

Index Investment Data

In U.S. Dollars and Futures Equivalent Contracts

March 31, 2010						
U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.2	(0.5)	0.7	41	(16)	25
Coffee	3.7	(1.0)	2.7	72	(19)	52
Copper	7.3	(1.8)	5.5	82	(20)	62
Corn	10.6	(3.6)	6.9	596	(210)	386
Cotton	4.2	(1.2)	3.0	105	(30)	75
Feeder Cattle	0.7	(0.2)	0.5	12	(3)	9
Gold	14.1	(3.7)	10.3	126	(33)	93
Heating Oil	8.4	(1.7)	6.7	90	(18)	72
Lean Hogs	3.9	(1.0)	2.9	118	(29)	89
Live Cattle	6.5	(1.5)	5.1	175	(39)	136
Natural Gas	16.3	(3.9)	12.5	387	(88)	300
RBOB Unleaded Gas	9.0	(1.2)	7.8	93	(12)	81
Silver	3.7	(0.6)	3.1	43	(7)	35
Soybean Oil	2.8	(0.5)	2.2	120	(23)	97
Soybeans	10.9	(2.9)	8.0	232	(61)	170
Sugar	5.4	(1.5)	3.8	290	(83)	207
Wheat (CBOT)	8.3	(2.8)	5.5	353	(121)	232
Wheat (KCBT)	1.0	(0.3)	0.7	40	(11)	30
WTI Crude Oil	51.6	(15.2)	36.4	612	(180)	432
Subtotal (>0.5 billion US\$)	169.4	(45.0)	124.5			
Subtotal (<0.5 billion US\$)	1.6	(0.3)	1.4			
Total Notional US Mkts	171.0	(45.2)	125.8			
Total Not'l Non-US Mkts	44.8	(9.5)	35.4			
Total All Markets	215.9	(54.7)	161.2			

¹ Each listed U.S. futures market includes index investment for all futures and OTC markets related to or referenced to that U.S. futures market. For example, the U.S. market listed as "WTI Crude Oil" includes (with the NYMEX's Light "Sweet" crude oil futures market) investments held in the NYMEX "Crude Oil Financial" market and the ICE Futures-Europe WTI Light Sweet crude oil market, because both of those contracts' settlement prices are determined by reference to the NYMEX Light "Sweet" crude oil futures contract.

² US Futures Markets with greater than 0.5 billion US dollars in reported net index investment notional value at the end of at least one of the past four quarters.

³ Futures Equivalent Contracts: Futures plus delta-adjusted options, estimating what Futures Contracts would have been established absent offsets.

(See the Explanatory Notes for more details about this data)