

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

<b>U.S. Futures Market<sup>1</sup></b> <b>(Notional Value &gt; 0.5 billion US\$)<sup>2</sup></b>	<b>June 30, 2008</b>					
	<b>Notional Value</b> <b>(Billions US\$)</b>			<b>Futures Equivalent Contracts<sup>3</sup></b> <b>(Thousands)</b>		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.0	(0.2)	<b>0.8</b>	31	(8)	<b>23</b>
Coffee	4.4	(1.3)	<b>3.1</b>	76	(24)	<b>52</b>
Copper	5.5	(1.1)	<b>4.4</b>	53	(13)	<b>40</b>
Corn	17.6	(4.4)	<b>13.2</b>	506	(155)	<b>350</b>
Cotton	4.3	(1.4)	<b>2.9</b>	111	(38)	<b>73</b>
Feeder Cattle	0.8	(0.2)	<b>0.6</b>	15	(4)	<b>10</b>
Gold	11.1	(2.0)	<b>9.1</b>	124	(23)	<b>102</b>
Heating Oil	12.3	(2.3)	<b>10.0</b>	88	(23)	<b>65</b>
Lean Hogs	4.9	(1.8)	<b>3.2</b>	173	(65)	<b>107</b>
Live Cattle	9.0	(2.6)	<b>6.5</b>	215	(64)	<b>151</b>
Natural Gas	23.1	(5.0)	<b>18.2</b>	168	(36)	<b>132</b>
RBOB Unleaded Gas	9.5	(1.4)	<b>8.1</b>	66	(12)	<b>54</b>
Silver	3.1	(0.8)	<b>2.3</b>	35	(10)	<b>25</b>
Soybean Oil	3.3	(0.7)	<b>2.6</b>	81	(18)	<b>63</b>
Soybeans	13.9	(3.0)	<b>10.9</b>	178	(44)	<b>134</b>
Sugar	6.4	(1.5)	<b>4.9</b>	469	(148)	<b>321</b>
Wheat (CBOT)	12.2	(3.5)	<b>8.7</b>	298	(104)	<b>194</b>
Wheat (KCBT)	1.6	(0.6)	<b>1.0</b>	36	(14)	<b>22</b>
WTI Crude Oil	62.9	(11.5)	<b>51.4</b>	442	(76)	<b>366</b>
Subtotal (>0.5 billion US\$)	206.9	(45.2)	<b>161.7</b>			
Subtotal (<0.5 billion US\$)	1.6	(0.2)	<b>1.4</b>			
Total Notional US Mkts	208.5	(45.4)	<b>163.1</b>			
Total Not'l Non-US Mkts	47.5	(9.1)	<b>38.4</b>			
<b>Total All Markets</b>	<b>255.9</b>	<b>(54.4)</b>	<b>201.5</b>			

<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. market

<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.

(See the Explanatory Notes for more details about this data)