

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

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	October 31, 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	47	(19)	28
Coffee	5.3	(1.8)	3.5	62	(21)	41
Copper	8.5	(2.5)	6.1	94	(27)	67
Corn	20.0	(7.0)	12.9	616	(217)	398
Cotton	4.8	(1.6)	3.2	94	(32)	62
Feeder Cattle	0.8	(0.2)	0.6	11	(3)	9
Gold	29.1	(8.6)	20.5	169	(50)	119
Heating Oil	11.0	(2.6)	8.4	87	(20)	66
Lean Hogs	4.8	(1.4)	3.3	134	(41)	93
Live Cattle	8.8	(2.5)	6.3	184	(53)	130
Natural Gas	17.7	(4.5)	13.2	440	(113)	327
Platinum	0.6	(0.2)	0.5	8	(2)	6
RBOB Unleaded Gas	10.4	(2.1)	8.3	95	(19)	75
Silver	7.2	(1.6)	5.6	42	(9)	33
Soybean Meal	0.7	(0.1)	0.6	23	(3)	20
Soybean Oil	4.0	(1.4)	2.6	130	(45)	85
Soybeans	16.3	(5.5)	10.8	268	(90)	177
Sugar	9.0	(2.4)	6.6	317	(85)	232
Wheat (CBOT)	10.7	(4.5)	6.2	330	(142)	188
Wheat (KCBT)	1.5	(0.5)	1.0	41	(13)	28
WTI Crude Oil	59.5	(19.6)	39.9	641	(210)	430
Subtotal (>0.5 billion US\$)	232.1	(71.2)	161.0			
Subtotal (<0.5 billion US\$)	0.8	(0.3)	0.5			
Total Notional US Mkts	232.9	(71.4)	161.5			
Total Not'l Non-US Mkts	60.4	(21.8)	38.6			
Total All Markets	293.4	(93.2)	200.1			

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)