

Index Investment Data
In Billions of U.S. Dollars and Futures Equivalent Contracts

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$)²	March 31, 2008					
	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	0.7	(0.2)	0.5	29	(8)	21
Coffee	3.4	(0.9)	2.4	68	(15)	53
Copper	5.3	(0.9)	4.4	57	(12)	45
Corn	13.5	(3.2)	10.3	481	(119)	362
Cotton	3.6	(1.0)	2.6	97	(24)	73
Feeder Cattle	0.7	(0.1)	0.5	14	(3)	11
Gold	10.1	(1.8)	8.3	112	(24)	89
Heating Oil	9.4	(1.7)	7.7	83	(22)	62
Lean Hogs	4.0	(1.1)	2.9	149	(44)	105
Live Cattle	6.5	(1.5)	5.0	182	(43)	139
Natural Gas	17.2	(3.3)	13.9	164	(31)	132
RBOB Unleaded Gas	7.4	(1.2)	6.2	66	(11)	55
Silver	2.9	(0.5)	2.4	32	(6)	26
Soybean Oil	2.5	(0.4)	2.0	76	(14)	63
Soybeans	10.3	(2.0)	8.2	172	(37)	136
Sugar	5.6	(1.2)	4.5	422	(83)	339
Wheat (CBOT)	11.5	(2.8)	8.8	255	(66)	188
Wheat (KCBT)	1.3	(0.4)	1.0	28	(8)	20
WTI Crude Oil	50.4	(8.6)	41.7	483	(78)	405
Subtotal (>0.5 billion US\$)	166.2	(33.0)	133.3			
Subtotal (<0.5 billion US\$)	1.0	(0.2)	0.8			
Total Notional US Mkts	167.2	(33.2)	134.1			
Total Not'l Non-US Mkts	42.6	(7.8)	34.8			
Total All Markets	209.9	(41.0)	168.9			

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.

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)