

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

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	May 31, 2012					
	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.0	(0.3)	0.7	48	(16)	32
Coffee	4.5	(1.9)	2.6	74	(32)	42
Copper	9.1	(3.6)	5.5	108	(43)	65
Corn	16.2	(5.5)	10.7	596	(200)	397
Cotton	4.2	(1.6)	2.6	118	(44)	75
Feeder Cattle	0.8	(0.2)	0.6	10	(3)	7
Gold	22.8	(6.5)	16.4	146	(41)	104
Heating Oil	9.3	(2.8)	6.5	81	(25)	56
Lean Hogs	5.3	(2.2)	3.0	150	(62)	88
Live Cattle	8.9	(3.2)	5.7	185	(67)	118
Natural Gas	15.5	(5.2)	10.3	596	(212)	384
Platinum	0.7	(0.2)	0.5	10	(2)	8
RBOB Unleaded Gas	10.3	(2.1)	8.2	93	(19)	75
Silver	5.8	(1.6)	4.3	42	(11)	31
Soybean Meal	0.8	0.0	0.7	21	(1)	19
Soybean Oil	5.1	(1.8)	3.3	171	(62)	109
Soybeans	18.6	(6.0)	12.6	285	(91)	194
Sugar	8.7	(3.0)	5.6	394	(139)	255
Wheat (CBOT)	12.4	(5.9)	6.4	377	(182)	194
Wheat (KCBT)	1.8	(0.4)	1.5	55	(12)	43
WTI Crude Oil	46.0	(14.0)	32.0	529	(161)	368
Subtotal (>0.5 billion US\$)	207.7	(68.1)	139.6			
Subtotal (<0.5 billion US\$)	0.8	(0.2)	0.7			
Total Notional US Mkts	208.6	(68.3)	140.3			
Total Not'l Non-US Mkts	61.3	(17.6)	43.7			
Total All Markets	269.9	(85.9)	184.0			

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.

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)