

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

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	January 31, 2013					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.1	(0.3)	0.7	48	(16)	32
Coffee	4.5	(1.5)	3.0	81	(28)	54
Copper	11.5	(3.1)	8.3	123	(34)	89
Corn	19.6	(6.4)	13.3	562	(173)	389
Cotton	4.8	(1.8)	3.0	116	(43)	73
Feeder Cattle	0.7	(0.2)	0.5	10	(3)	6
Gold	26.2	(5.6)	20.6	157	(34)	124
Heating Oil	11.2	(2.4)	8.8	85	(18)	67
Lean Hogs	4.8	(1.7)	3.1	132	(48)	84
Live Cattle	8.7	(2.8)	5.9	165	(53)	112
Natural Gas	19.0	(4.8)	14.3	554	(142)	413
Platinum	1.0	(0.3)	0.7	12	(3)	8
RBOB Unleaded Gas	12.0	(1.9)	10.1	95	(15)	80
Silver	7.9	(1.5)	6.4	50	(10)	41
Soybean Meal	4.4	(1.1)	3.4	105	(25)	80
Soybean Oil	4.3	(1.2)	3.1	136	(38)	98
Soybeans	16.0	(4.4)	11.7	225	(60)	165
Sugar	9.8	(3.1)	6.7	460	(147)	313
Wheat (CBOT)	10.9	(5.1)	5.8	283	(132)	151
Wheat (KCBT)	3.7	(1.1)	2.5	87	(27)	60
WTI Crude Oil	48.6	(14.7)	33.9	499	(150)	349
Subtotal (>0.5 billion US\$)	230.7	(65.0)	165.6			
Subtotal (<0.5 billion US\$)	0.9	(0.2)	0.7			
Total Notional US Mkts	231.6	(65.3)	166.3			
Total Not'l Non-US Mkts	67.1	(16.1)	50.9			
Total All Markets	298.6	(81.4)	217.3			

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)