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

	April 29, 2011					
U.S. Futures Market ¹	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
(Notional Value > 0.5 billion US\$) ²	Long	Short	Net L (S)	Long	Short	Net L (S)
Сосоа	1.9	(0.6)	1.3	57	(18)	39
Coffee	8.2	(3.0)	5.2	73	(27)	46
Copper	10.8	(3.2)	7.6	103	(31)	72
Corn	24.5	(8.8)	15.7	674	(238)	436
Cotton	7.6	(2.7)	4.9	100	(34)	66
Feeder Cattle	0.9	(0.2)	0.7	13	(3)	10
Gold	24.7	(5.5)	19.2	159	(35)	123
Heating Oil	13.3	(2.6)	10.7	96	(19)	77
Lean Hogs	5.5	(1.5)	3.9	145	(41)	104
Live Cattle	9.4	(2.7)	6.8	205	(58)	147
Natural Gas	23.3	(5.5)	17.8	486	(116)	370
Platinum	0.7	(0.2)	0.6	8	(2)	6
RBOB Unleaded Gas	14.4	(2.7)	11.8	104	(19)	85
Silver	11.2	(2.6)	8.6	46	(11)	36
Soybean Meal	1.1	(0.3)	0.8	30	(7)	22
Soybean Oil	5.5	(1.8)	3.6	155	(53)	103
Soybeans	20.2	(6.7)	13.5	291	(97)	195
Sugar	9.4	(3.0)	6.4	375	(119)	256
Wheat (CBOT)	14.9	(6.3)	8.6	367	(156)	210
Wheat (KCBT)	2.3	(0.7)	1.5	50	(16)	34
WTI Crude Oil	78.4	(24.6)	53.8	689	(216)	473
Subtotal (>0.5 billion US\$)	288.1	(85.0)	203.0			
Subtotal (<0.5 billion US\$)	1.1	(0.3)	0.8			
Total Notional US Mkts	289.2	(85.3)	203.8			
Total Not'l Non-US Mkts	69.3	(17.3)	51.9			
Total All Markets	358.4	(102.7)	255.8			

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 0.5 billion US dollars or more in reported net index investment notional value on the report date.

³Futures 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)