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

	September 30, 2008					
U.S. Futures Market <sup>1</sup>	Notional Value (Billions US\$)			Futures Equivalent Contracts <sup>3</sup> (Thousands)		
(Notional Value > 0.5 billion US\$) <sup>2</sup>	Long	Short	Net L (S)	Long	Short	Net L (S)
Сосоа	0.7	(0.2)	0.5	27	(9)	19
Coffee	3.4	(1.1)	2.3	68	(21)	47
Copper	3.9	(1.1)	2.7	54	(16)	38
Corn	11.3	(3.9)	7.4	456	(157)	299
Cotton	3.0	(1.2)	1.8	103	(41)	62
Feeder Cattle	0.6	(0.2)	0.4	11	(3)	7
Gold	10.1	(2.6)	7.6	115	(29)	86
Heating Oil	7.9	(1.5)	6.4	65	(12)	53
Lean Hogs	3.8	(1.3)	2.5	145	(52)	93
Live Cattle	7.1	(2.1)	5.0	177	(53)	124
Natural Gas	13.8	(3.6)	10.2	183	(48)	135
RBOB Unleaded Gas	6.0	(1.1)	5.0	58	(10)	48
Silver	2.1	(0.6)	1.6	34	(9)	25
Soybean Oil	1.9	(0.4)	1.4	69	(17)	52
Soybeans	8.5	(2.3)	6.2	161	(44)	118
Sugar	5.3	(1.3)	4.1	346	(81)	266
Wheat (CBOT)	8.4	(2.9)	5.5	245	(85)	160
Wheat (KCBT)	1.1	(0.4)	0.8	32	(10)	21
WTI Crude Oil	43.3	(8.1)	35.2	428	(78)	351
Subtotal (>0.5 billion US\$)	142.3	(35.8)	106.5			
Subtotal (<0.5 billion US\$)	0.8	(0.2)	0.6			
Total Notional US Mkts	143.1	(36.0)	107.1			
Total Not'l Non-US Mkts	32.4	(8.2)	24.3			
Total All Markets	175.6	(44.1)	131.4			

<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.
<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.