

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

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	August 31, 2011					
	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.6	(0.6)	1.0	53	(20)	33
Coffee	7.3	(2.7)	4.6	67	(25)	42
Copper	10.2	(3.2)	7.0	97	(30)	66
Corn	24.1	(8.2)	15.9	629	(215)	414
Cotton	5.1	(1.7)	3.4	96	(31)	65
Feeder Cattle	0.9	(0.2)	0.7	13	(3)	10
Gold	29.3	(7.5)	21.8	160	(41)	119
Heating Oil	12.3	(3.4)	8.8	95	(27)	68
Lean Hogs	5.1	(1.6)	3.5	149	(46)	103
Live Cattle	9.1	(2.9)	6.3	198	(63)	135
Natural Gas	19.7	(5.3)	14.4	468	(129)	338
Platinum	0.8	(0.1)	0.7	9	(1)	7
RBOB Unleaded Gas	12.3	(3.0)	9.3	103	(24)	78
Silver	8.9	(1.9)	7.0	43	(9)	34
Soybean Meal	0.9	(0.1)	0.8	23	(2)	22
Soybean Oil	4.4	(1.2)	3.2	124	(34)	90
Soybeans	19.3	(5.6)	13.7	264	(76)	188
Sugar	11.3	(3.5)	7.8	351	(106)	245
Wheat (CBOT)	13.2	(5.4)	7.8	333	(137)	196
Wheat (KCBT)	1.9	(0.5)	1.4	42	(12)	30
WTI Crude Oil	58.8	(17.1)	41.7	657	(192)	465
Subtotal (>0.5 billion US\$)	256.3	(75.7)	180.6			
Subtotal (<0.5 billion US\$)	1.0	(0.3)	0.7			
Total Notional US Mkts	257.3	(76.0)	181.3			
Total Not'l Non-US Mkts	65.4	(19.9)	45.5			
Total All Markets	322.7	(95.9)	226.8			

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.

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)