

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

U.S. Futures Market¹ (Notional Value > 0.5 billion US\$) ²	November 30, 2012					
	Notional Value (Billions US\$)			Futures Equivalent Contracts³ (Thousands)		
	Long	Short	Net L (S)	Long	Short	Net L (S)
Cocoa	1.2	(0.4)	0.9	49	(15)	34
Coffee	4.0	(1.8)	2.3	72	(32)	40
Copper	11.3	(3.4)	7.9	124	(37)	87
Corn	20.9	(7.8)	13.1	577	(209)	368
Cotton	4.2	(1.7)	2.5	114	(46)	68
Feeder Cattle	0.7	(0.2)	0.5	9	(2)	7
Gold	27.5	(7.2)	20.3	160	(42)	118
Heating Oil	10.4	(2.2)	8.2	81	(17)	64
Lean Hogs	4.6	(1.5)	3.1	129	(42)	87
Live Cattle	8.8	(2.7)	6.2	169	(51)	117
Natural Gas	18.9	(5.1)	13.8	526	(143)	383
Platinum	1.1	(0.3)	0.8	13	(4)	10
RBOB Unleaded Gas	10.5	(2.3)	8.2	91	(20)	71
Silver	7.5	(1.6)	5.9	45	(9)	36
Soybean Meal	0.9	(0.1)	0.8	22	(2)	20
Soybean Oil	4.8	(1.6)	3.2	161	(53)	107
Soybeans	18.4	(5.2)	13.2	261	(72)	189
Sugar	8.7	(2.6)	6.0	399	(121)	278
Wheat (CBOT)	15.0	(6.9)	8.1	352	(160)	192
Wheat (KCBT)	3.0	(0.9)	2.0	65	(20)	45
WTI Crude Oil	48.3	(13.1)	35.2	537	(147)	390
Subtotal (>0.5 billion US\$)	230.6	(68.4)	162.2			
Subtotal (<0.5 billion US\$)	1.0	(0.3)	0.7			
Total Notional US Mkts	231.6	(68.7)	162.9			
Total Not'l Non-US Mkts	65.0	(17.2)	47.8			
Total All Markets	296.5	(85.9)	210.6			

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.

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)