

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

<b>U.S. Futures Market<sup>1</sup></b> (Notional Value > 0.5 billion US\$) <sup>2</sup>	<b>August 31, 2012</b>					
	<b>Notional Value</b> (Billions US\$)			<b>Futures Equivalent Contracts<sup>3</sup></b> (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.3	(0.4)	<b>0.9</b>	48	(15)	<b>33</b>
Coffee	4.2	(1.7)	<b>2.5</b>	67	(28)	<b>39</b>
Copper	9.5	(2.8)	<b>6.7</b>	110	(33)	<b>77</b>
Corn	21.6	(6.8)	<b>14.7</b>	544	(171)	<b>373</b>
Cotton	4.1	(1.4)	<b>2.7</b>	107	(36)	<b>71</b>
Feeder Cattle	0.7	(0.2)	<b>0.5</b>	10	(3)	<b>7</b>
Gold	23.5	(4.4)	<b>19.0</b>	139	(26)	<b>113</b>
Heating Oil	10.0	(2.2)	<b>7.8</b>	75	(17)	<b>59</b>
Lean Hogs	4.1	(1.2)	<b>2.9</b>	134	(39)	<b>95</b>
Live Cattle	8.2	(2.2)	<b>6.0</b>	161	(43)	<b>118</b>
Natural Gas	16.1	(3.7)	<b>12.3</b>	527	(126)	<b>401</b>
Platinum	0.9	(0.3)	<b>0.7</b>	12	(4)	<b>8</b>
RBOB Unleaded Gas	11.0	(2.0)	<b>8.9</b>	90	(17)	<b>73</b>
Silver	6.5	(1.4)	<b>5.1</b>	41	(9)	<b>32</b>
Soybean Meal	1.0	0.0	<b>1.0</b>	20	(1)	<b>19</b>
Soybean Oil	5.1	(1.4)	<b>3.7</b>	149	(40)	<b>109</b>
Soybeans	21.8	(5.5)	<b>16.3</b>	251	(63)	<b>188</b>
Sugar	8.7	(2.7)	<b>6.0</b>	385	(120)	<b>264</b>
Wheat (CBOT)	15.6	(6.7)	<b>8.9</b>	352	(152)	<b>200</b>
Wheat (KCBT)	2.7	(0.8)	<b>1.9</b>	60	(18)	<b>42</b>
WTI Crude Oil	50.9	(14.9)	<b>36.0</b>	527	(154)	<b>373</b>
Subtotal (>0.5 billion US\$)	227.4	(63.0)	<b>164.4</b>			
Subtotal (<0.5 billion US\$)	1.0	(0.3)	<b>0.7</b>			
<b>Total Notional US Mkts</b>	<b>228.4</b>	<b>(63.3)</b>	<b>165.1</b>			
<b>Total Not'l Non-US Mkts</b>	<b>59.3</b>	<b>(15.4)</b>	<b>43.9</b>			
<b>Total All Markets</b>	<b>287.7</b>	<b>(78.7)</b>	<b>209.0</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 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.

<sup>2</sup> US Futures Markets with 0.5 billion US dollars or more in reported net index investment notional value on the report date.

<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)