

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

January 31, 2011						
U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.8	(0.7)	1.1	53	(21)	33
Coffee	5.9	(1.8)	4.2	65	(19)	45
Copper	10.4	(2.3)	8.1	93	(20)	73
Corn	20.1	(6.1)	14.0	614	(185)	429
Cotton	7.7	(2.9)	4.8	95	(35)	60
Feeder Cattle	0.8	(0.2)	0.6	13	(4)	9
Gold	20.3	(5.0)	15.3	152	(37)	115
Heating Oil	10.5	(1.8)	8.7	91	(15)	76
Lean Hogs	5.0	(1.4)	3.7	134	(37)	97
Live Cattle	8.6	(2.4)	6.2	189	(53)	135
Natural Gas	20.8	(3.9)	16.9	466	(88)	378
Platinum	0.7	(0.2)	0.5	8	(2)	6
RBOB Unleaded Gas	10.4	(1.6)	8.8	98	(15)	83
Silver	5.8	(1.1)	4.7	41	(8)	33
Soybean Meal	0.6	(0.1)	0.5	15	(2)	13
Soybean Oil	4.5	(1.2)	3.3	129	(34)	95
Soybeans	18.2	(5.0)	13.2	259	(71)	188
Sugar	12.3	(4.2)	8.2	343	(112)	232
Wheat (CBOT)	14.7	(6.0)	8.7	343	(141)	202
Wheat (KCBT)	2.2	(0.7)	1.5	47	(15)	32
WTI Crude Oil	62.2	(17.3)	44.9	663	(186)	477
Subtotal (>0.5 billion US\$)	243.5	(65.7)	177.9			
Subtotal (<0.5 billion US\$)	1.1	(0.3)	0.8			
Total Notional US Mkts	244.6	(65.9)	178.7			
Total Not'l Non-US Mkts	53.6	(12.1)	41.5			
Total All Markets	298.2	(78.0)	220.2			

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.