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

U.S. Futures Market[1] (Notional Value > 0.5 billion US$)[2]	June 30, 2009					
	Notional Value (Billions US$)			Futures Equivalent Contracts[3] (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	0.8	(0.3)	0.4	31	(13)	18
Coffee	2.6	(1.0)	1.6	58	(22)	36
Copper	4.7	(1.1)	3.6	83	(20)	63
Corn	7.9	(2.5)	5.4	437	(138)	298
Cotton	2.7	(1.2)	1.5	96	(43)	53
Feeder Cattle	0.5	(0.1)	0.3	9	(2)	7
Gold	10.5	(3.7)	6.7	113	(40)	73
Heating Oil	5.8	(1.3)	4.5	76	(17)	59
Lean Hogs	2.2	(0.8)	1.4	94	(32)	62
Live Cattle	4.6	(1.3)	3.4	134	(37)	97
Natural Gas	12.4	(2.9)	9.5	304	(71)	233
RBOB Unleaded Gas	6.6	(1.4)	5.3	84	(17)	66
Silver	2.6	(0.7)	1.8	38	(11)	27
Soybean Oil	1.8	(0.5)	1.3	86	(24)	62
Soybeans	9.3	(2.9)	6.4	180	(58)	122
Sugar	6.8	(2.1)	4.7	343	(106)	237
Wheat (CBOT)	7.1	(2.4)	4.7	260	(89)	171
Wheat (KCBT)	0.9	(0.2)	0.7	31	(8)	24
WTI Crude Oil	42.1	(11.7)	30.4	594	(164)	430
Subtotal (>0.5 billion US$)	132.1	(38.3)	93.8			
Subtotal (<0.5 billion US$)	1.0	(0.2)	0.9			
Total Notional US Mkts	133.2	(38.4)	94.7			
Total Not'l Non-US Mkts	29.8	(7.3)	22.5			
Total All Markets	163.0	(45.8)	117.2			

[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)