

Index Investment Data

In U.S. Dollars and Futures Equivalent Contracts

September 30, 2014						
U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.6	(0.6)	1.0	49	(17)	32
Coffee	6.3	(1.9)	4.4	86	(26)	60
Copper	8.2	(2.0)	6.2	109	(27)	82
Corn	9.7	(2.2)	7.5	599	(138)	461
Cotton	2.9	(1.0)	1.9	95	(32)	63
Feeder Cattle	1.1	(0.3)	0.8	10	(3)	7
Gold	20.0	(3.5)	16.4	165	(29)	136
Heating Oil	8.2	(1.7)	6.5	74	(15)	58
Lean Hogs	4.7	(1.4)	3.3	124	(36)	88
Live Cattle	8.8	(2.6)	6.3	136	(39)	96
Natural Gas	17.0	(5.9)	11.1	413	(144)	269
Palladium	0.6	(0.1)	0.5	8	(1)	6
Platinum	1.1	(0.3)	0.8	17	(5)	12
RBOB Unleaded Gas	10.6	(1.9)	8.7	104	(19)	85
Silver	5.7	(1.3)	4.4	67	(15)	52
Soybean Meal	3.4	(0.9)	2.5	113	(30)	83
Soybean Oil	2.7	(0.8)	1.9	139	(41)	98
Soybeans	9.5	(2.9)	6.6	207	(64)	144
Sugar	7.0	(1.7)	5.3	380	(91)	289
Wheat (CBOT)	5.5	(1.8)	3.7	228	(74)	154
Wheat (KCBT)	1.9	(0.6)	1.4	70	(21)	48
WTI Crude Oil	39.2	(11.5)	27.7	436	(128)	307
Subtotal (>0.5 billion US\$)	175.8	(46.9)	128.9			
Subtotal (<0.5 billion US\$)	0.4	(0.1)	0.3			
Total Notional US Mkts	176.2	(47.0)	129.2			
Total Not'l Non-US Mkts	53.6	(11.8)	41.9			
Total All Markets	229.9	(58.8)	171.1			

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.

³Futures 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)