In Billions of U.S. Dollars and Futures Equivalent Contracts

	December 31, 2007					
4	Notional Value			Futures Equivalent Contracts ³		
U.S. Futures Market ¹	(Billions US\$)			(Thousands)		
(Notional Value > 0.5 billion US\$) ²	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	0.5	(0.1)	0.4	24	(5)	19
Coffee	2.8	(0.6)	2.2	53	(9)	44
Copper	3.1	(0.3)	2.8	36	(5)	31
Corn	9.5	(1.9)	7.6	406	(80)	326
Cotton	3.2	(0.6)	2.6	88	(16)	72
Feeder Cattle	0.6	(0.1)	0.4	11	(3)	8
Gold	8.4	(1.1)	7.3	103	(15)	87
Heating Oil	9.0	(1.2)	7.8	90	(18)	72
Lean Hogs	3.0	(0.9)	2.1	118	(36)	82
Live Cattle	5.9	(1.3)	4.5	150	(36)	115
Natural Gas	13.2	(1.8)	11.4	169	(25)	145
RBOB Unleaded Gas	5.2	(0.7)	4.5	49	(7)	41
Silver	2.1	(0.3)	1.8	27	(4)	23
Soybean Oil	2.5	(0.3)	2.1	80	(12)	69
Soybeans	10.2	(1.6)	8.7	168	(29)	139
Sugar	3.9	(0.7)	3.2	317	(55)	262
Wheat (CBOT)	10.2	(2.1)	8.1	234	(50)	185
Wheat (KCBT)	1.5	(0.3)	1.2	34	(8)	26
WTI Crude Oil	46.7	(7.0)	39.6	489	(76)	413
Subtotal (>0.5 billion US\$)	141.4	(23.1)	118.2			
Subtotal (<0.5 billion US\$)	0.9	(0.1)	0.7			
Total Notional US Mkts	142.3	(23.3)	119.0			
Total Not'l Non-US Mkts	33.3	(5.2)	28.1			
Total All Markets	175.6	(28.5)	147.1			

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 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.

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