

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

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	July 29, 2011					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.6	(0.5)	1.0	52	(18)	34
Coffee	6.3	(2.2)	4.1	70	(24)	45
Copper	11.4	(3.1)	8.3	102	(28)	74
Corn	21.7	(7.1)	14.5	649	(214)	435
Cotton	4.9	(1.5)	3.4	96	(29)	67
Feeder Cattle	0.9	(0.2)	0.7	13	(3)	10
Gold	27.3	(6.7)	20.7	168	(41)	127
Heating Oil	12.1	(2.7)	9.5	93	(20)	72
Lean Hogs	5.6	(1.6)	3.9	150	(43)	107
Live Cattle	9.4	(2.8)	6.6	200	(60)	140
Natural Gas	20.1	(4.9)	15.2	475	(119)	356
Platinum	0.6	(0.1)	0.5	7	(2)	5
RBOB Unleaded Gas	12.9	(2.6)	10.4	103	(20)	83
Silver	9.1	(2.0)	7.1	45	(10)	36
Soybean Meal	0.9	(0.1)	0.7	25	(4)	21
Soybean Oil	4.8	(1.5)	3.3	142	(43)	99
Soybeans	17.9	(4.7)	13.3	264	(69)	195
Sugar	11.4	(3.2)	8.2	352	(96)	256
Wheat (CBOT)	12.1	(4.8)	7.3	350	(142)	207
Wheat (KCBT)	1.9	(0.6)	1.3	49	(15)	34
WTI Crude Oil	65.1	(18.3)	46.8	673	(190)	483
Subtotal (>0.5 billion US\$)	258.0	(71.2)	186.8			
Subtotal (<0.5 billion US\$)	1.0	(0.3)	0.7			
Total Notional US Mkts	259.0	(71.5)	187.5			
Total Not'l Non-US Mkts	69.9	(20.0)	49.9			
Total All Markets	329.0	(91.5)	237.4			

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)