	839	1,375	1,077	2,112	3,189	3,964	5,892	9,856	8,358	12,949	21,307
Cheddar Cheese	16	18	34	0	0	0	83	126	209	0	0	0
Canadian Dollar	26,106	7,864	33,970	10,645	4,962	15,607	206,224	101,831	308,055	88,150	56,944	145,094
French Franc	126	83	209	0	0	0	23	15	38	0	0	0
Swiss Franc	14,029	11,976	26,005	12,045	7,586	19,631	171,925	146,791	318,716	117,604	81,793	199,397
Deutsche Mark	41,864	35,702	77,566	10,068	9,361	19,429	451,972	414,410	866,382	125,228	109,004	234,232
British Pound Sterling	16,054	13,961	30,015	11,998	9,643	21,641	142,535	120,370	262,905	105,891	100,837	206,728
Japanese Yen	59,662	77,911	137,573	40,543	60,290	100,833	1,005,690	1,121,285	2,126,975	528,358	682,893	1,211,251
Euro	0	0	0	5,945	4,695	10,640	0	0	0	53,362	43,723	97,085
Pound/Euro Cross-Rate	0	0	0	100	100	200	0	0	0	100	100	200
Australian Dollar	515	555	1,070	423	598	1,021	5,691	3,490	9,181	3,474	4,489	7,963
Mexican Peso	6,828	5,077	11,905	635	1,453	2,088	45,138	37,068	82,206	3,093	5,134	8,227
Brazilian Real	0	9,402	9,402	0	50	50	0	60,697	60,697	0	100	100
New Zealand Dollar	8	3	11	0	1	1	40	15	55	0	0	0
E-Mini S&P 500 Stock Index	447	804	1,251	1,159	1,120	2,279	6,865	9,993	16,858	26,387	25,093	51,480
S&P 500 Barra Growth Index	0	200	200	0	0	0	0	202	202	0	0	0
S&P 500 Barra Value Index	119	298	417	0	0	0	90	610	700	0	0	0
S&P 500 Stock Index	87,642	187,013	274,655	77,809	150,972	228,781	1,925,920	3,123,851	5,049,771	2,059,765	2,592,869	4,652,634
S&P 400 Midcap Stock Index	40	90	130	100	79	179	704	967	1,671	2,372	1,889	4,261

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NASDAQ-100 Stock Index	2,627	2,450	5,077	2,442	2,871	5,313	68,478	48,947	117,425	109,720	90,987	200,707
Russell 2000 Stock Index Future	32	28	60	38	26	64	1,370	1,099	2,469	769	432	1,201
Nikkei Stock Average	398	488	886	446	318	764	4,491	4,209	8,700	3,360	2,315	5,675
1-Month Libor Rate	667	370	1,037	465	48	513	4,376	4,006	8,382	1,000	182	1,182
3-Month Eurodollar	1,723,067	1,341,545	3,064,612	1,950,025	1,266,807	3,216,832	18,349,330	13,493,665	31,842,995	16,934,491	11,741,658	28,676,149
Options On Bundled Euros	21	11	32	0	0	0	52	12	64	0	0	0
3-Month Euro Canada Time Deposits	225	692	917	285	875	1,160	295	1,364	1,659	275	175	450
3-Mo. Euroyen	3,324	11,642	14,966	1,881	6,811	8,692	18,002	37,523	55,525	9,845	23,018	32,863
Goldman-Sachs Commodity Index	14	10	24	72	32	104	532	554	1,086	1,299	714	2,013
Random Length Lumber	559	379	938	1,247	378	1,625	10,907	7,285	18,192	17,935	7,825	25,760
Oriented Strand Board Panels	57	41	98	0	0	0	106	70	176	0	0	0
Total CME	2,024,912	1,754,980	3,779,892	2,175,264	1,587,731	3,762,995	22,879,627	19,293,039	42,172,666	20,676,830	16,103,141	36,779,971

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

No. 2 Heating Oil, New York Harbor	48,425	27,887	76,312	45,654	24,030	69,684	522,498	305,996	828,494	439,923	217,340	657,263
Natural Gas	145,484	110,148	255,632	189,740	151,940	341,680	1,649,800	1,283,189	2,932,989	2,049,141	1,707,953	3,757,094
Electricity (California-Oregon Border)	1,483	1,359	2,842	302	431	733	14,668	12,822	27,490	2,138	2,167	4,305
Electricity (Palo Verde)	1,262	2,418	3,680	261	373	634	17,134	20,590	37,724	2,406	2,985	5,391
Electricity (Cinergy)	71	45	116	505	757	1,262	229	105	334	1,715	1,957	3,672
Electricity (Entergy)	165	340	505	47	27	74	300	685	985	205	770	975
Crude Oil, Light 'Sweet'	290,619	208,370	498,989	283,030	265,941	548,971	4,221,067	3,255,837	7,476,904	4,091,694	3,577,026	7,668,720
Unleaded Gasoline, New York Harbor	33,393	16,760	50,153	24,142	12,823	36,965	508,870	245,942	754,812	389,662	160,880	550,542
Heating Oil/Crude Oil Option Spread	2,194	945	3,139	3,318	2,116	5,434	16,383	11,844	28,227	25,187	17,592	42,779
Unleaded Gas /Crude Oil Option Spread	1,474	1,182	2,656	2,227	1,368	3,595	15,291	11,037	26,328	25,987	16,544	42,531
Platinum	1,091	580	1,671	909	236	1,145	10,917	4,753	15,670	9,610	3,009	12,619
Aluminum	0	0	0	112	111	223	0	0	0	381	484	865
Silver	68,104	30,317	98,421	49,854	16,973	66,827	646,187	285,785	931,972	443,591	237,117	680,708
Copper - Grade #1	14,016	4,038	18,054	15,463	4,082	19,545	102,229	37,764	139,993	130,267	43,506	173,773
Gold	283,363	119,187	402,550	377,170	129,057	506,227	1,418,151	672,305	2,090,456	1,660,299	630,121	2,290,420
Total NYMEX	891,144	523,576	1,414,720	992,734	610,265	1,602,999	9,143,724	6,148,654	15,292,378	9,272,206	6,619,451	15,891,657

New York Board of Trade (NYBT): New York Cotton Exchange (NYCE), New York Futures Exchange (NYFE), Coffee, Sugar and Cocoa Exchange (CSCE) and Cantor Exchange (CFFE)

Cotton No. 2	62,703	42,163	104,866	61,368	29,505	90,873	647,323	382,530	1,029,853	500,530	292,758	793,288
Russet Potatoes	8	0	8	0	0	0	0	0	0	0	0	0
Frozen Concentrated Orange Juice	28,296	18,964	47,260	25,755	18,590	44,345	277,740	208,413	486,153	222,690	161,557	384,247
Butter	16	0	16	0	0	0	32	0	32	0	0	0

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BFP Milk	331	96	427	748	1,034	1,782	5,848	611	6,459	13,415	3,541	16,956
BFP Milk, Large	0	0	0	147	622	769	0	0	0	482	1,510	1,992
Cocoa	27,255	15,993	43,248	18,894	8,871	27,765	250,354	127,991	378,345	181,229	84,063	265,292
Sugar No. 11	126,601	64,237	190,838	125,058	73,641	198,699	1,286,715	772,227	2,058,942	1,445,575	864,677	2,310,252
Coffee C	29,052	23,098	52,150	32,138	19,778	51,916	487,255	477,982	965,237	632,575	454,142	1,086,717
U.S. Dollar/Swiss Franc	0	0	0	225	0	225	0	0	0	300	0	300
Swiss Franc/Japanese Yen Cross-Rate	0	0	0	0	158	158	0	0	0	0	158	158
U.S. Dollar/Deutsche Mark	573	920	1,493	130	150	280	1,691	1,380	3,071	700	504	1,204
Swiss Franc/Deutsche Mark Cross-Rate	608	49	657	2,659	204	2,863	2,391	446	2,837	8,671	612	9,283
Japanese Yen/Deutsche Mark Cross-Rate	33	76	109	119	259	378	151	371	522	150	310	460
Swedish Krona/Deutsche Mark Cross-Rate	5	5	10	0	0	0	19	17	36	0	0	0
French Franc/Deutsche Mark Cross-Rate	0	50	50	0	0	0	0	0	0	0	0	0
Italian Lira/Deutsche Mark Cross-Rate	650	1,600	2,250	0	0	0	2,100	2,100	4,200	0	0	0
U.S. Dollar/British Pound	2	0	2	2	90	92	4	0	4	42	280	322
Swiss Franc/British Pound Cross-Rate	0	0	0	126	133	259	0	0	0	128	100	228
Deutsche Mark/British Pound Cross-Rate	685	524	1,209	1,746	1,622	3,368	5,389	6,165	11,554	3	730	733
Japanese Yen/British Pound Cross-Rate	2	5	7	31	59	90	6	10	16	0	144	144
U.S. Dollar/Japanese Yen	150	186	336	185	122	307	803	700	1,503	1,339	1,100	2,439
U.S. Dollar/Euro (Large)	0	0	0	2,539	223	2,762	0	0	0	6,840	742	7,582
Euro/Yen Cross-Rate	0	0	0	207	252	459	0	0	0	415	788	1,203
Pound/Euro Cross-Rate	0	0	0	458	267	725	0	0	0	1,682	282	1,964
U.S. Dollar/South African Rand	3	2	5	160	100	260	9	4	13	810	100	910
New Zealand Dollar	0	1	1	0	0	0	0	1	1	0	0	0
Stock Index, NYSE CMP New	2,916	2,921	5,837	2,327	3,320	5,647	42,919	44,741	87,660	47,006	55,716	102,722
Technology Index	1,152	1,024	2,176	6,577	5,275	11,852	17,691	14,947	32,638	95,499	86,078	181,577
Russell 1000 Stock Index Future	0	0	0	1,470	2,391	3,861	0	0	0	13,646	21,304	34,950
U.S. Dollar Index	616	658	1,274	383	566	949	9,419	10,165	19,584	6,915	6,719	13,634
CRB Bridge Index	774	324	1,098	755	142	897	4,495	2,050	6,545	6,566	1,610	8,176
Total NYBT	282,431	172,896	455,327	284,207	167,374	451,581	3,042,354	2,052,851	5,095,205	3,187,208	2,039,525	5,226,733
Total Options	4,567,624	3,505,083	8,072,707	4,834,950	3,523,249	8,358,199	68,876,231	55,231,332	124,107,563	67,127,086	56,013,546	123,140,632
Total Futures			8,734,778			8,927,497			500,676,345			491,137,790
Grand Total Futures and Options			16,807,485			17,285,696			624,783,908			614,278,422