

Index

- Alternative Energy, 54–55. *See also* Bio-Fuels
- Aluminum
- Aluminum, consumption, 16–170
 - Aluminum, forward contracts, 174–175
 - Aluminum, grades, 175
 - Aluminum, production, 165–166
 - Aluminum, recycling, 168
- Anchor Variables, 6–7, 224
- Arabica. *See* Coffee.
- Arbitrage Theory, 100–101, 224–238
- ARCH. *See* Volatility Forecasting
- Backwardation, 253. *See also* Creep
- Barclay's CTA Index, 259
- Bayer Process. *See* Aluminum
- Bio-Diesel, 124–125, 138–139.
- Bio-Fuels, 54, 64, 200–201. *See also* Bio-Diesel
- Bovine Spongiform Encephalopathy (BSE), 147
- Calendar Spreads, 224
- Cattle
- Cattle, feeder, 142
 - Cattle, futures, 149–150
 - Cattle, grade designations, 142–143
- Clear Air Act of 1990, 68–69
- Cocoa
- Cocoa, consumption, 208–210
 - Cocoa, futures, 210–211
 - Cocoa, history, 207–208
 - Cocoa, processing, 208
 - Cocoa, production, 208–210
- Coffee
- Coffee, consumption, 193–194
 - Coffee, futures, 194–195
 - Coffee, history, 189
 - Coffee, processing, 190–191
 - Coffee, production, 191–193
 - Coffee, types, 189
- Contango, 8, 17, 24, 27, 102, 112, 229–231, 253. *See also* Creep
- Convenience Yield, 227
- Copper
- Copper, forward contracts, 163
 - Copper, processing, 154
- Corn
- Corn, consumption, 98–100
 - Corn, drought-resistant corn seeds, 95
 - Corn, futures, 102–103
 - Corn, harvest, 98
 - Corn, production, 96–98
- Cost of Carry, 18, 100–102, 112, 226–227, 253
- Cotton
- Cotton, consumption, 214–217
 - Cotton, futures, 217–218
 - Cotton, production, 214
- Cotton, gin, 213–215
- Cottonseed. *See* Cotton
- Crack Spread, 60–61, 75. *See also* Crude Oil
- Creep, 17, 27, 224, 233, 238, 240, 253, 255, 265
- Creutzfeld-Jacob disease (CJD), 147
- Crude Oil
- Crude Oil, distillation curve, 39
 - Crude Oil, futures, 50–51
 - Crude Oil, grades, 49
 - Crude Oil, refining, 48–50
 - Crude Oil, West Texas Intermediate (WTI), 11
- Commodity Trading Advisor (CTA), 257–258
- Curve Fitting. *See* Data Mining
- Data Mining, 241
- Dried Distillers Grains (DDG), 99–100, 123, 139
- Dual-Fuel Power Plants, 89

- E85 Fuel. *See* Ethanol
- Ethanol, 27, 54–55, 69–71, 98–100, 123, 141, 199
- Exchange Traded Funds (ETFs), 262
- Flavanols, 207
- GARCH. *See* Volatility Forecasting
- Gasoline
- Gasoline, consumption, 72–74
 - Gasoline, futures, 74–75
 - Gasoline, MTBE, 27, 69
 - Gasoline, octane rating, 67
 - Gasoline, production, 71–72
 - Gasoline, reformulated blendedstock for oxygen blending (RBOB), 27, 68–70
 - Gasoline, reformulated unleaded (RFG), 68–69
- GSCI. *See* S&P GSCI
- Hall-Heroult Process. *See* Aluminum
- Heating Oil
- Heating Oil, Consumption, 58–60
 - Heating Oil, Futures, 51, 60
 - Heating Oil, Production, 58
- High Fructose Corn Syrup (HFCS), 95, 98, 199, 200
- Hogs
- Hogs, futures, 140
 - Hogs, production, 134
- Horizontal Drilling, 40
- Hotelling's Theory of the Economics of Exhaustible Resources, 7, 229
- Hubbert's Peak, 7, 43–44
- Java. *See* Coffee.
- Keynes' Theory of Normal Backwardation, 4, 224, 228–229, 232
- Lean Hogs. *See* Hogs
- Live Hogs. *See* Hogs
- Mutual Funds, 262
- Natural Gas
- Natural Gas, futures, 89–90
 - Natural Gas, liquids (NGL), 83
 - Natural Gas, liquified (LNG), 80–82
 - Natural Gas, storage, 85
- Oil Sands, 40–41, 45–46
- Organization of Petroleum Exporting Countries (OPEC), 41–42
- Petroleum Administration for Defense Districts (PADD), 62–63, 77
- Renewable Fuel Standard Program. *See* Ethanol
- Robusta. *See* Coffee
- Roll Yield, 224. *See also* Creep
- S&P GSCI, 7, 9, 29, 235, 246–264
- Shale Oil, 40–41, 45–46
- Simon-Ehrlich Wager, 3, 10
- Solvent Extraction-Electrowinning (SX-EW). *See* Copper
- Soy Complex. *See* Soybeans
- Soybean Meal, 98, 118, 122, 133. *See also* Soybeans
- Soybean Oil, 54, 64, 118, 123–124. *See also* Soybeans
- Soybeans
- Soybeans, futures, 125–126
 - Soybeans, gross processing margin (GPM), 120
 - Soybeans, production, 119–121
 - Soybeans, products, 118
- Sugar
- Sugar, consumption, 199–201
 - Sugar, futures, 202–203
 - Sugar, government subsidies, 201–202
 - Sugar, production, 197–199
- Sugar Beets, 197. *See also* Sugar
- Sugarcane, 197. *See also* Sugar
- Trend Following, 5, 7, 235–237
- Ultra Low Sulfur Diesel, 60
- Value-at-Risk, 243–244
- Volatility Forecasting, 244
- Wet Distillers Grains (WDG), 99
- Wheat
- Wheat, categories, 107, 109
 - Wheat, consumption, 110–111
 - Wheat, futures, 112–114
- Wheat, production, 107–109
- Zinc
- Zinc, consumption, 179–182
 - Zinc, forward contracts, 182–184
 - Zinc, production, 177–179