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

	May 31, 2011					
U.S. Futures Market <sup>1</sup>	Notional Value (Billions US\$)			Futures Equivalent Contracts <sup>3</sup> (Thousands)		
(Notional Value > 0.5 billion US\$) <sup>2</sup>	Long	Short	Net L (S)	Long	Short	Net L (S)
Сосоа	1.7	(0.6)	1.1	56	(20)	35
Coffee	7.0	(2.4)	4.6	70	(24)	46
Copper	10.1	(2.8)	7.3	96	(27)	69
Corn	23.8	(8.2)	15.6	656	(221)	435
Cotton	7.5	(2.7)	4.8	99	(34)	65
Feeder Cattle	0.8	(0.2)	0.6	12	(3)	10
Gold	25.1	(6.2)	18.9	163	(41)	123
Heating Oil	12.0	(2.4)	9.6	93	(19)	75
Lean Hogs	5.3	(1.7)	3.6	148	(47)	101
Live Cattle	8.7	(2.6)	6.1	203	(63)	141
Natural Gas	22.4	(5.3)	17.1	473	(112)	361
Platinum	0.7	(0.2)	0.5	8	(2)	6
RBOB Unleaded Gas	12.9	(2.3)	10.6	103	(18)	84
Silver	8.3	(1.8)	6.5	43	(9)	34
Soybean Meal	1.0	(0.3)	0.7	30	(8)	21
Soybean Oil	5.3	(1.8)	3.5	150	(50)	100
Soybeans	19.5	(6.0)	13.5	284	(87)	197
Sugar	9.6	(3.1)	6.5	370	(119)	251
Wheat (CBOT)	14.2	(6.0)	8.2	354	(151)	203
Wheat (KCBT)	2.3	(0.7)	1.6	50	(16)	34
WTI Crude Oil	68.9	(19.5)	49.4	669	(190)	479
Subtotal (>0.5 billion US\$)	267.1	(76.7)	190.4			
Subtotal (<0.5 billion US\$)	1.1	(0.3)	0.8			
Total Notional US Mkts	268.2	(77.0)	191.2			
Total Not'l Non-US Mkts	68.5	(18.3)	50.2			
Total All Markets	336.7	(95.3)	241.4			

<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)