

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

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	May 29, 2015					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.6	(0.5)	1.2	53	(16)	38
Coffee	3.2	(1.2)	2.0	67	(25)	42
Copper	8.3	(2.1)	6.2	122	(31)	91
Corn	10.1	(2.7)	7.4	564	(153)	411
Cotton	3.4	(0.9)	2.5	107	(29)	78
Feeder Cattle	1.2	(0.4)	0.8	10	(4)	7
Gold	18.0	(3.5)	14.6	152	(29)	122
Heating Oil	8.7	(1.5)	7.3	106	(18)	88
Lean Hogs	4.2	(1.5)	2.7	131	(44)	87
Live Cattle	7.5	(2.2)	5.3	123	(36)	87
Natural Gas	11.7	(3.3)	8.4	433	(124)	310
Platinum	0.9	(0.3)	0.6	16	(5)	12
RBOB Unleaded Gas	11.0	(2.4)	8.6	132	(29)	103
Silver	5.9	(1.5)	4.4	71	(18)	53
Soybean Meal	3.4	(0.9)	2.5	112	(31)	82
Soybean Oil	2.8	(0.8)	1.9	139	(42)	97
Soybeans	9.6	(2.0)	7.6	209	(43)	166
Sugar	5.6	(1.6)	4.0	407	(117)	290
Wheat (CBOT)	5.5	(1.9)	3.6	230	(81)	148
Wheat (KCBT)	1.7	(0.5)	1.2	67	(20)	47
WTI Crude Oil	37.6	(9.8)	27.8	617	(162)	455
Subtotal (>0.5 billion US\$)	162.1	(41.5)	120.6			
Subtotal (<0.5 billion US\$)	0.8	(0.1)	0.6			
Total Notional US Mkts	162.8	(41.6)	121.2			
Total Not'l Non-US Mkts	50.3	(10.0)	40.3			
Total All Markets	213.2	(51.6)	161.5			

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)