

Comparison of Large Trader and Trading Account Net Position Changes (Averaged over April 5, 2010 – May 27, 2011)

Group	Market	Large Trader Net Position Changes	Trading Account Net Position Changes	Large Trader Net Position Change Percent of (Futures Only) Trade Volume	Trading Account Net Position Changes Percent of (Futures Only) Trade Volume	Correlation Between Position Change Measures
Energy	NYMEX Crude Oil (CL)	35,605	52,430	5.0%	7.3%	0.88
	NYMEX Gasoline Blendstock (RB)	10,664	14,672	9.1%	12.5%	0.88
	NYMEX Heating Oil (HO)	10,182	14,668	8.9%	12.8%	0.84
	NYMEX Natural Gas (NG)	21,846	27,925	7.8%	9.9%	0.79
Metal	COMEX Copper (HG)	4,173	6,300	9.7%	14.6%	0.87
	COMEX Gold (GC)	19,805	30,004	11.1%	16.9%	0.89
	NYMEX Palladium (PA)	1,158	1,490	27.9%	35.9%	0.95
	NYMEX Platinum (PL)	1,598	2,081	25.9%	33.7%	0.93
	COMEX Silver (SI)	4,747	8,486	6.8%	12.1%	0.90
Financial	CBT 2-Year Treasury (TU)	50,440	70,745	18.0%	25.3%	0.96
	CBT 5-Year Treasury (FB)	68,399	112,014	11.5%	18.8%	0.95
	CBT 10-Year Treasury (TY)	112,054	190,448	9.1%	15.4%	0.82
	CBT 30-Day Fed Funds (FF)	15,864	15,772	32.7%	32.5%	0.40
	CME Eurodollar (ED)	223,113	342,135	10.2%	15.7%	0.65
	CME S&P 500 (SP)	9,626	10,830	34.4%	38.7%	0.28
	CME S&P 500 E-Mini (ES)	185,069	263,541	8.5%	12.2%	0.53
	CBT T-bond (US)	30,985	54,253	8.8%	15.5%	0.90

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Agriculture	ICEUS Cocoa (CC)	3,922		23.6%		
	ICEUS Coffee (KC)	4,271		19.5%		
	CBT Corn (C)	40,776	52,321	13.0%	16.7%	0.84
	ICEUS Cotton No. 2 (CT)	6,192		25.3%		
	CME Feeder Cattle (FC)	1,066	1,687	18.9%	29.9%	0.80
	ICEUS FCOJ-A (OJ)	856		32.3%		
	CME Lean Hogs (LH)	5,938	8,027	17.0%	23.0%	0.78
	CME Live Cattle (LC)	8,637	11,316	17.7%	23.2%	0.83
	CME Class III Milk (DA)	764	752	61.2%	60.3%	0.29
	CBT Oats (O)	360	503	25.4%	35.5%	0.72
	CBT Rough Rice (RR)	452	606	21.0%	28.1%	0.76
	CBT Soybeans (S)	19,777	27,531	12.4%	17.2%	0.88
	CBT Soybean Meal (SM)	8,284	12,539	14.1%	21.3%	0.90
	CBT Soybean Oil (BO)	12,772	17,334	14.1%	19.2%	0.88
	ICEUS Sugar No. 11 (SB)	16,775		15.2%		
	CBT Wheat (W)	13,313	17,036	13.3%	17.0%	0.84
	KCBT Wheat (KW)	4,539		17.6%		
	MGE Wheat (MWE)	1,568		20.6%		