

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

U.S. Futures Market ¹ (Notional Value > 0.5 billion US\$) ²	July 31, 2014					
	Notional Value (Billions US\$)			Futures Equivalent Contracts ³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.5	(0.5)	1.0	47	(17)	30
Coffee	6.7	(2.2)	4.5	91	(30)	61
Copper	8.7	(2.1)	6.7	108	(25)	83
Corn	11.2	(2.8)	8.4	621	(155)	466
Cotton	2.9	(0.9)	1.9	91	(29)	61
Feeder Cattle	1.1	(0.4)	0.7	10	(4)	6
Gold	21.0	(3.7)	17.3	164	(29)	135
Heating Oil	8.9	(1.7)	7.2	73	(14)	60
Lean Hogs	5.0	(1.5)	3.5	124	(36)	88
Live Cattle	9.0	(2.6)	6.3	142	(42)	100
Natural Gas	15.5	(5.5)	9.9	398	(144)	254
Palladium	0.6	(0.1)	0.5	7	(1)	6
Platinum	1.1	(0.3)	0.8	16	(4)	11
RBOB Unleaded Gas	11.2	(2.0)	9.2	98	(17)	81
Silver	6.5	(1.2)	5.4	64	(12)	53
Soybean Meal	3.7	(0.7)	2.9	104	(21)	83
Soybean Oil	2.9	(0.7)	2.2	132	(32)	100
Soybeans	10.9	(3.0)	7.9	201	(55)	146
Sugar	8.2	(2.6)	5.6	431	(137)	294
Wheat (CBOT)	6.3	(2.2)	4.1	235	(84)	151
Wheat (KCBT)	2.2	(0.7)	1.5	71	(24)	47
WTI Crude Oil	42.8	(13.5)	29.3	444	(140)	304
Subtotal (>0.5 billion US\$)	188.0	(51.1)	136.9			
Subtotal (<0.5 billion US\$)	0.4	(0.1)	0.3			
Total Notional US Mkts	188.4	(51.2)	137.3			
Total Not'l Non-US Mkts	58.7	(12.2)	46.5			
Total All Markets	247.1	(63.3)	183.8			

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)