

# Index Investment Data

## In U.S. Dollars and Futures Equivalent Contracts

| February 28, 2011                                                                    |                                   |               |              |                                                          |       |            |
|--------------------------------------------------------------------------------------|-----------------------------------|---------------|--------------|----------------------------------------------------------|-------|------------|
| U.S. Futures Market <sup>1</sup><br>(Notional Value > 0.5 billion US\$) <sup>2</sup> | Notional Value<br>(Billions US\$) |               |              | Futures Equivalent Contracts <sup>3</sup><br>(Thousands) |       |            |
|                                                                                      | Long                              | Short         | Net L (S)    | Long                                                     | Short | Net L (S)  |
| Cocoa                                                                                | 2.1                               | (0.8)         | <b>1.3</b>   | 57                                                       | (21)  | <b>36</b>  |
| Coffee                                                                               | 7.2                               | (2.5)         | <b>4.7</b>   | 71                                                       | (25)  | <b>46</b>  |
| Copper                                                                               | 11.3                              | (3.1)         | <b>8.2</b>   | 100                                                      | (28)  | <b>73</b>  |
| Corn                                                                                 | 23.4                              | (7.9)         | <b>15.6</b>  | 661                                                      | (219) | <b>443</b> |
| Cotton                                                                               | 8.9                               | (3.4)         | <b>5.6</b>   | 98                                                       | (36)  | <b>62</b>  |
| Feeder Cattle                                                                        | 0.9                               | (0.3)         | <b>0.6</b>   | 14                                                       | (4)   | <b>10</b>  |
| Gold                                                                                 | 21.3                              | (4.7)         | <b>16.7</b>  | 151                                                      | (33)  | <b>118</b> |
| Heating Oil                                                                          | 11.6                              | (2.2)         | <b>9.4</b>   | 93                                                       | (18)  | <b>76</b>  |
| Lean Hogs                                                                            | 5.0                               | (1.3)         | <b>3.7</b>   | 138                                                      | (37)  | <b>100</b> |
| Live Cattle                                                                          | 8.7                               | (2.4)         | <b>6.3</b>   | 191                                                      | (53)  | <b>137</b> |
| Natural Gas                                                                          | 20.7                              | (4.2)         | <b>16.5</b>  | 499                                                      | (103) | <b>396</b> |
| Platinum                                                                             | 0.7                               | (0.1)         | <b>0.5</b>   | 7                                                        | (2)   | <b>6</b>   |
| RBOB Unleaded Gas                                                                    | 11.6                              | (2.1)         | <b>9.5</b>   | 96                                                       | (17)  | <b>79</b>  |
| Silver                                                                               | 7.4                               | (1.6)         | <b>5.8</b>   | 44                                                       | (10)  | <b>34</b>  |
| Soybean Meal                                                                         | 0.9                               | (0.2)         | <b>0.7</b>   | 24                                                       | (5)   | <b>19</b>  |
| Soybean Oil                                                                          | 5.0                               | (1.5)         | <b>3.5</b>   | 145                                                      | (45)  | <b>101</b> |
| Soybeans                                                                             | 19.0                              | (6.1)         | <b>12.9</b>  | 279                                                      | (90)  | <b>189</b> |
| Sugar                                                                                | 11.3                              | (3.6)         | <b>7.6</b>   | 351                                                      | (110) | <b>241</b> |
| Wheat (CBOT)                                                                         | 15.2                              | (6.6)         | <b>8.6</b>   | 366                                                      | (161) | <b>206</b> |
| Wheat (KCBT)                                                                         | 2.2                               | (0.9)         | <b>1.4</b>   | 49                                                       | (19)  | <b>30</b>  |
| WTI Crude Oil                                                                        | 66.2                              | (18.9)        | <b>47.3</b>  | 673                                                      | (193) | <b>479</b> |
| Subtotal (>0.5 billion US\$)                                                         | 260.7                             | (74.4)        | <b>186.3</b> |                                                          |       |            |
| Subtotal (<0.5 billion US\$)                                                         | 1.1                               | (0.3)         | <b>0.8</b>   |                                                          |       |            |
| Total Notional US Mkts                                                               | 261.8                             | (74.6)        | <b>187.1</b> |                                                          |       |            |
| Total Not'l Non-US Mkts                                                              | 61.0                              | (15.4)        | <b>45.6</b>  |                                                          |       |            |
| <b>Total All Markets</b>                                                             | <b>322.7</b>                      | <b>(90.0)</b> | <b>232.7</b> |                                                          |       |            |

<sup>1</sup> 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.

<sup>2</sup> 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.

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