

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

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	September 30, 2011					
	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.3	(0.5)	0.8	49	(18)	31
Coffee	5.3	(1.7)	3.6	61	(20)	42
Copper	7.2	(2.2)	5.0	91	(28)	63
Corn	18.0	(6.2)	11.9	606	(208)	398
Cotton	4.6	(1.5)	3.1	93	(30)	63
Feeder Cattle	0.9	(0.2)	0.7	12	(3)	9
Gold	26.9	(7.8)	19.1	166	(48)	118
Heating Oil	10.3	(2.6)	7.7	89	(22)	67
Lean Hogs	5.1	(1.6)	3.5	143	(46)	97
Live Cattle	9.3	(2.9)	6.3	188	(60)	128
Natural Gas	17.0	(4.6)	12.4	447	(124)	322
Platinum	0.6	(0.2)	0.5	8	(2)	6
RBOB Unleaded Gas	10.3	(2.3)	8.0	98	(22)	76
Silver	6.3	(1.4)	5.0	42	(9)	33
Soybean Meal	0.8	(0.1)	0.7	26	(3)	23
Soybean Oil	3.8	(1.2)	2.6	125	(40)	85
Soybeans	15.0	(4.4)	10.6	254	(75)	179
Sugar	8.9	(2.3)	6.5	317	(83)	234
Wheat (CBOT)	10.0	(4.1)	5.9	320	(133)	187
Wheat (KCBT)	1.4	(0.4)	1.0	40	(12)	28
WTI Crude Oil	51.6	(16.0)	35.6	646	(202)	445
Subtotal (>0.5 billion US\$)	214.6	(64.1)	150.5			
Subtotal (<0.5 billion US\$)	0.8	(0.3)	0.5			
Total Notional US Mkts	215.4	(64.4)	151.0			
Total Not'l Non-US Mkts	57.0	(19.1)	37.9			
Total All Markets	272.4	(83.5)	188.9			

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)