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

	November 29, 2013					
U.S. Futures Market ¹	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
(Notional Value > 0.5 billion US\$) ²	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.5	(0.5)	1.0	53	(18)	35
Coffee	3.4	(1.3)	2.1	82	(31)	51
Copper	9.6	(2.7)	6.9	119	(33)	86
Corn	11.4	(3.7)	7.7	538	(176)	362
Cotton	4.4	(1.6)	2.8	112	(40)	72
Feeder Cattle	0.8	(0.2)	0.6	10	(3)	7
Gold	18.9	(4.3)	14.6	151	(34)	117
Heating Oil	9.9	(1.7)	8.2	78	(13)	64
Lean Hogs	4.5	(1.4)	3.1	122	(38)	84
Live Cattle	7.9	(1.9)	6.0	147	(35)	112
Natural Gas	21.5	(5.8)	15.7	544	(148)	396
Platinum	0.8	(0.2)	0.6	11	(3)	9
RBOB Unleaded Gas	10.8	(1.2)	9.6	96	(11)	86
Silver	5.1	(1.0)	4.0	51	(10)	40
Soybean Meal	5.3	(1.4)	3.8	121	(33)	88
Soybean Oil	3.1	(0.9)	2.2	127	(38)	89
Soybeans	15.3	(4.8)	10.5	235	(73)	161
Sugar	8.2	(1.9)	6.3	428	(99)	329
Wheat (CBOT)	8.1	(3.3)	4.9	247	(98)	149
Wheat (KCBT)	2.7	(8.0)	1.9	77	(22)	55
WTI Crude Oil	42.2	(10.3)	32.0	457	(111)	346
Subtotal (>0.5 billion US\$)	195.4	(50.9)	144.4			
Subtotal (<0.5 billion US\$)	0.8	0.0	0.8			
Total Notional US Mkts	196.2	(51.0)	145.2			
Total Not'l Non-US Mkts	58.1	(11.7)	46.4			
Total All Markets	254.3	(62.7)	191.6			

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.

(See the Explanatory Notes for more details about this data)

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.