

Large Trader Net Position Changes (Averaged over January 5, 2009– May 27, 2011)

Group	Market	Large Trader Net Position Changes	Percent of Futures only Trade Volume	Trade Volume (Futures Only)	Open Interest (Futures Only)
Energy	NYMEX Crude Oil (CL)	35,038	5.5%	634,367	1,315,497
	NYMEX Gasoline Blendstock (RB)	10,159	9.9%	102,180	247,938
	NYMEX Heating Oil (HO)	9,087	9.0%	100,901	301,390
	NYMEX Natural Gas (NG)	20,038	8.4%	238,245	782,118
Metal	COMEX Copper (HG)	3,769	10.6%	35,440	130,568
	COMEX Gold (GC)	18,056	11.0%	164,690	488,421
	NYMEX Platinum (PL)	1,299	26.6%	4,885	31,152
	NYMEX Palladium (PA)	904	30.3%	2,980	20,408
	COMEX Silver (SI)	3,933	7.7%	51,258	121,539
Financial	CBT 2-Year Treasury (TU)	45,388	18.5%	245,946	786,805
	CBT 5-Year Treasury (FB)	57,363	11.5%	499,105	975,234
	CBT 10-Year Treasury (TY)	96,488	9.6%	1,010,294	1,403,095
	CBT 30-Day Fed Funds (FF)	15,746	33.3%	47,307	537,777
	CME Eurodollar (ED)	206,031	10.4%	1,976,782	7,490,522
	CME S&P 500 (SP)	10,573	31.2%	33,852	383,714
	CME S&P 500 E-Mini (ES)	179,649	8.2%	2,178,036	2,737,092
	CBT T-bond (US)	29,970	9.9%	301,347	683,175

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Agriculture	ICEUS Cocoa (CC)	3,635	24.8%	14,630	130,119
	ICEUS Coffee (KC)	4,149	21.1%	19,671	130,017
	CBT Corn (C)	33,106	12.9%	257,621	1,171,950
	ICEUS Cotton No. 2 (CT)	5,151	26.0%	19,799	169,572
	CME Feeder Cattle (FC)	1,007	20.1%	5,012	32,667
	ICEUS FCOJ-A (OJ)	861	32.7%	2,634	30,097
	CME Lean Hogs (LH)	5,429	17.4%	31,136	182,557
	CME Live Cattle (LC)	7,809	18.2%	42,814	292,782
	CME Class III Milk (DA)	714	59.7%	1,196	29,764
	CBT Oats (O)	346	25.6%	1,353	13,891
	CBT Rough Rice (RR)	374	22.6%	1,653	15,003
	CBT Soybeans (S)	17,459	11.6%	151,155	485,125
	CBT Soybean Meal (SM)	7,514	13.5%	55,485	180,288
	CBT Soybean Oil (BO)	11,343	14.3%	79,208	279,465
	ICEUS Sugar No. 11 (SB)	18,045	16.1%	112,184	687,364
	CBT Wheat (W)	11,591	13.6%	85,205	411,716
	KCBT Wheat (KW)	3,627	18.1%	20,077	150,963
	MGE Wheat (MWE)	1,295	21.1%	6,137	47,553