

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

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	March 30, 2012					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.1	(0.4)	0.7	49	(18)	31
Coffee	4.8	(1.9)	2.8	69	(28)	41
Copper	10.2	(3.5)	6.7	106	(37)	70
Corn	18.5	(6.8)	11.6	600	(214)	386
Cotton	5.4	(2.1)	3.4	117	(44)	73
Feeder Cattle	0.8	(0.3)	0.6	11	(4)	7
Gold	23.8	(6.6)	17.3	142	(39)	103
Heating Oil	10.6	(2.7)	7.9	79	(20)	59
Lean Hogs	5.5	(2.2)	3.3	155	(63)	92
Live Cattle	8.9	(3.1)	5.8	188	(65)	122
Natural Gas	13.8	(4.3)	9.5	593	(202)	391
Platinum	0.8	(0.2)	0.6	9	(3)	7
RBOB Unleaded Gas	12.3	(2.7)	9.6	91	(19)	72
Silver	6.8	(1.7)	5.1	42	(11)	31
Soybean Meal	1.3	(0.1)	1.2	34	(2)	32
Soybean Oil	5.5	(1.9)	3.7	167	(57)	110
Soybeans	18.9	(6.0)	12.9	272	(86)	186
Sugar	11.4	(4.0)	7.3	418	(146)	272
Wheat (CBOT)	13.5	(6.4)	7.1	401	(191)	210
Wheat (KCBT)	1.9	(0.6)	1.4	55	(17)	38
WTI Crude Oil	57.5	(19.4)	38.2	557	(188)	369
Subtotal (>0.5 billion US\$)	233.4	(76.8)	156.6			
Subtotal (<0.5 billion US\$)	1.1	(0.2)	0.9			
Total Notional US Mkts	234.5	(77.1)	157.5			
Total Not'l Non-US Mkts	68.3	(19.8)	48.5			
Total All Markets	302.8	(96.8)	206.0			

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)