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

U.S. Futures Market[1] (Notional Value > 0.5 billion US$)[2]	December 31, 2008					
	Notional Value (Billions US$)			Futures Equivalent Contracts[3] (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	0.6	(0.2)	0.4	23	(6)	17
Coffee	2.3	(0.7)	1.6	54	(17)	37
Copper	1.5	(0.4)	1.1	41	(11)	31
Corn	7.2	(2.3)	5.0	347	(109)	238
Cotton	2.0	(0.8)	1.3	83	(31)	52
Feeder Cattle	0.4	(0.1)	0.3	9	(2)	7
Gold	8.9	(2.8)	6.1	102	(32)	70
Heating Oil	3.9	(1.0)	2.9	63	(17)	46
Lean Hogs	2.8	(1.1)	1.7	111	(44)	67
Live Cattle	5.0	(1.4)	3.5	142	(41)	101
Natural Gas	9.6	(2.5)	7.1	160	(41)	120
RBOB Unleaded Gas	2.8	(0.6)	2.2	60	(13)	47
Silver	1.6	(0.4)	1.2	28	(7)	20
Soybean Oil	1.2	(0.3)	0.8	57	(15)	42
Soybeans	6.8	(2.1)	4.8	141	(43)	97
Sugar	4.2	(1.2)	3.0	318	(94)	224
Wheat (CBOT)	6.5	(2.4)	4.1	208	(76)	133
Wheat (KCBT)	0.9	(0.3)	0.6	27	(9)	18
WTI Crude Oil	24.6	(4.4)	20.1	516	(94)	422
Subtotal (>0.5 billion US$)	92.8	(25.0)	67.8			
Subtotal (<0.5 billion US$)	0.7	(0.2)	0.5			
Total Notional US Mkts	93.5	(25.2)	68.3			
Total Not'l Non-US Mkts	19.0	(5.1)	13.9			
Total All Markets	112.4	(30.3)	82.2			

[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 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)