

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

February 28, 2013						
U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.1	(0.4)	0.7	51	(17)	34
Coffee	4.6	(1.8)	2.8	85	(33)	52
Copper	11.4	(3.6)	7.8	128	(40)	88
Corn	19.4	(7.2)	12.3	587	(206)	381
Cotton	5.3	(2.1)	3.2	123	(49)	74
Gold	24.0	(5.3)	18.8	152	(33)	119
Heating Oil	10.7	(2.3)	8.5	85	(18)	67
Lean Hogs	4.3	(1.5)	2.8	128	(46)	82
Live Cattle	8.1	(2.4)	5.6	157	(47)	110
Natural Gas	19.9	(5.6)	14.3	552	(158)	394
Platinum	0.9	(0.3)	0.6	11	(3)	8
RBOB Unleaded Gas	11.7	(2.0)	9.7	93	(16)	77
Silver	7.5	(1.8)	5.7	53	(13)	40
Soybean Meal	4.9	(1.3)	3.6	113	(30)	84
Soybean Oil	4.2	(1.4)	2.8	142	(46)	96
Soybeans	16.5	(5.3)	11.3	235	(73)	162
Sugar	9.2	(2.7)	6.6	445	(128)	317
Wheat (CBOT)	10.2	(5.0)	5.2	288	(139)	150
Wheat (KCBT)	3.2	(1.1)	2.1	85	(29)	56
WTI Crude Oil	45.5	(13.6)	31.9	494	(147)	346
Subtotal (>0.5 billion US\$)	222.6	(66.4)	156.2			
Subtotal (<0.5 billion US\$)	1.5	(0.5)	1.1			
Total Notional US Mkts	224.1	(66.8)	157.3			
Total Not'l Non-US Mkts	62.4	(15.7)	46.7			
Total All Markets	286.5	(82.5)	204.0			

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 0.5 billion US dollars or more in reported net index investment notional value on the report date.

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)