



Commitment of Traders (Commercial Data, Futures Only) 12.6.19

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COT: Commercial Data				Gross Positions				Net Positions				Net as % OI
CURRENCY	Spot	OI	OI	Longs		Shorts		\$bn	Chng \$bn	Contracts (000s)		
	Rate	\$bn	Chng \$bn	\$bn	Chng \$bn	\$bn	Chng \$bn			Level	Change	
EUR	1.108	81.75	+2.058	44.49	+1.921	39.58	+1.331	4.91	+0.589	35.45	+4.08	6.0%
JPY	108.63	24.65	+2.081	14.54	+1.342	8.86	+1.016	5.68	+0.326	49.35	+2.65	23.0%
GBP	1.300	19.23	+1.279	12.31	+0.299	9.85	+1.013	2.46	-0.714	30.30	-9.18	12.8%
CHF	1.013	10.03	+0.336	6.69	+0.124	2.20	-0.074	4.49	+0.198	35.45	+1.22	44.8%
CAD	0.000	13.84	+1.235	6.02	+0.921	8.29	+0.767	-2.27	+0.154	-30.23	+1.99	-16.4%
AUD	0.685	12.72	+0.202	6.49	-0.307	3.84	+0.362	2.64	-0.669	38.58	-10.19	20.8%
MXN	0.00	7.44	-0.049	2.16	+0.115	5.57	-0.010	-3.41	+0.125	-133.18	+4.63	-45.8%
NZD	0.652	4.69	+0.134	3.31	-0.344	1.41	+0.231	1.89	-0.574	29.06	-9.35	40.4%
COT: Commercial Data				Gross Positions				Net Positions				Net as % OI
COMDTY	Price	OI	OI	Longs		Shorts		\$bn	Chng \$bn	Contracts (000s)		
	USD	\$bn	Chng \$bn	\$bn	Chng \$bn	\$bn	Chng \$bn			Level	Change	
Crude Oil	56.10	121.39	-6.366	43.17	-0.680	67.72	-3.856	-24.56	+3.176	-437.71	+37.07	-20.2%
Nat Gas	2.44	31.85	+1.380	15.11	+0.640	10.50	-0.199	4.61	+0.839	189.05	+36.20	14.5%
Heating Oil	1.88	32.81	-2.006	18.79	-1.402	19.57	-1.908	-0.78	+0.507	-9.84	+5.75	-2.4%
Gold	1477.6	103.58	+5.779	30.13	+2.139	77.83	+5.195	-47.70	-3.056	-322.79	-17.32	-46.0%
Silver	17.18	17.67	-0.222	5.70	-0.225	12.08	-0.152	-6.38	-0.073	-74.30	-0.43	-36.1%
Copper	2.61	14.05	+11.200	6.46	+0.100	4.14	+0.229	2.32	-0.130	35.63	-1.01	16.5%
Platinum	909.8	4.14	+0.027	0.79	-0.050	3.28	-0.021	-2.48	-0.029	-54.58	-0.54	-60.0%
Palladium	1858.0	4.75	+0.184	0.69	-0.033	2.97	+0.033	-2.27	-0.065	-12.24	-0.04	-47.9%

COT: Commercial Data				Gross Positions				Net Positions				Net as % OI
COMDTY	Price	OI	OI	<u>Longs</u>		<u>Shorts</u>		<u>Contracts (000s)</u>				
	USD	\$bn	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	Level	Change	
Coffee	1.229	13.08	+1.147	6.59	+0.551	7.72	+0.993	-1.129	-0.442	-24.51	-8.66	-8.6%
Cocoa	2631	8.50	-0.361	2.84	-0.082	4.51	-0.222	-1.667	+0.140	-63.36	+3.45	-19.6%
Corn	3.720	26.97	-0.706	11.34	-1.145	12.94	-0.470	-1.604	-0.676	-86.25	-35.73	-5.9%
Wheat	5.305	9.72	+0.230	3.00	-0.113	3.42	+0.146	-0.419	-0.260	-15.78	-9.79	-4.3%
Rice	12.34	0.23	+0.007	0.12	-0.014	0.16	+0.021	-0.042	-0.035	-1.71	-1.41	-18.3%
Soybeans	8.71	37.02	+1.316	19.10	+1.134	17.87	-0.637	1.231	+1.771	28.26	+40.48	3.3%
Sugar	0.129	14.47	+0.465	7.57	+0.005	7.20	+0.281	0.369	-0.276	25.65	-19.43	2.6%
OJ	0.967	0.27	+0.005	0.15	-0.003	0.08	-0.004	0.072	+0.001	5.00	+0.24	27.3%
Milk	0.204	1.00	+0.030	0.41	+0.012	0.53	+0.020	-0.121	-0.008	-2.97	-0.18	-12.2%
Lean Hogs	0.625	7.44	+0.225	3.06	+0.127	2.98	+0.073	0.086	+0.055	3.43	+2.15	1.2%
Oats	3.203	0.10	-0.013	0.02	-0.014	0.08	-0.007	-0.062	-0.008	-3.89	-0.43	-59.4%
Cotton	0.631	6.21	-0.244	3.24	-0.203	2.85	-0.316	0.390	+0.113	12.35	+3.83	6.3%
Live Cattle	1.206	18.45	-0.055	6.73	+0.178	9.43	+0.144	-2.710	+0.034	-56.20	+0.77	-14.7%
Fdr. Cattle	1.424	3.37	+0.159	0.73	+0.045	0.71	+0.002	0.025	+0.043	0.35	+0.60	0.7%
Lumber	0.398	0.14	-0.010	0.02	-0.002	0.07	-0.002	-0.052	+0.001	-1.18	-0.03	-36.7%

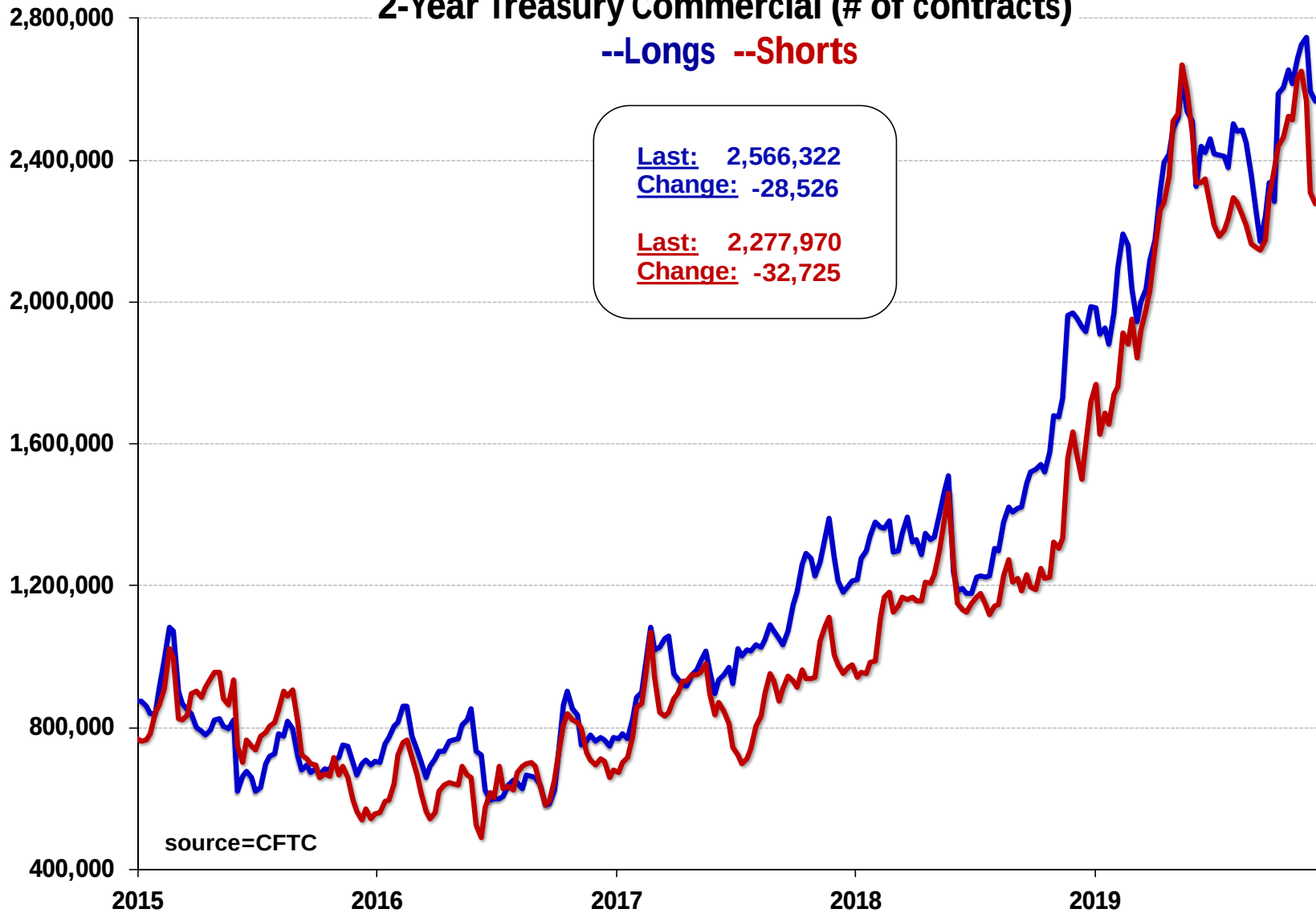
*Note: all prices and fx rates in above tables set for week ending Tuesday to match CFTC data

2-Year Treasury Commercial (# of contracts)

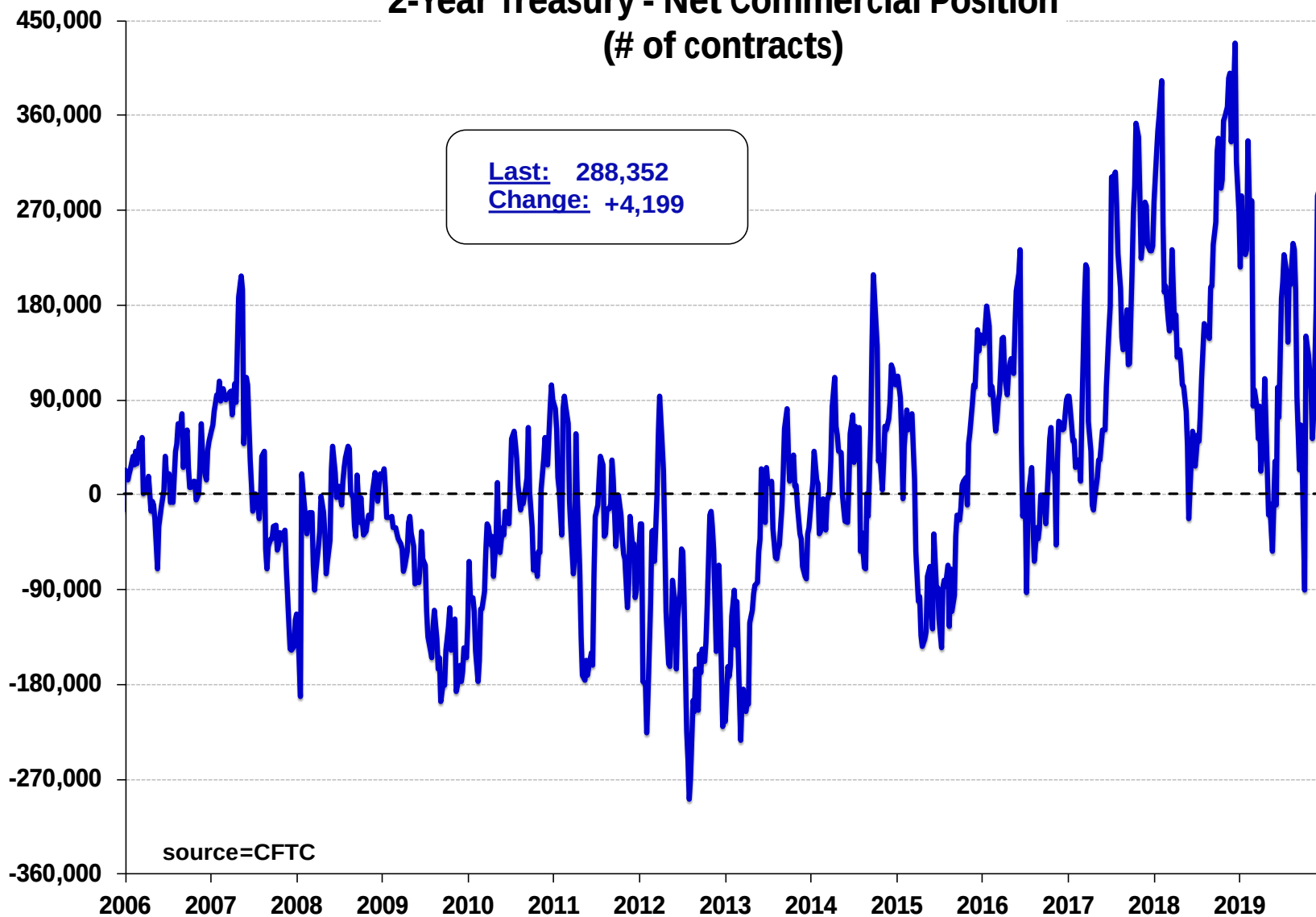
--Longs --Shorts

Last: 2,566,322
Change: -28,526

Last: 2,277,970
Change: -32,725

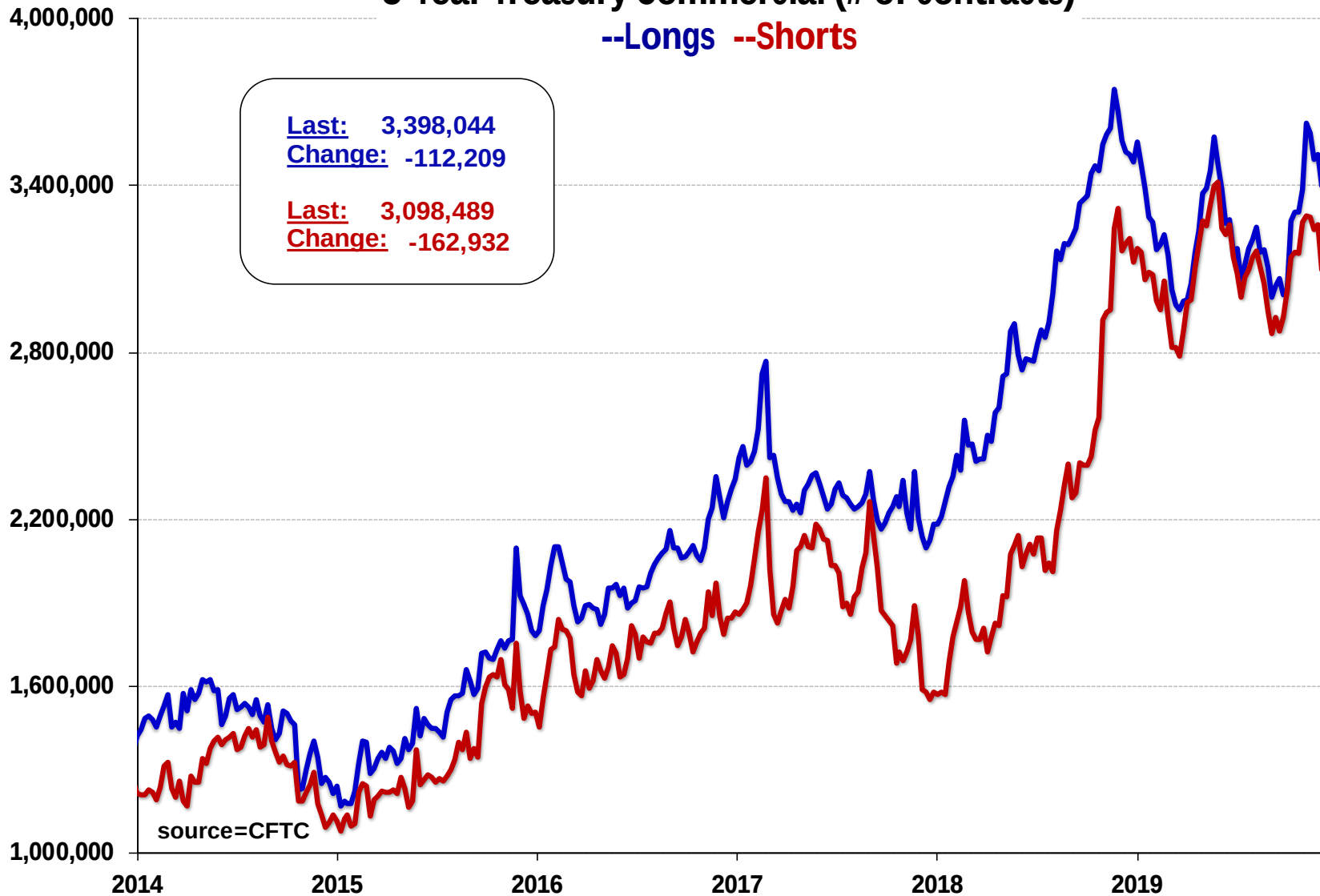


2-Year Treasury - Net Commercial Position (# of contracts)

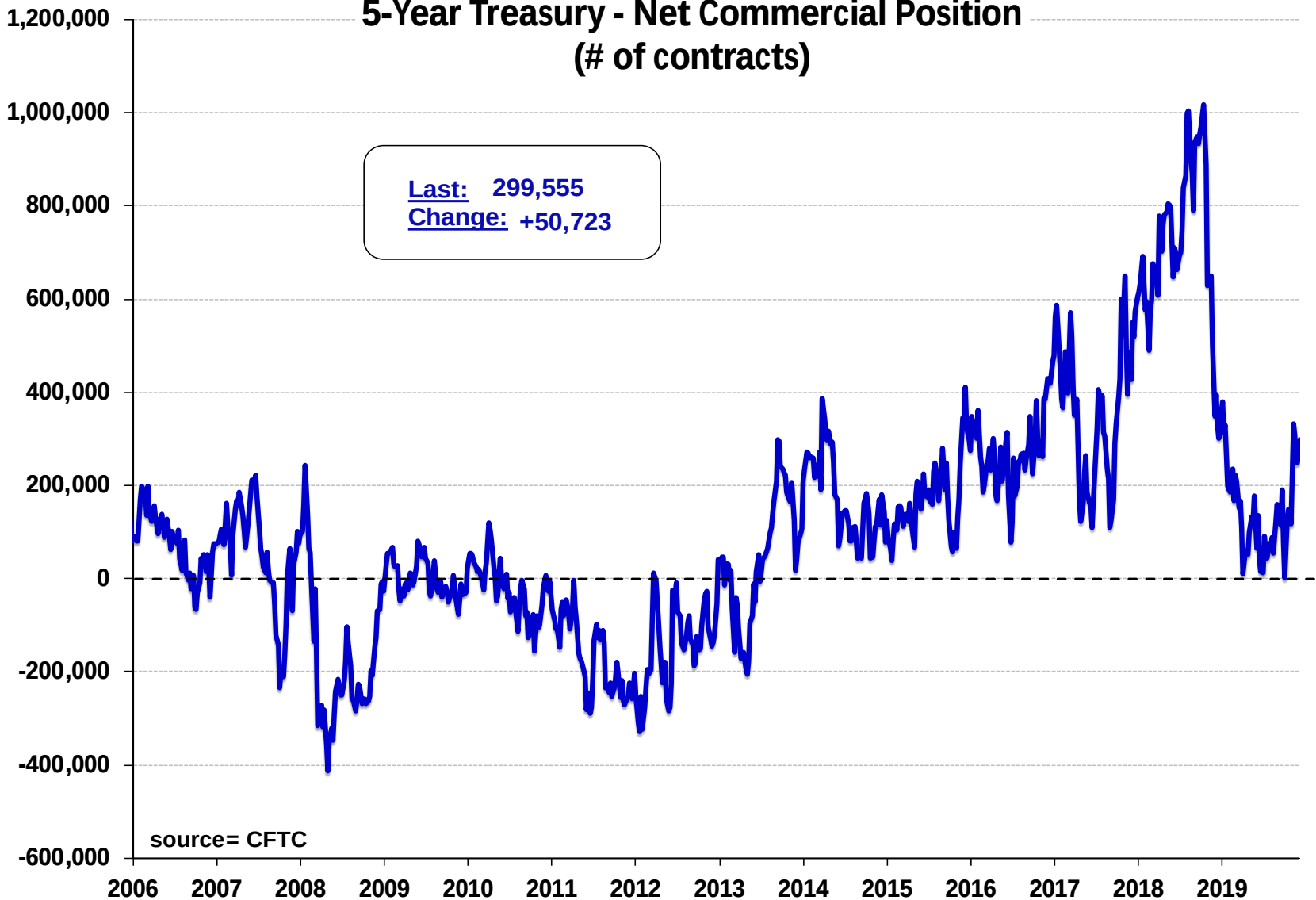


5-Year Treasury Commercial (# of contracts)

--Longs --Shorts

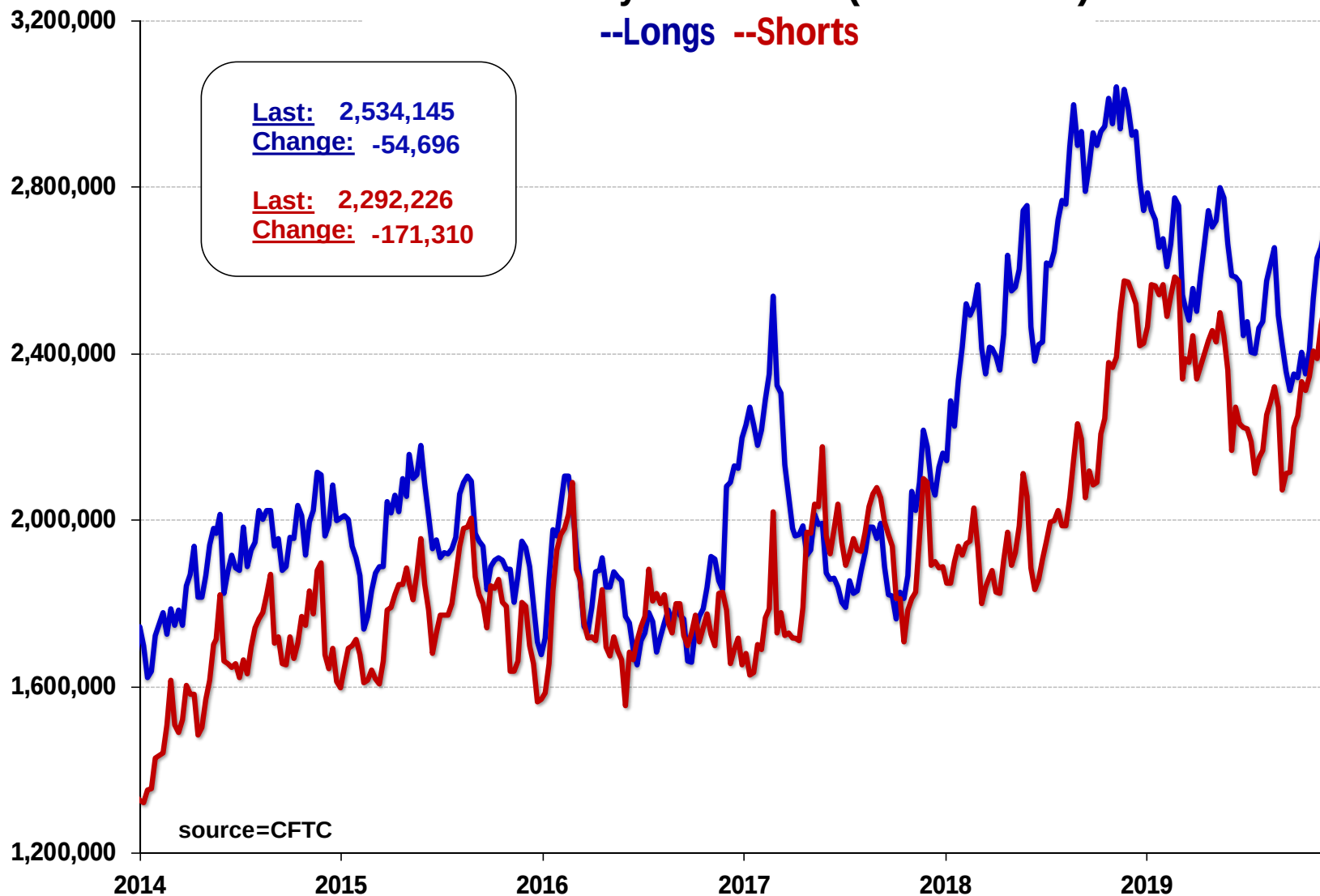


5-Year Treasury - Net Commercial Position (# of contracts)

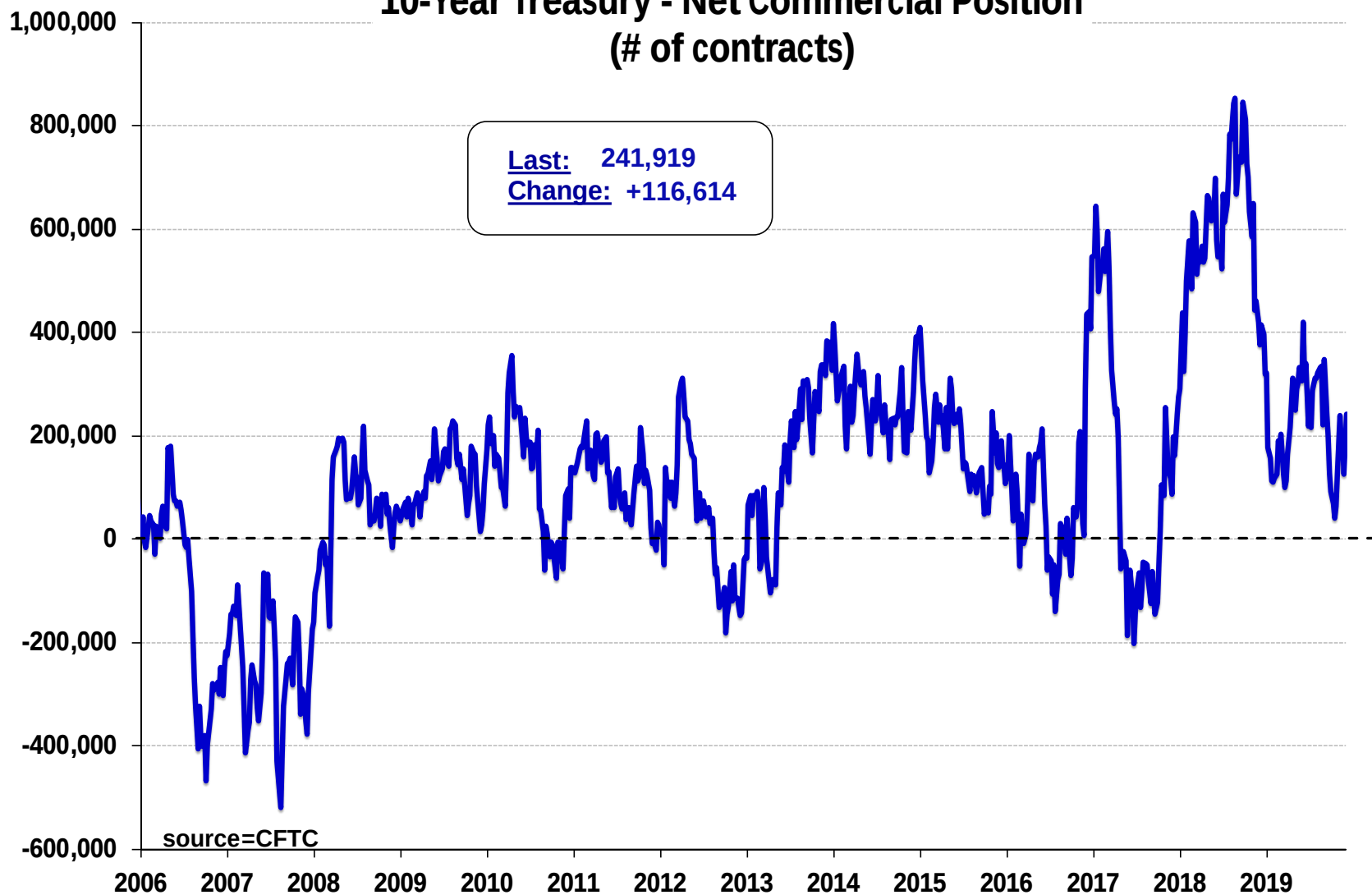


10-Year Treasury Commercial (# of contracts)

--Longs --Shorts

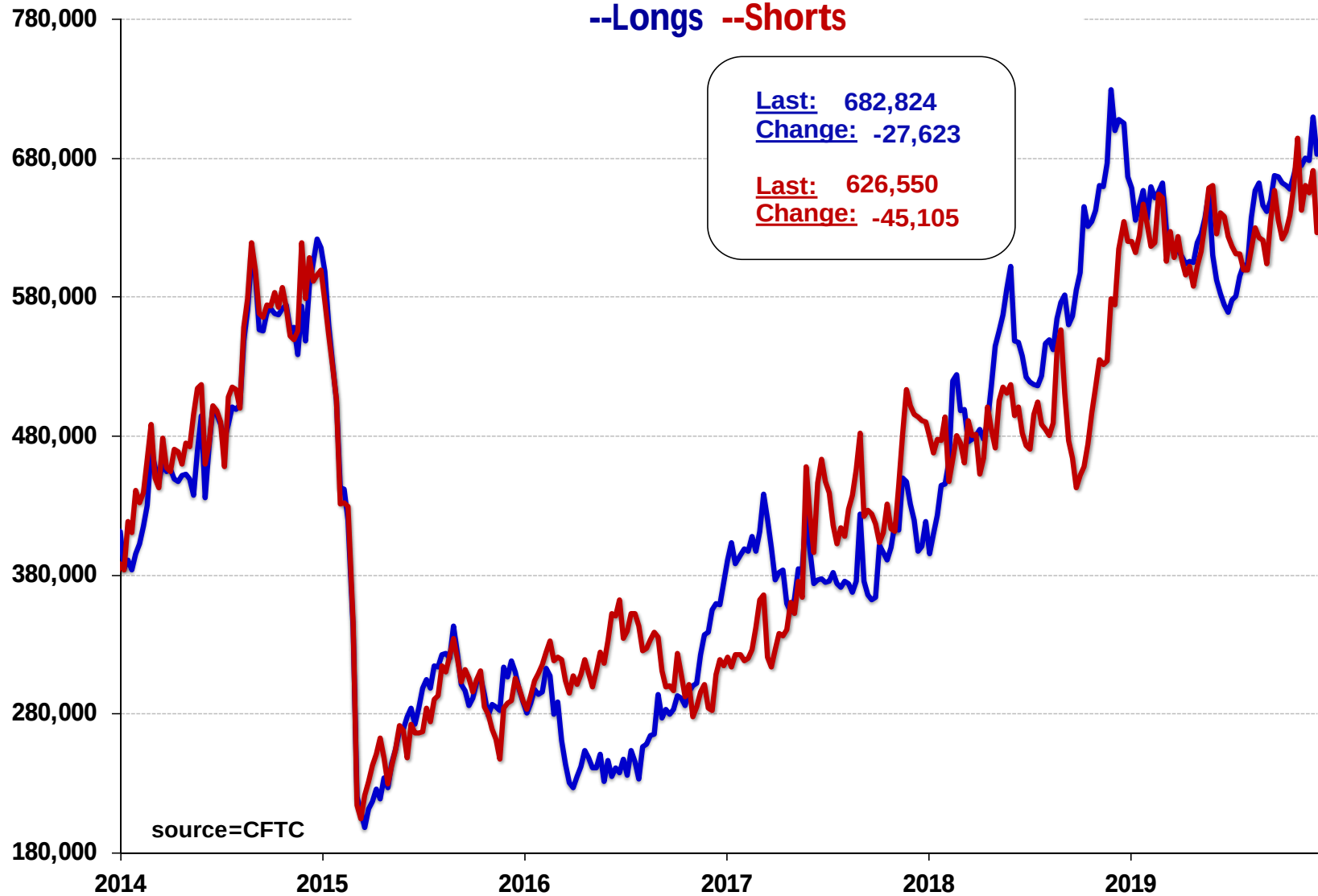


10-Year Treasury - Net Commercial Position (# of contracts)

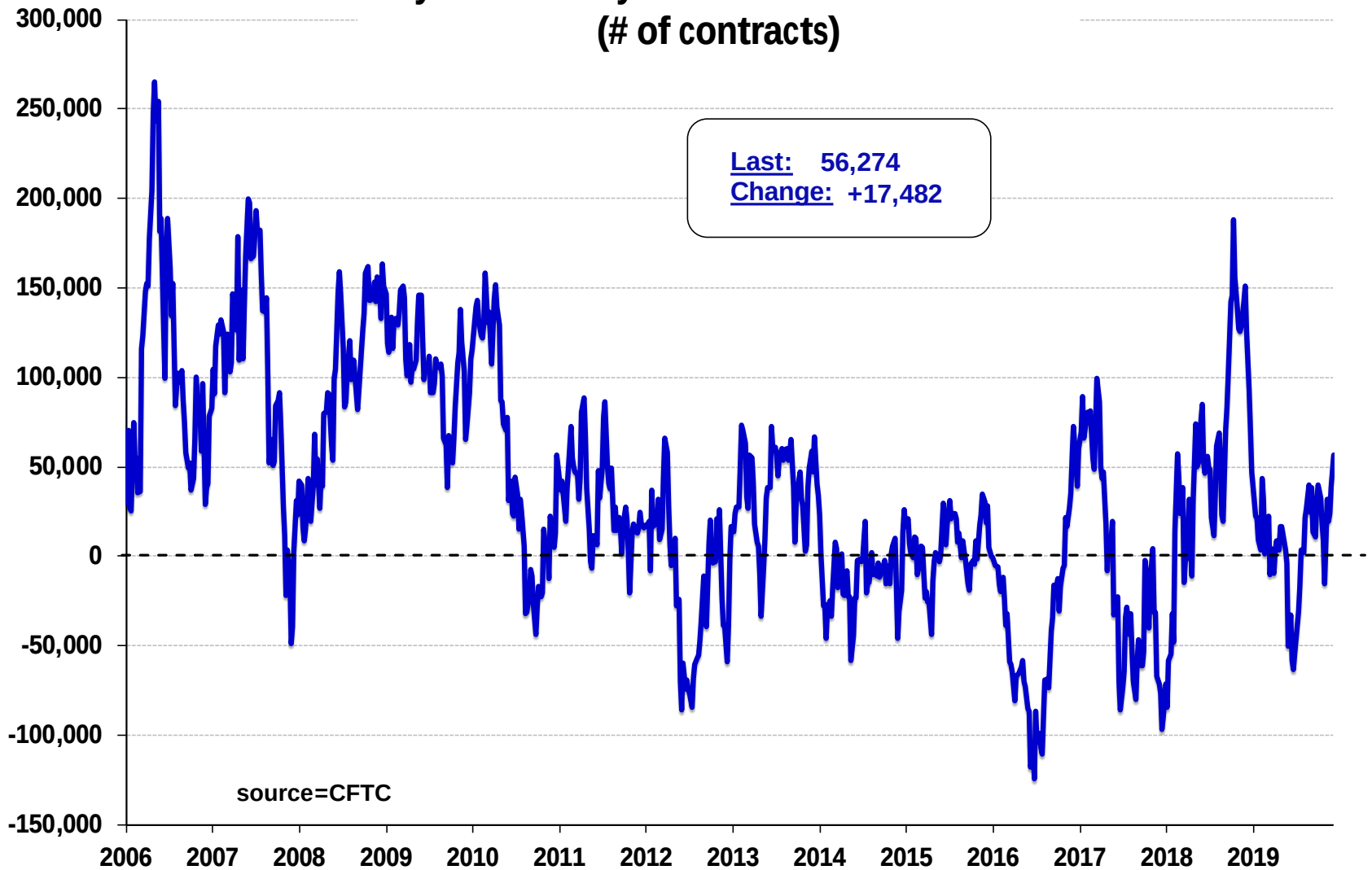


30-year Treasury Commercial (# of contracts)

--Longs --Shorts

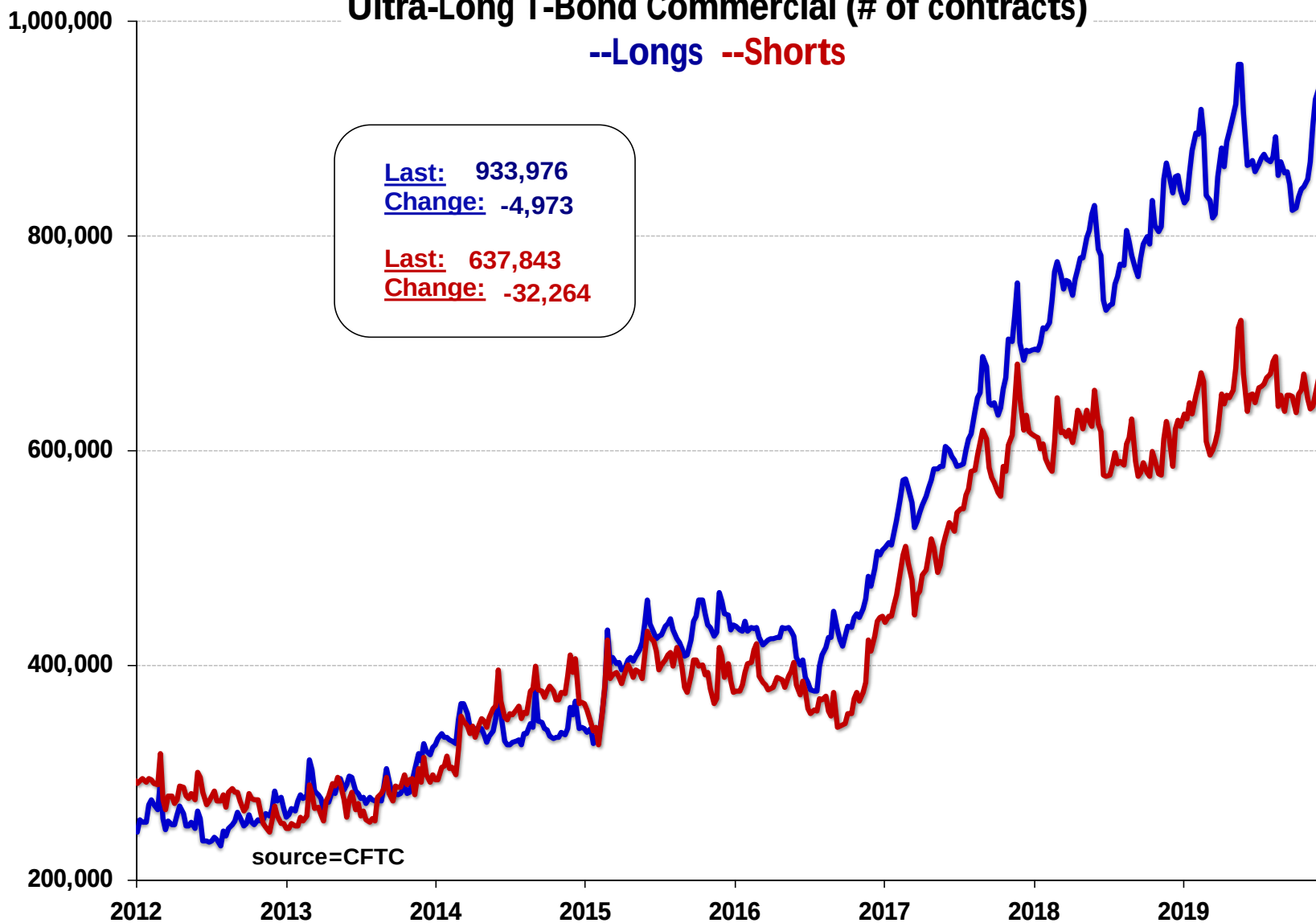


30-year Treasury - Net Commercial Position (# of contracts)

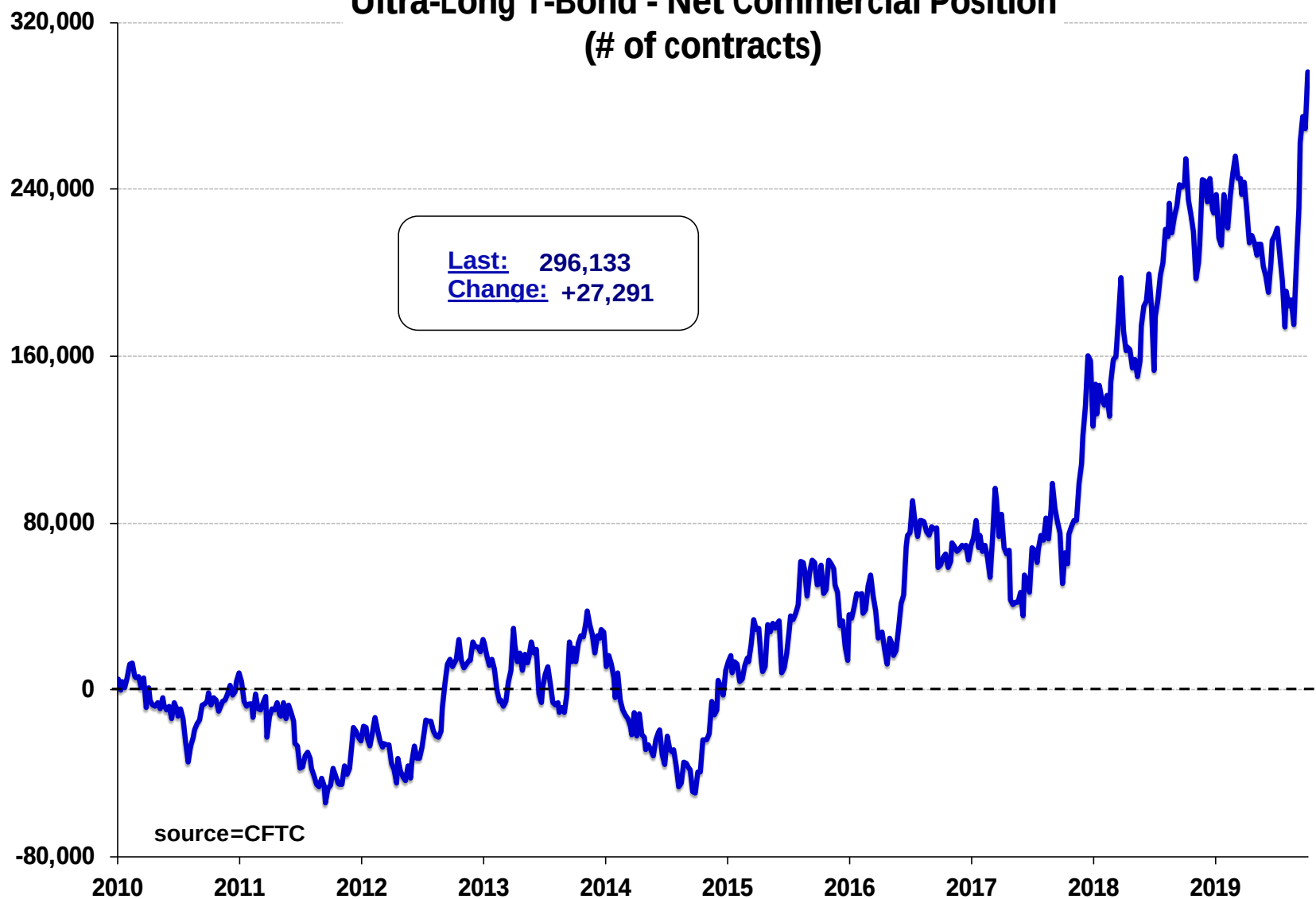


Ultra-Long T-Bond Commercial (# of contracts)

--Longs --Shorts

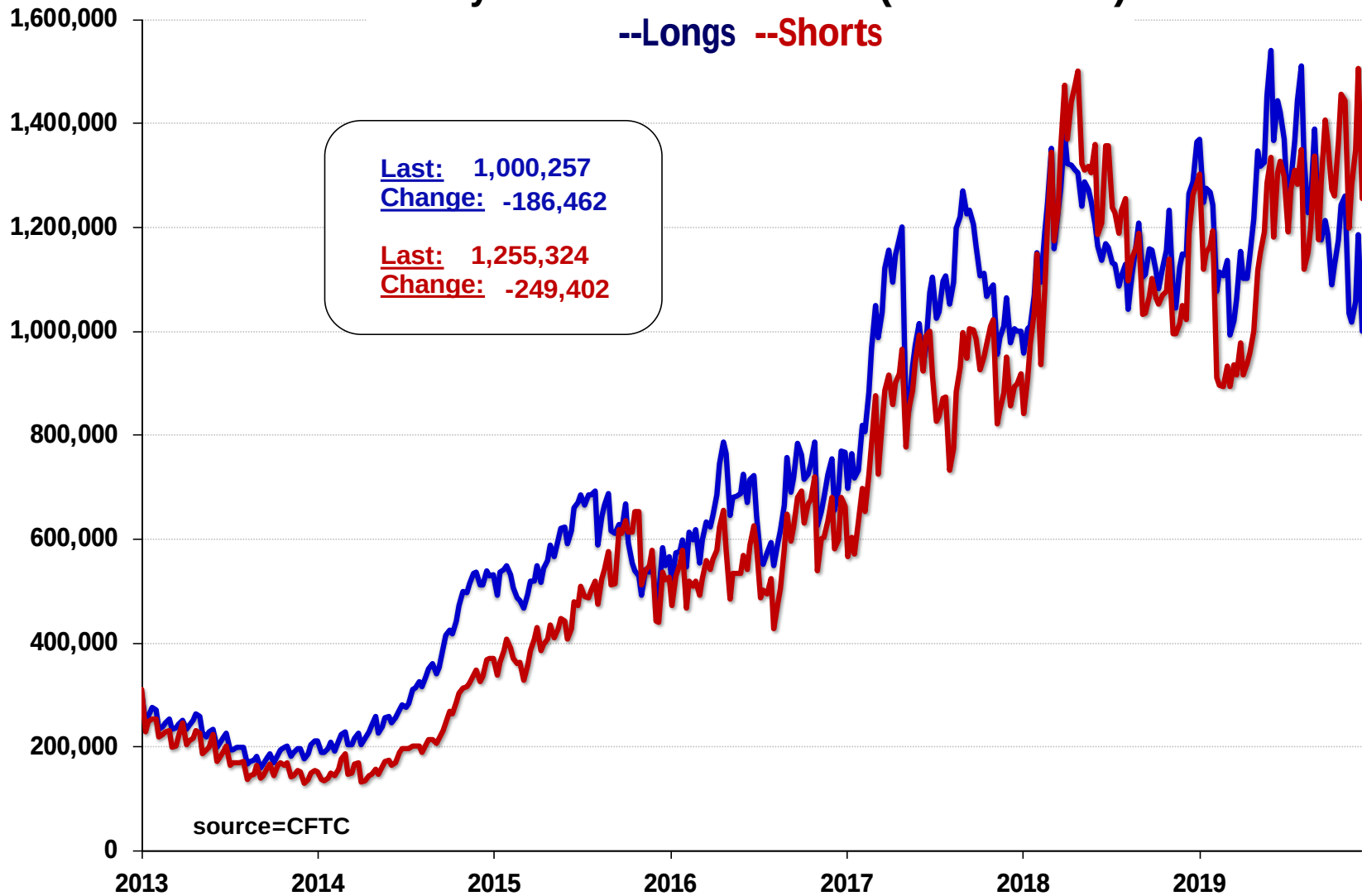


Ultra-Long T-Bond - Net Commercial Position (# of contracts)

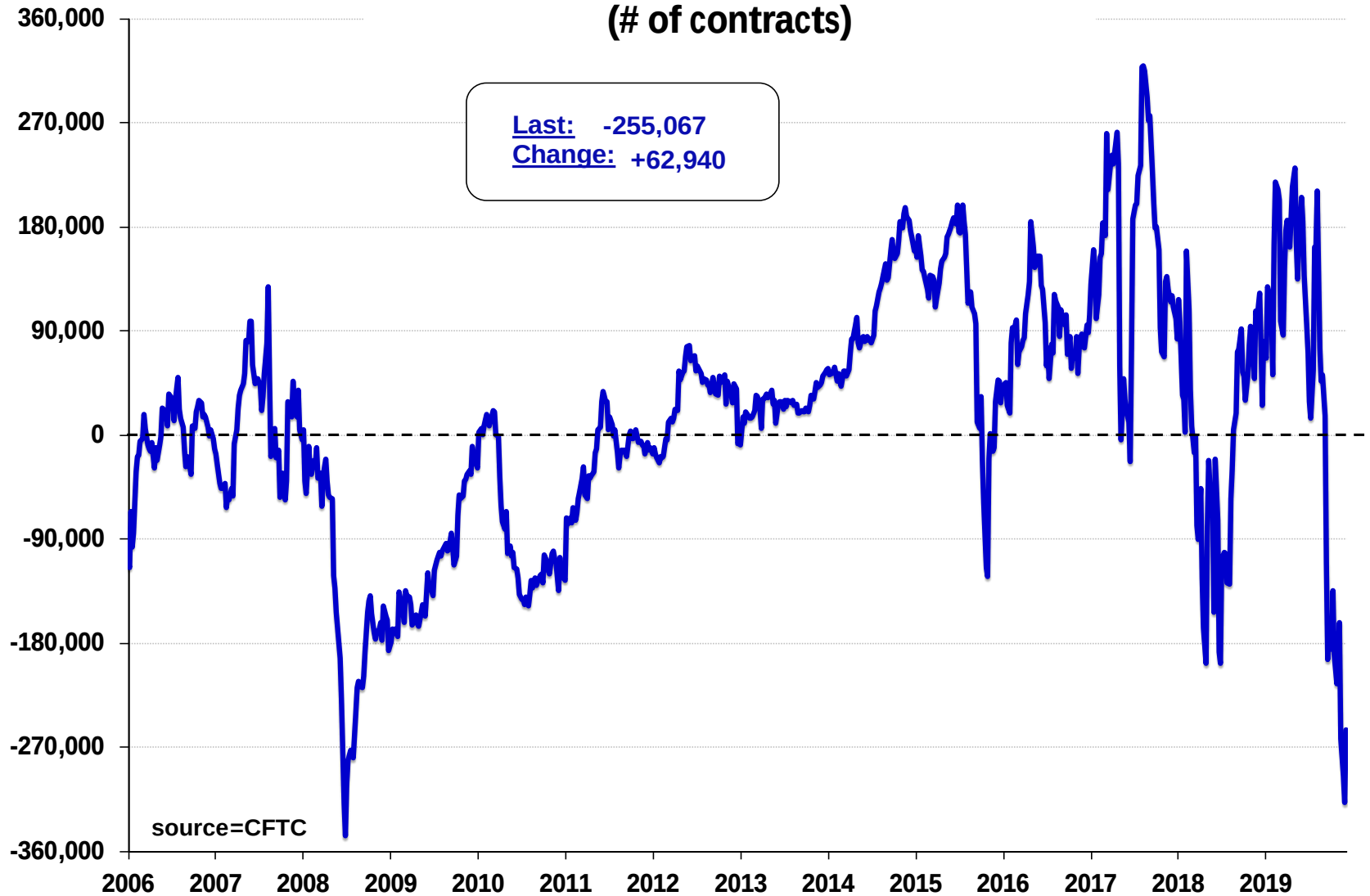


30-Day Fed Funds Commercial (# of contracts)

--Longs --Shorts



30-Day Fed Funds - Net Commercial Position (# of contracts)

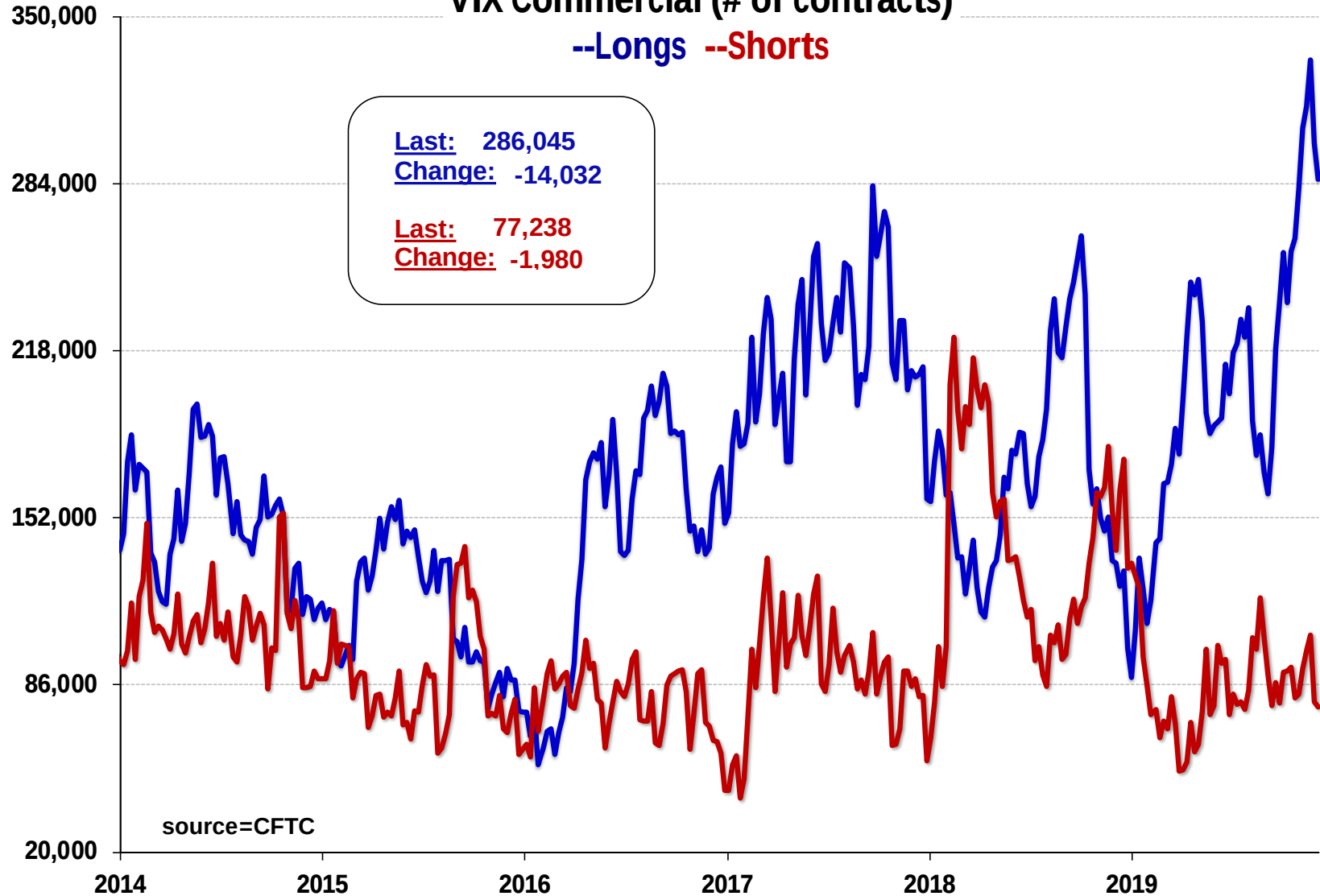


VIX Commercial (# of contracts)

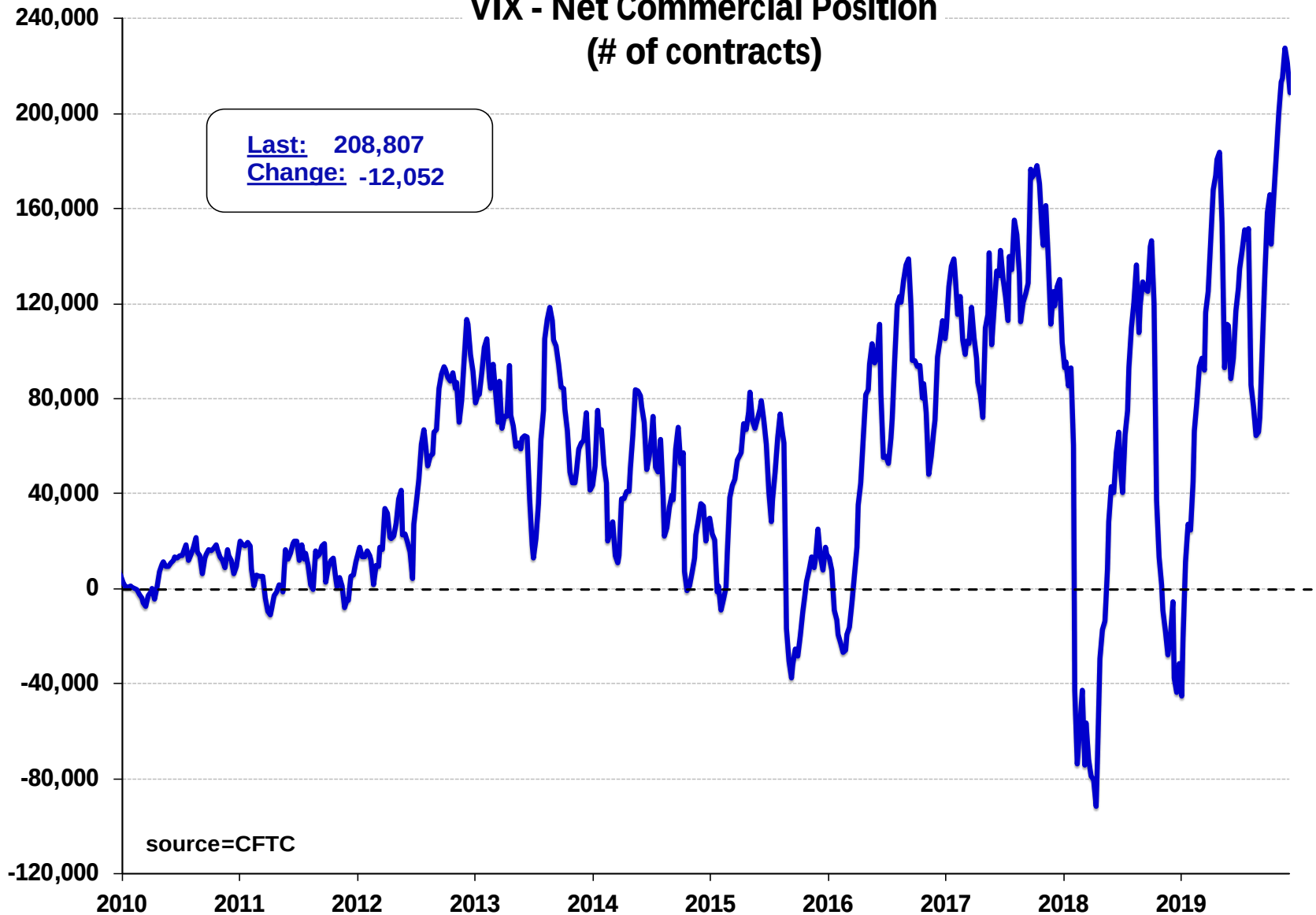
--Longs --Shorts

Last: 286,045
Change: -14,032

Last: 77,238
Change: -1,980

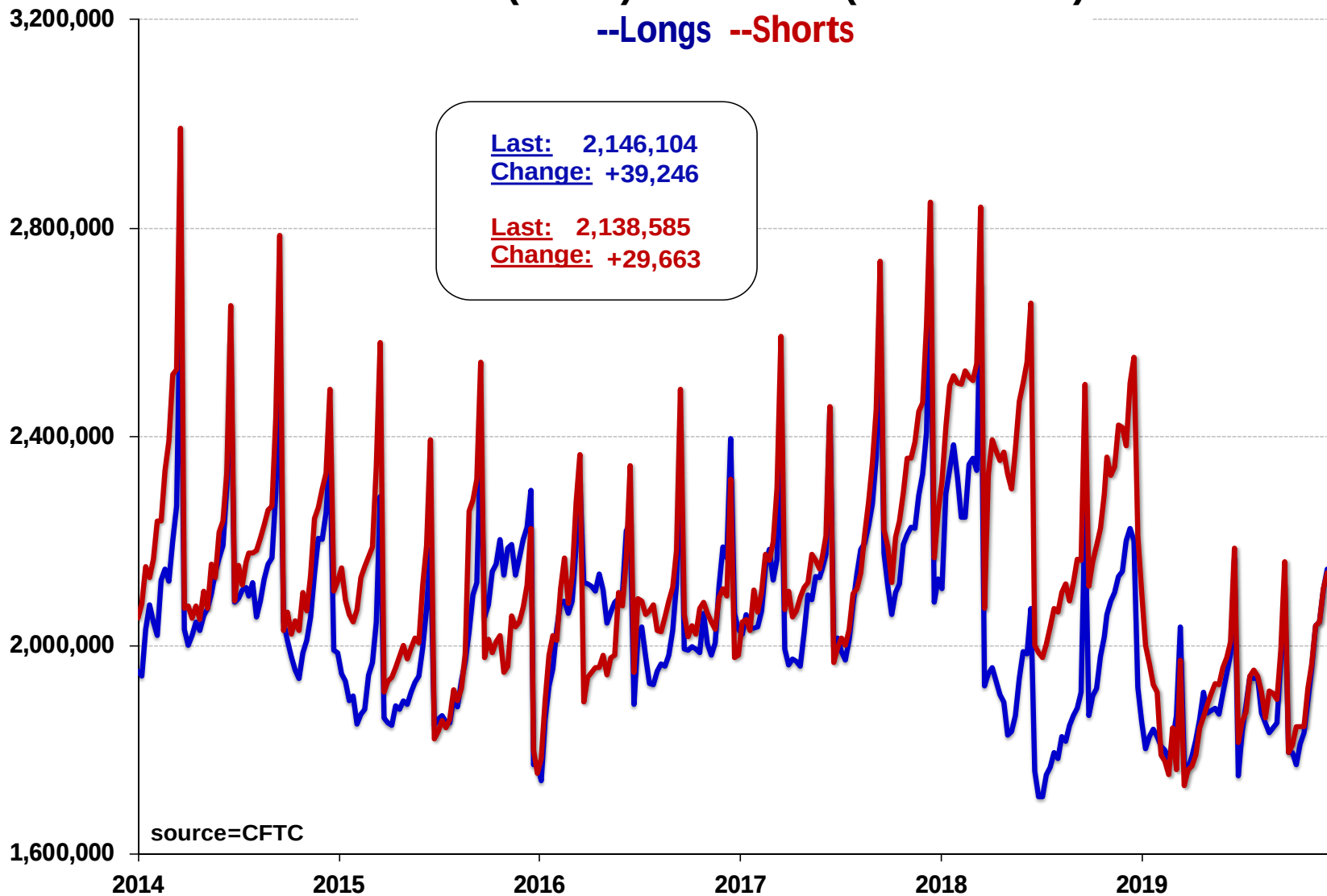


VIX - Net Commercial Position (# of contracts)



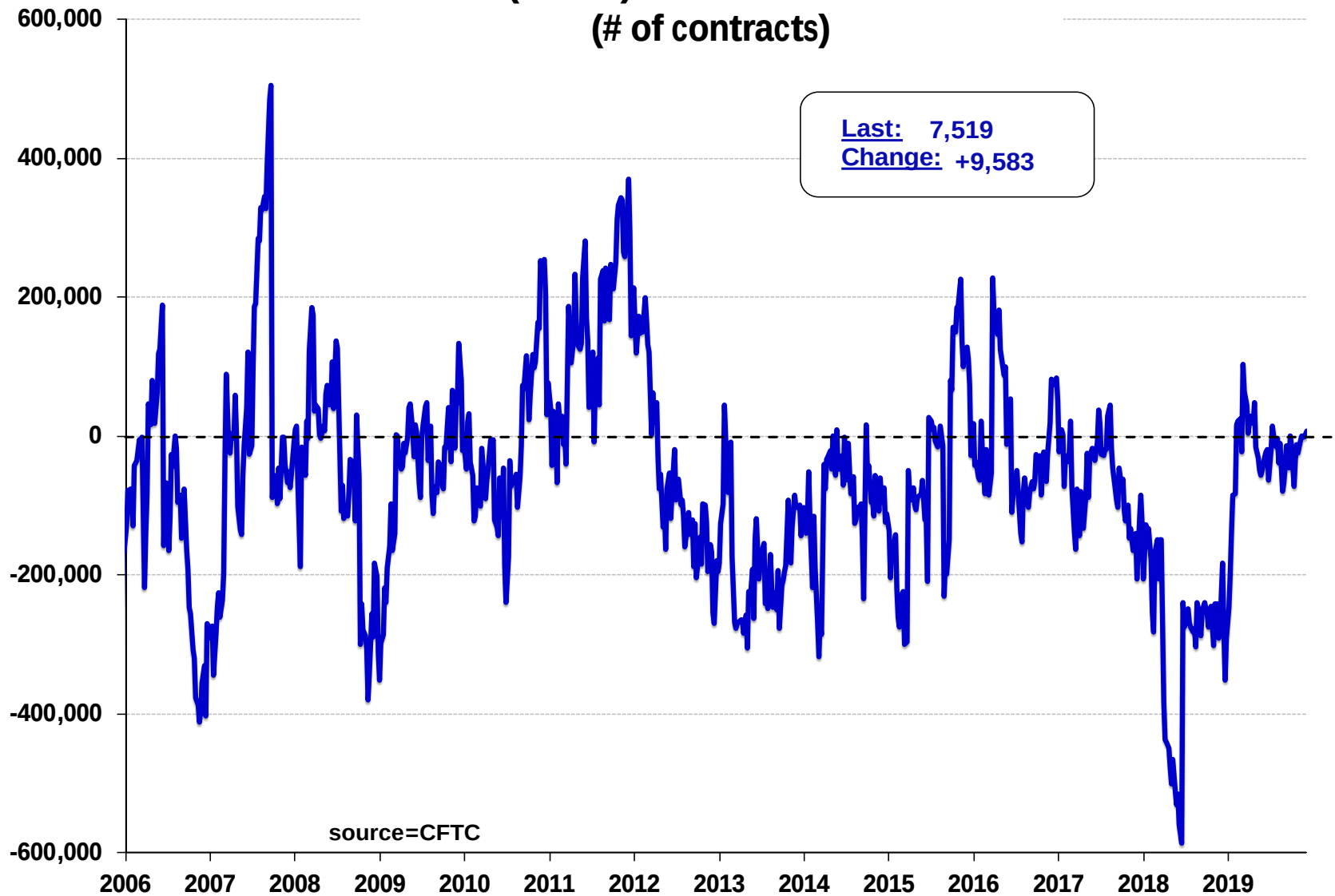
S&P 500 (E-Mini) Commercial (# of contracts)

--Longs --Shorts



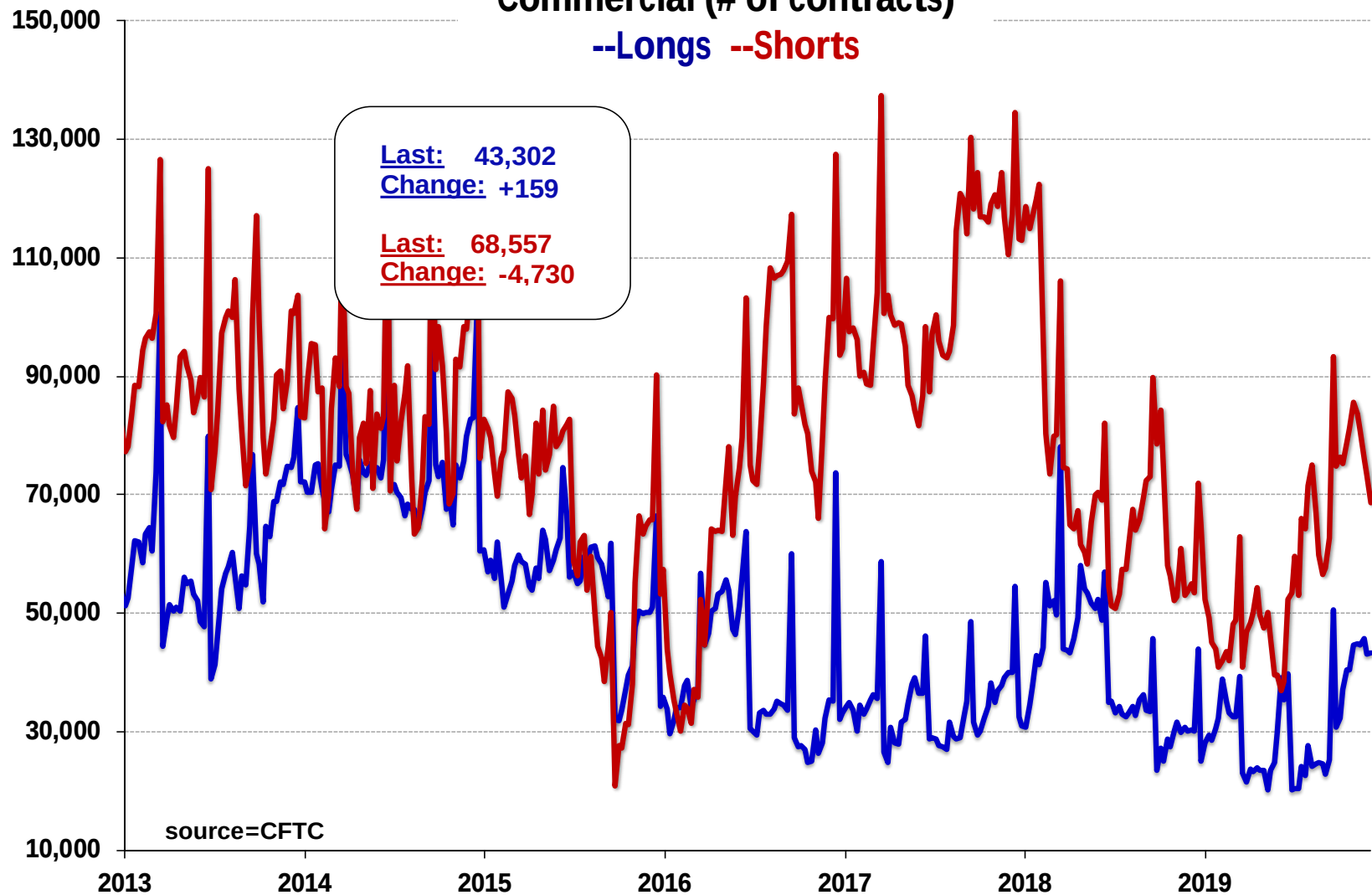
S&P 500 (E-Mini) - Net Commercial Position (# of contracts)

Last: 7,519
Change: +9,583

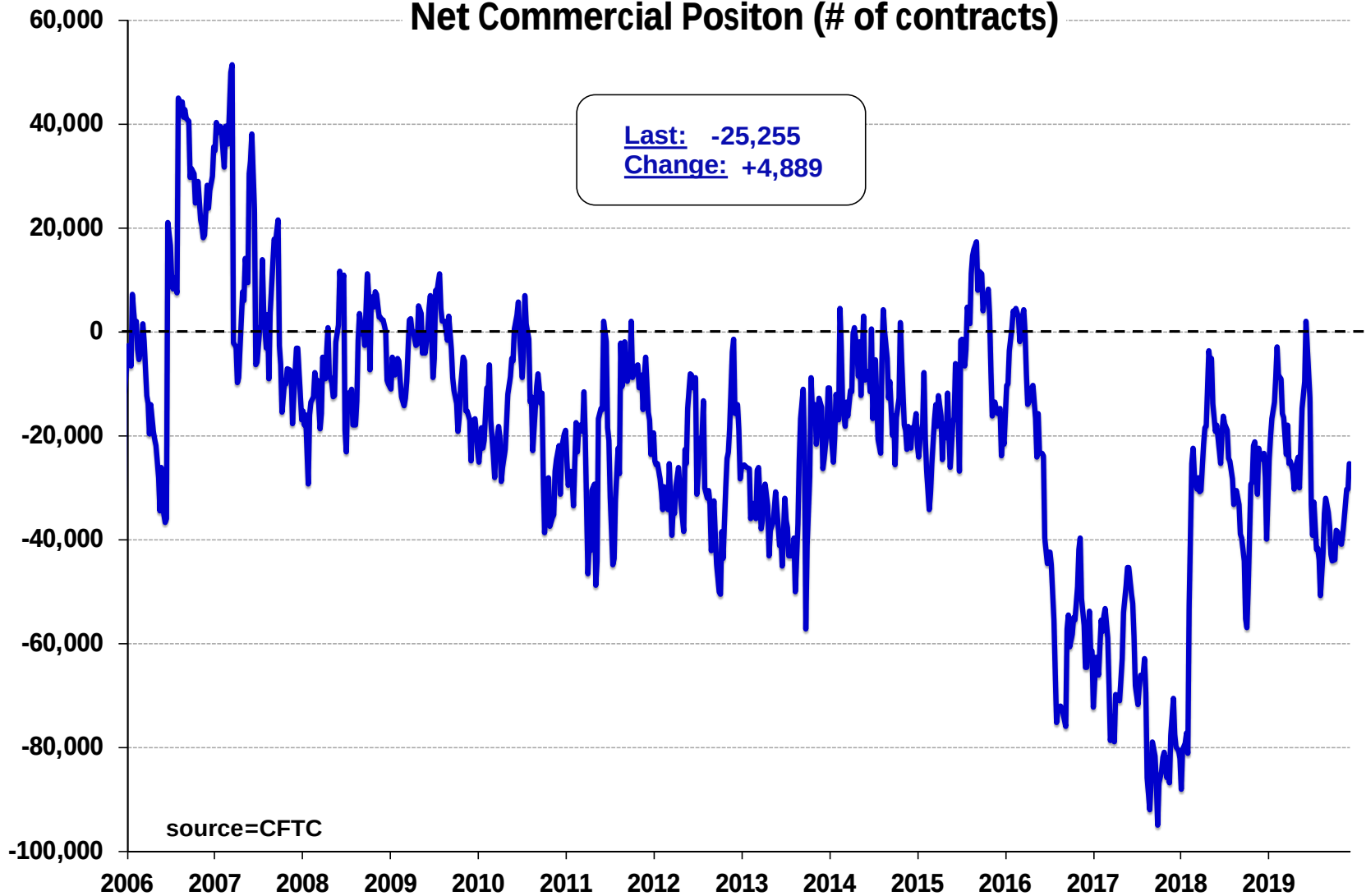


Dow Jones Industrials Mini (\$5) Commercial (# of contracts)

--Longs --Shorts



Dow Jones Industrials Mini (\$5) Net Commercial Positon (# of contracts)

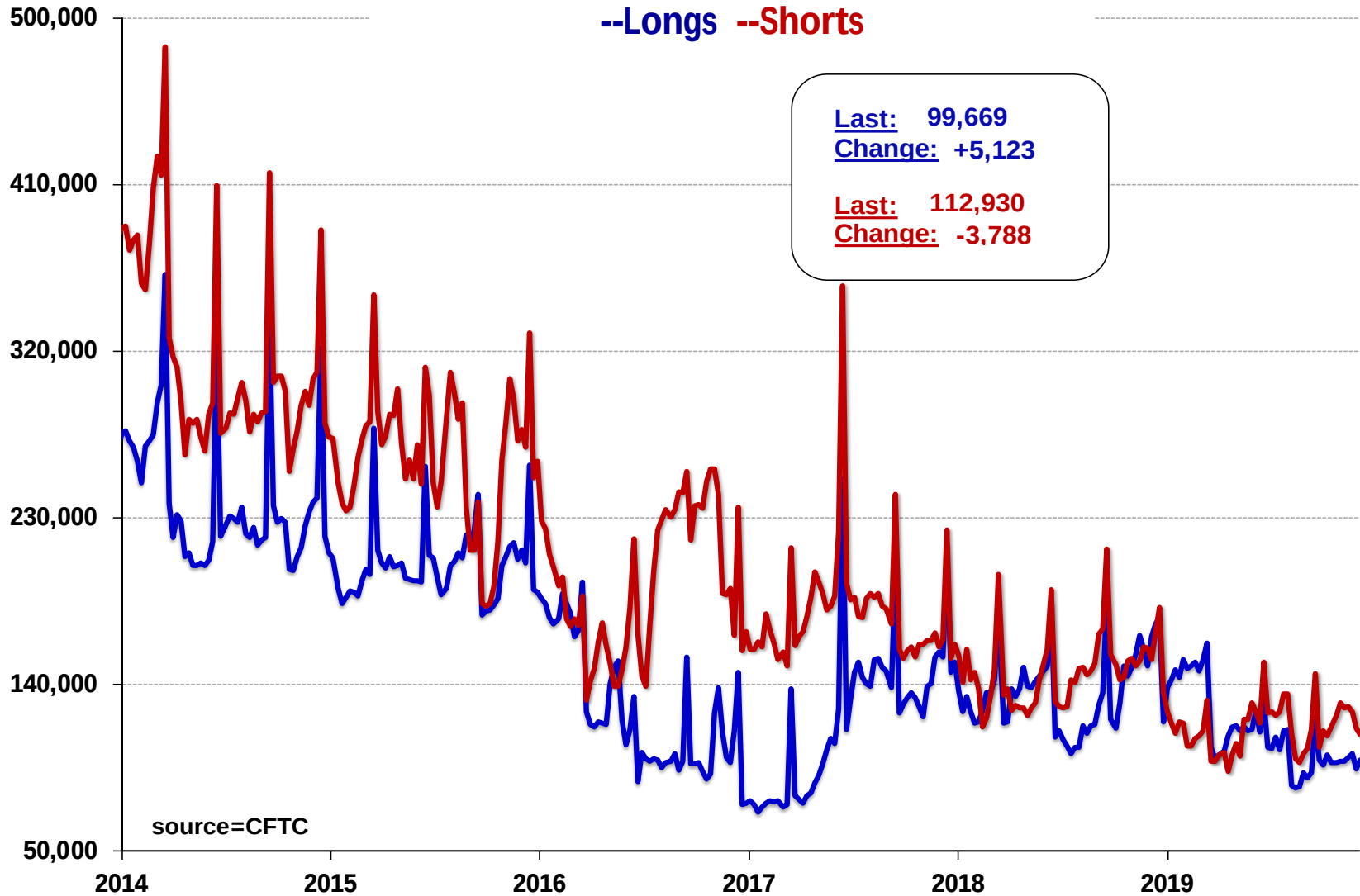


NASDAQ (mini) Commercial (# of contracts)

--Longs --Shorts

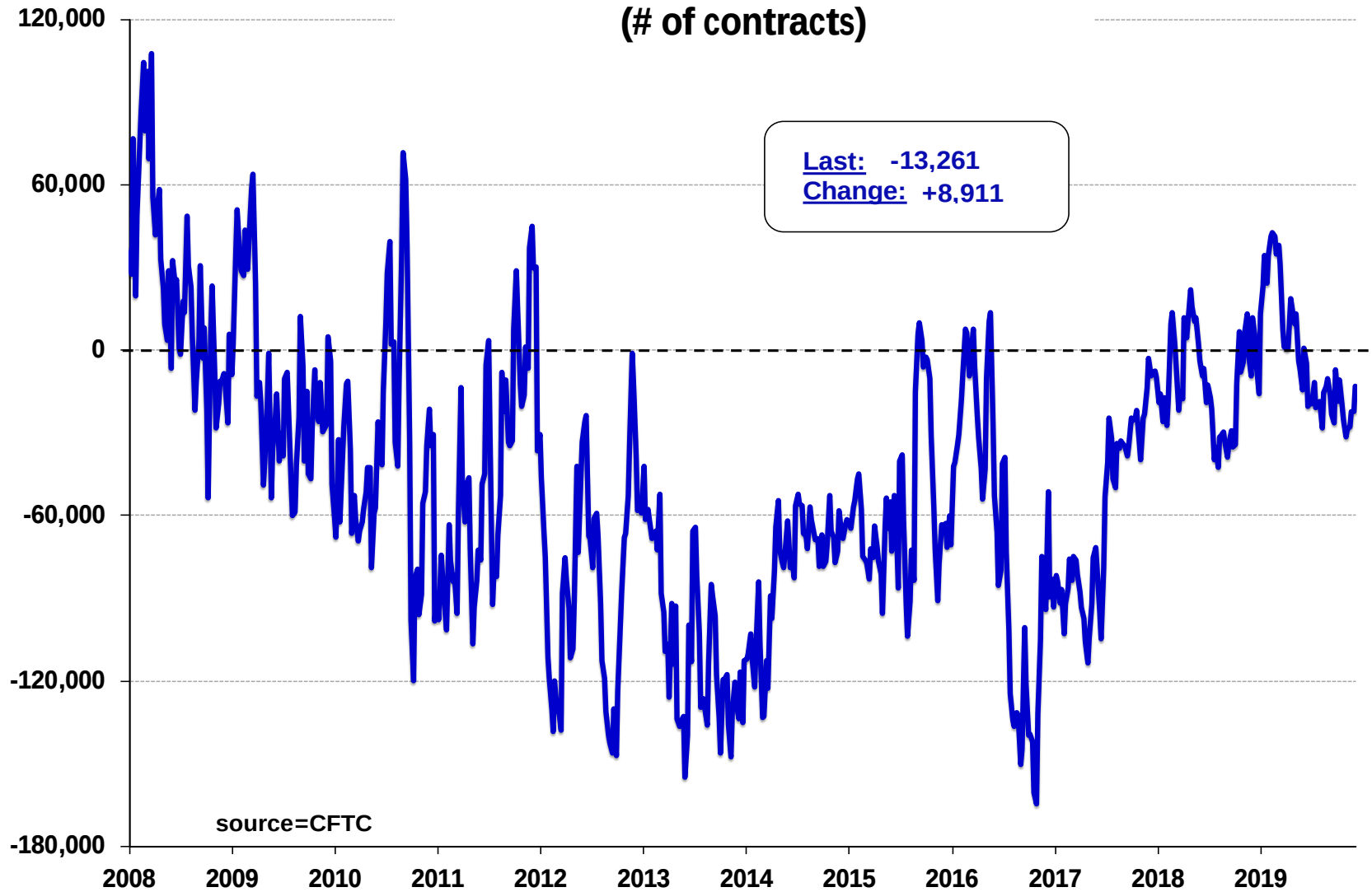
Last: 99,669
Change: +5,123

Last: 112,930
Change: -3,788



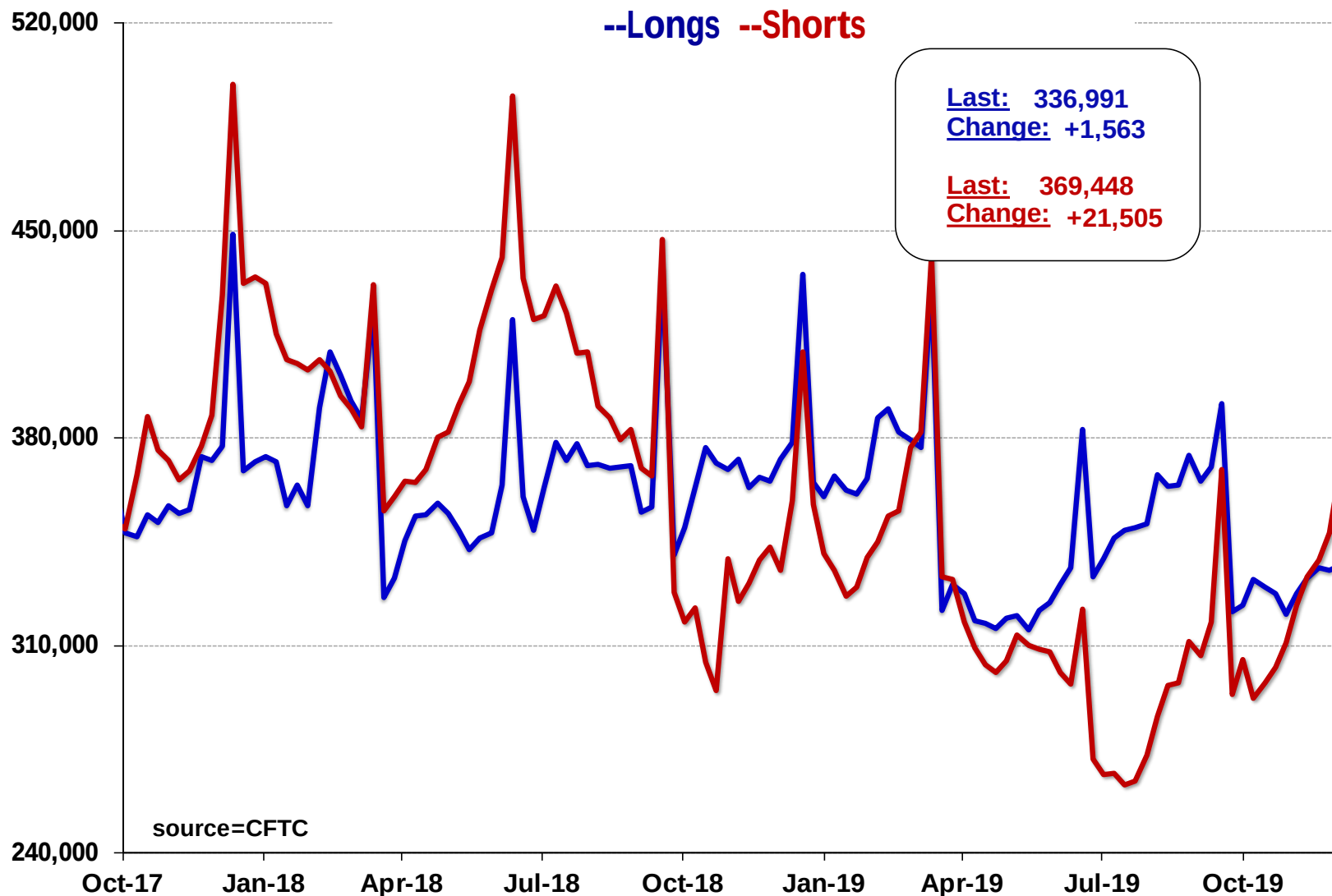
NASDAQ (mini) - Net Commercial Position (# of contracts)

Last: -13,261
Change: +8,911

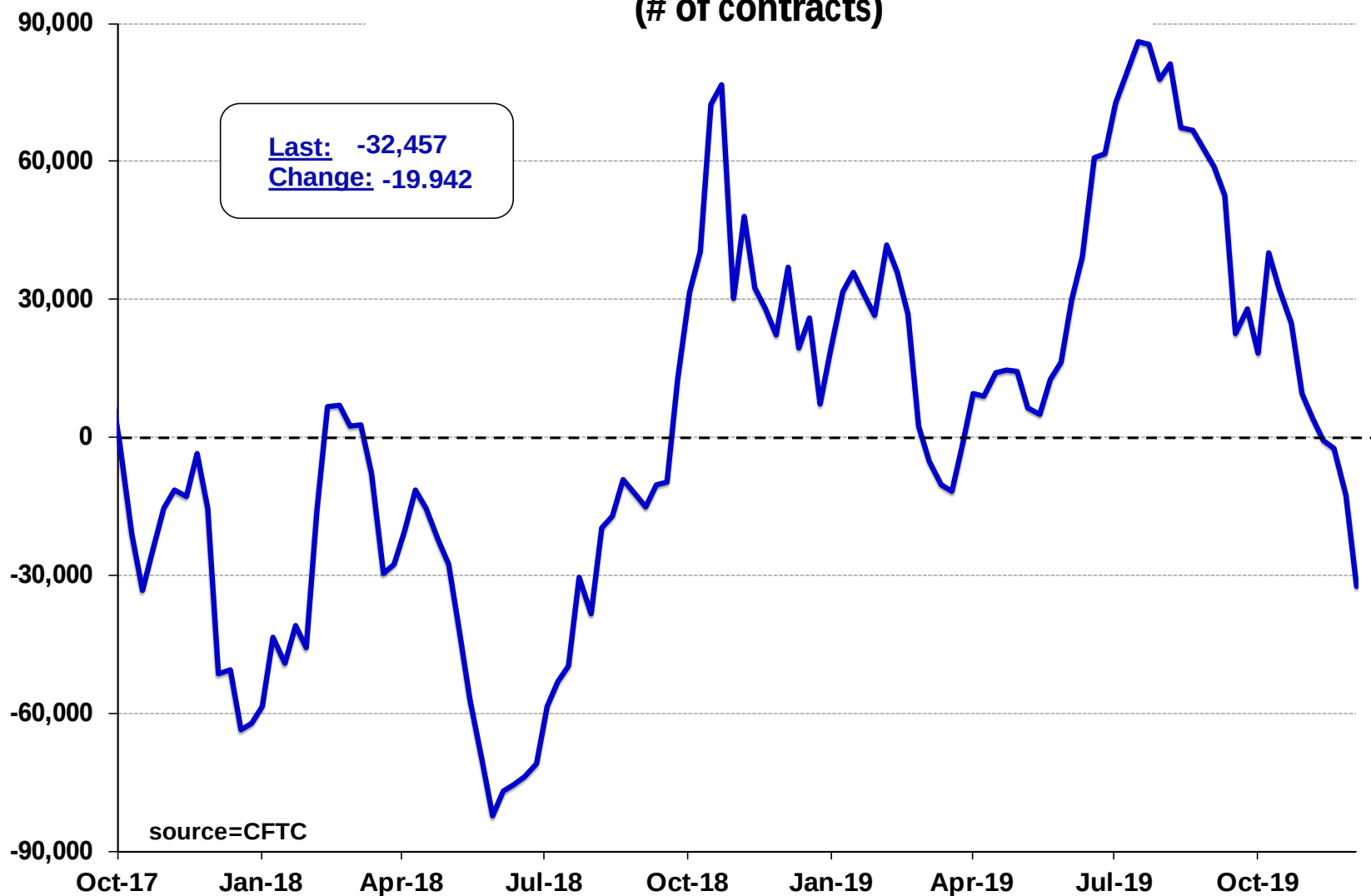


Russell 2000 (emini) Commercial (# of contracts)

--Longs --Shorts

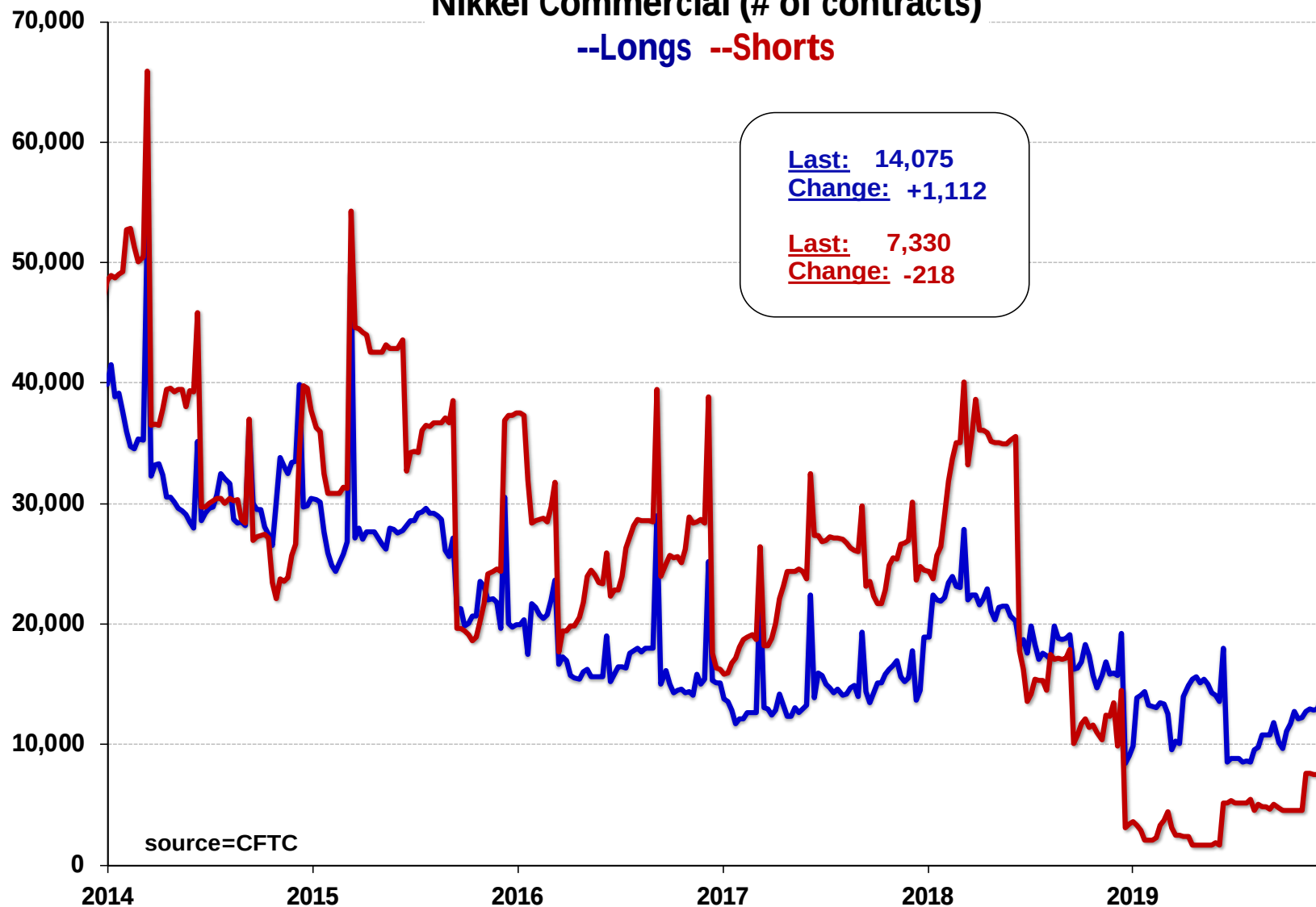


Russell 2000 (emini) - Net Commercial Position (# of contracts)



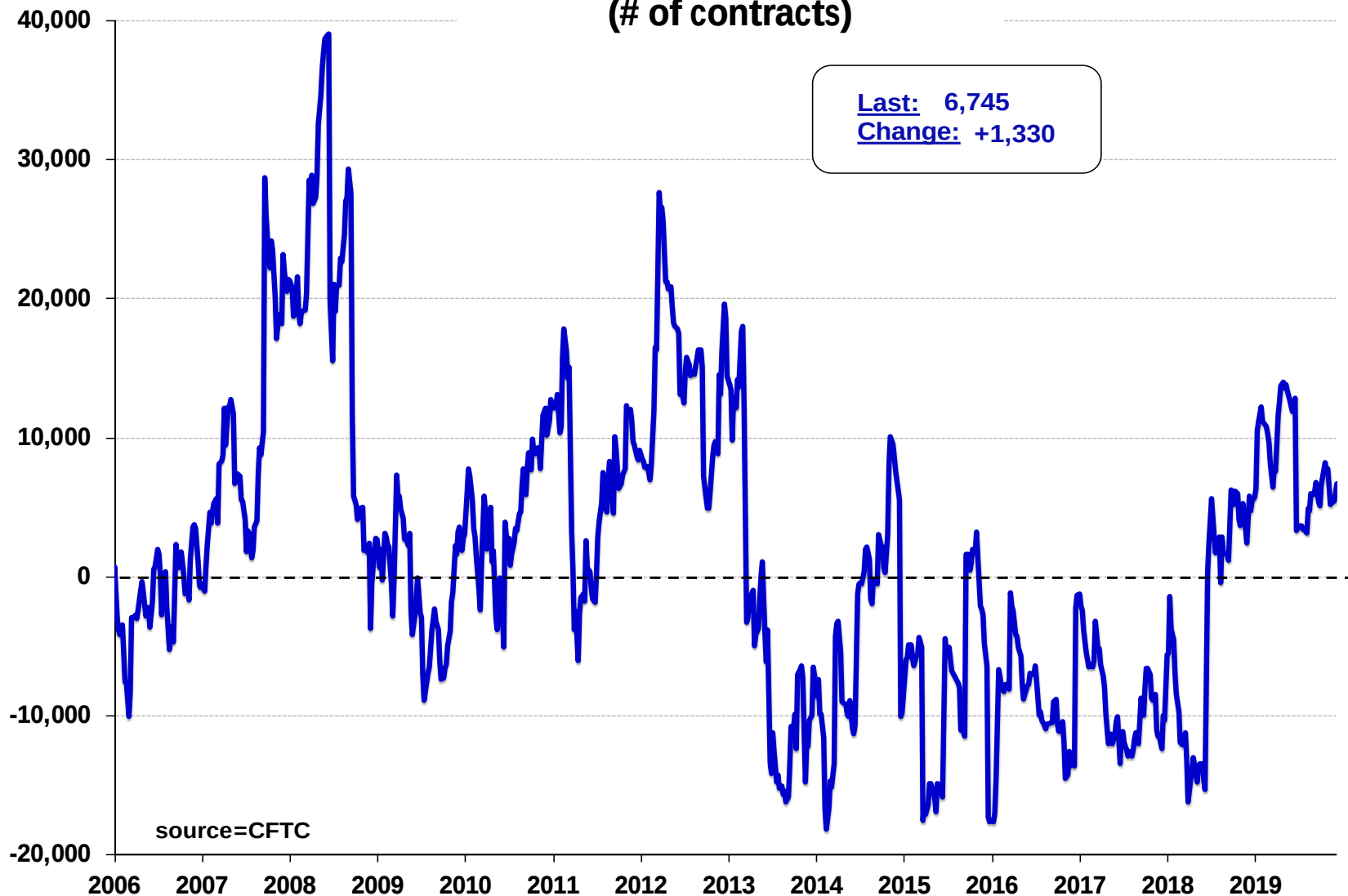
Nikkei Commercial (# of contracts)

--Longs --Shorts



Nikkei - Net Commercial Position (# of contracts)

Last: 6,745
Change: +1,330

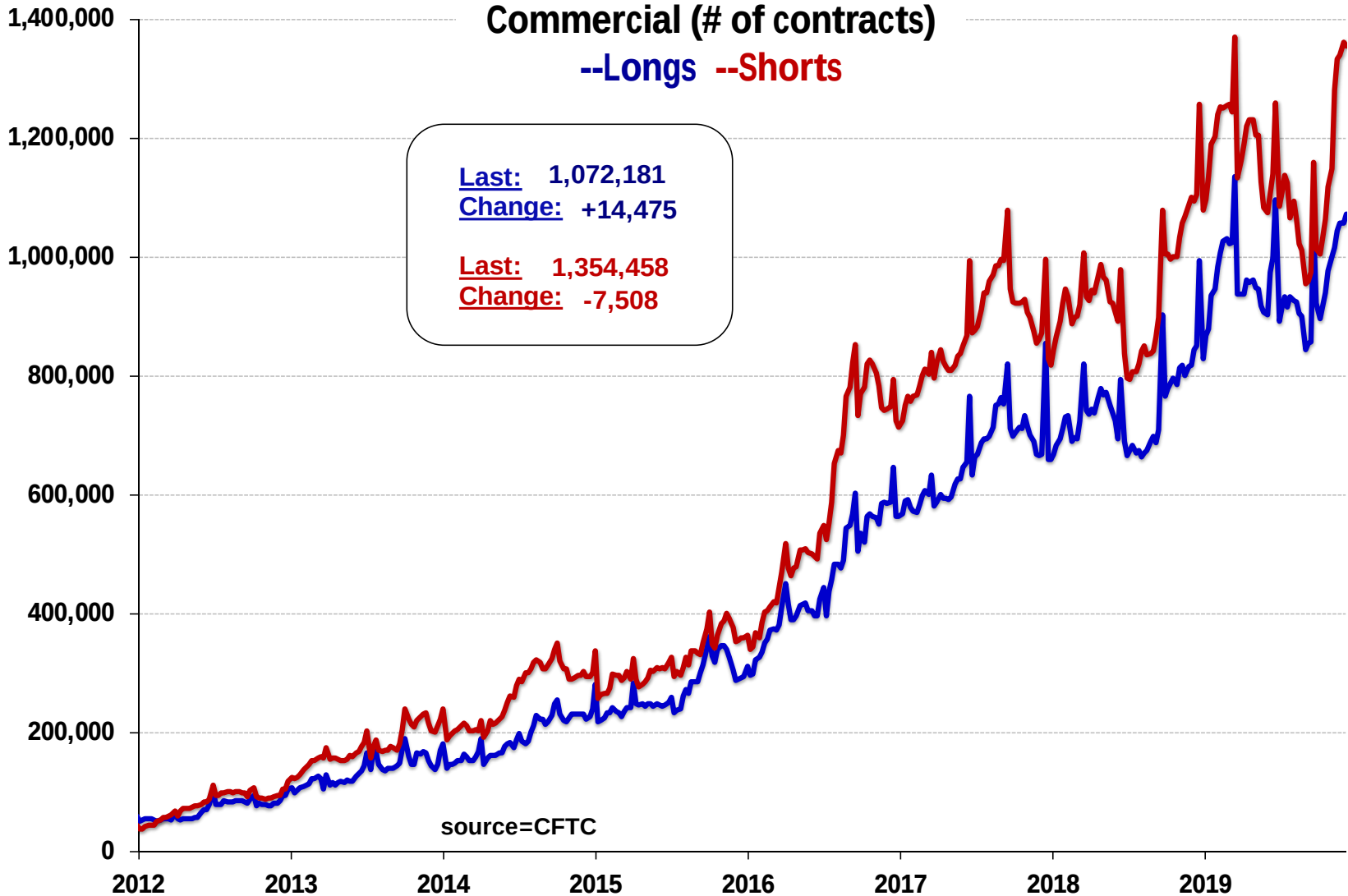


MSCI Emerging Markets (mini) Commercial (# of contracts)

--Longs --Shorts

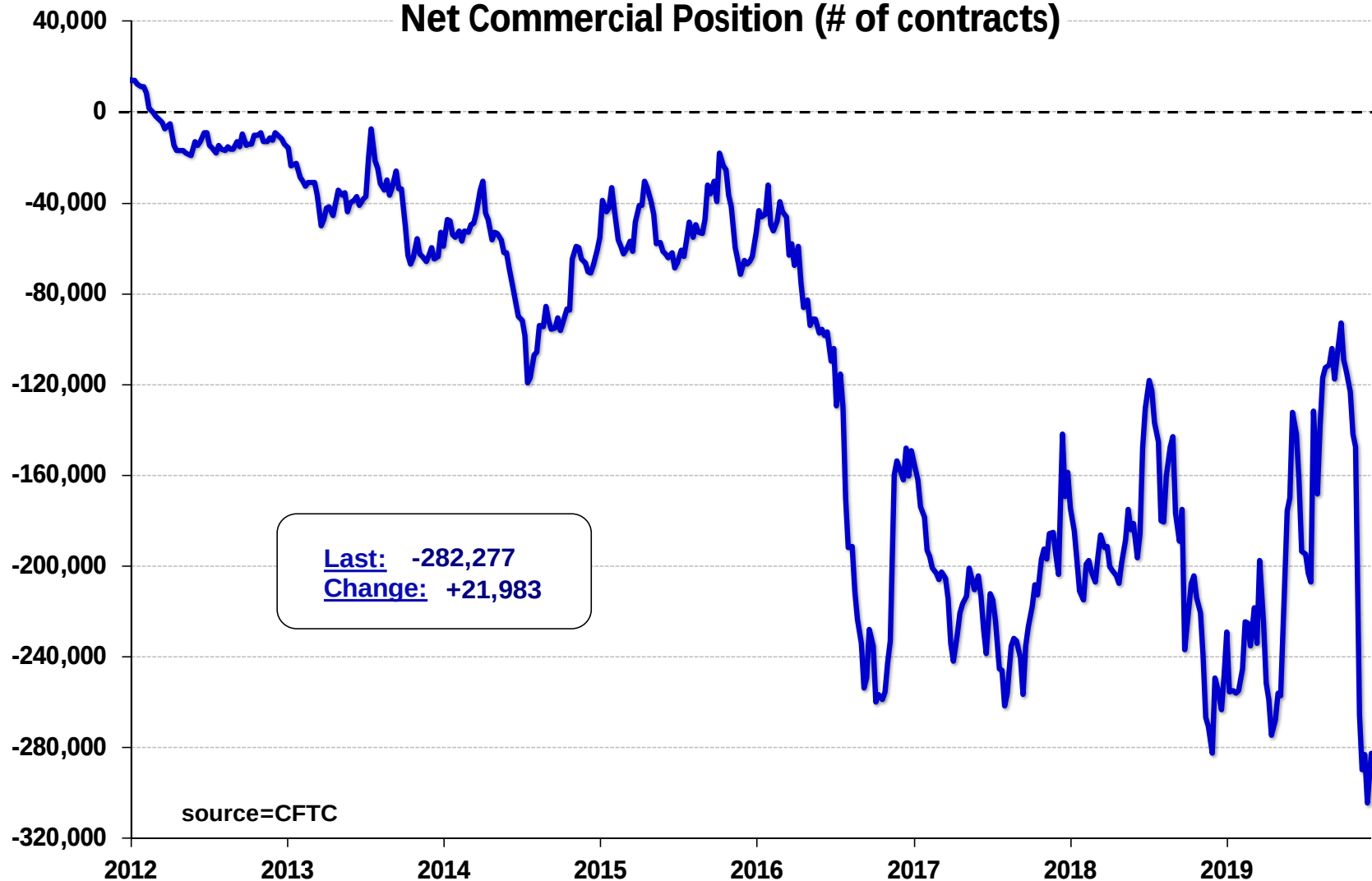
Last: 1,072,181
Change: +14,475

Last: 1,354,458
Change: -7,508



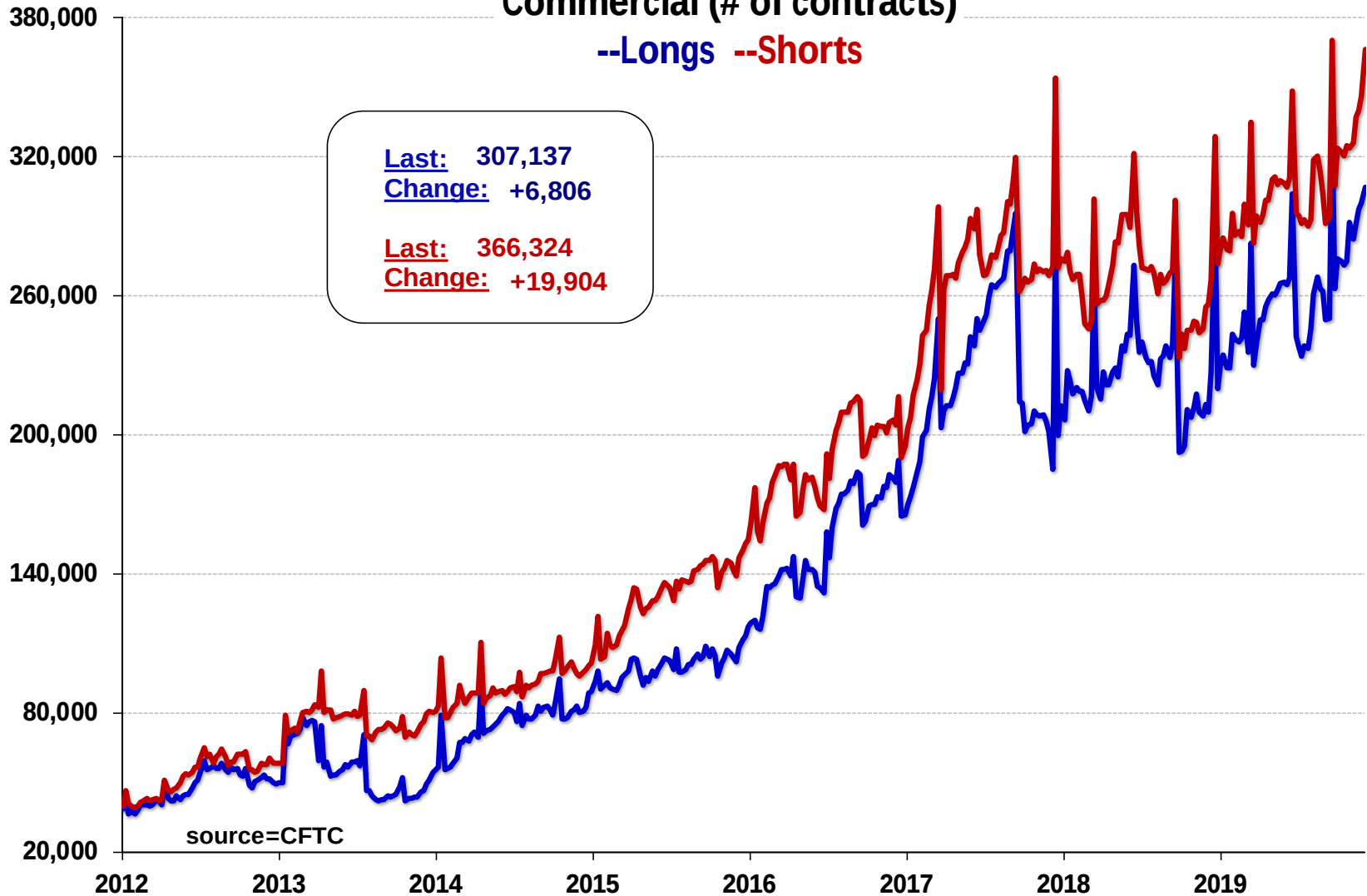
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MSCI Emerging Markets (mini) Net Commercial Position (# of contracts)

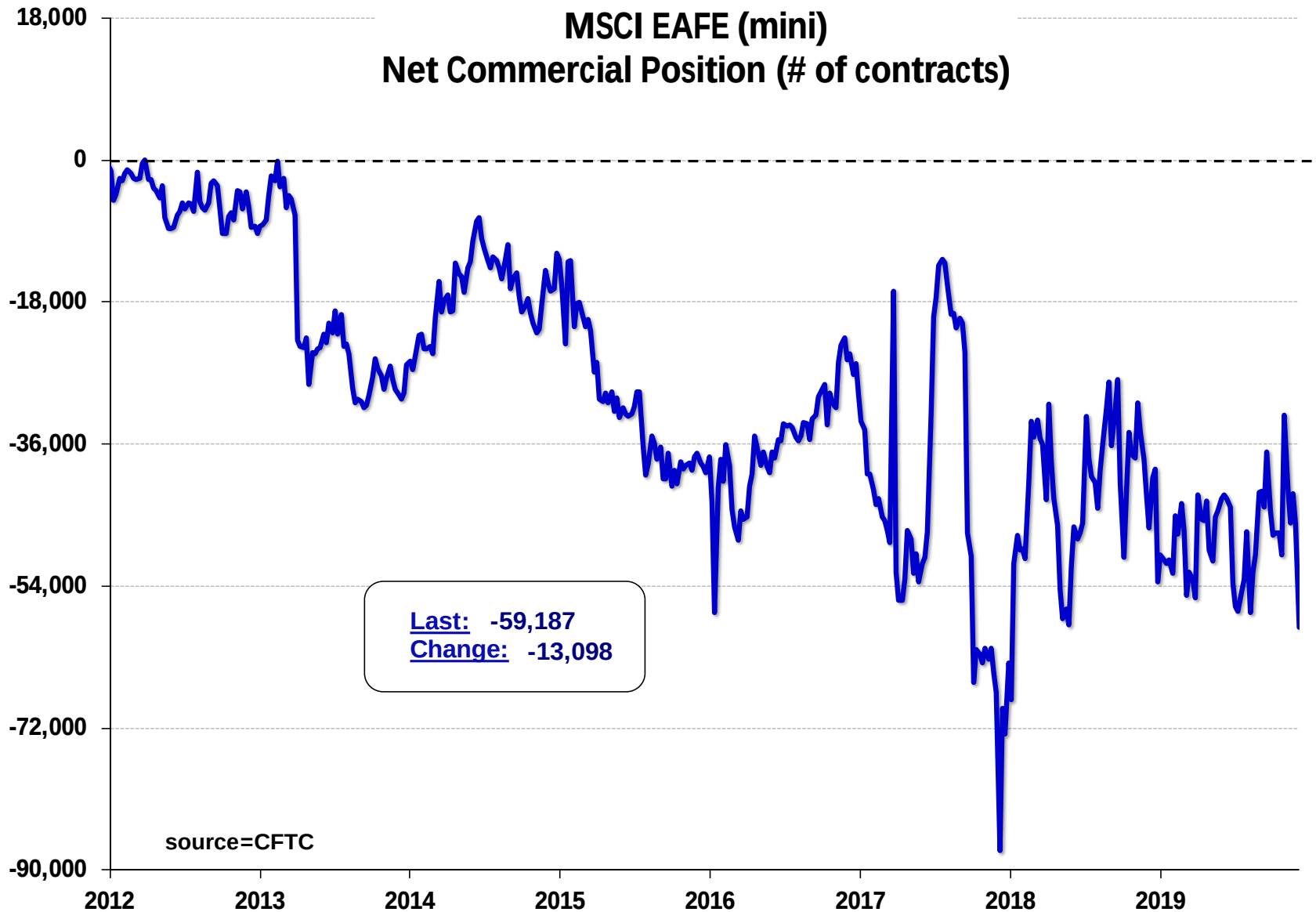


MSCI EAFE (mini) Commercial (# of contracts)

--Longs --Shorts



MSCI EAFE (mini) Net Commercial Position (# of contracts)

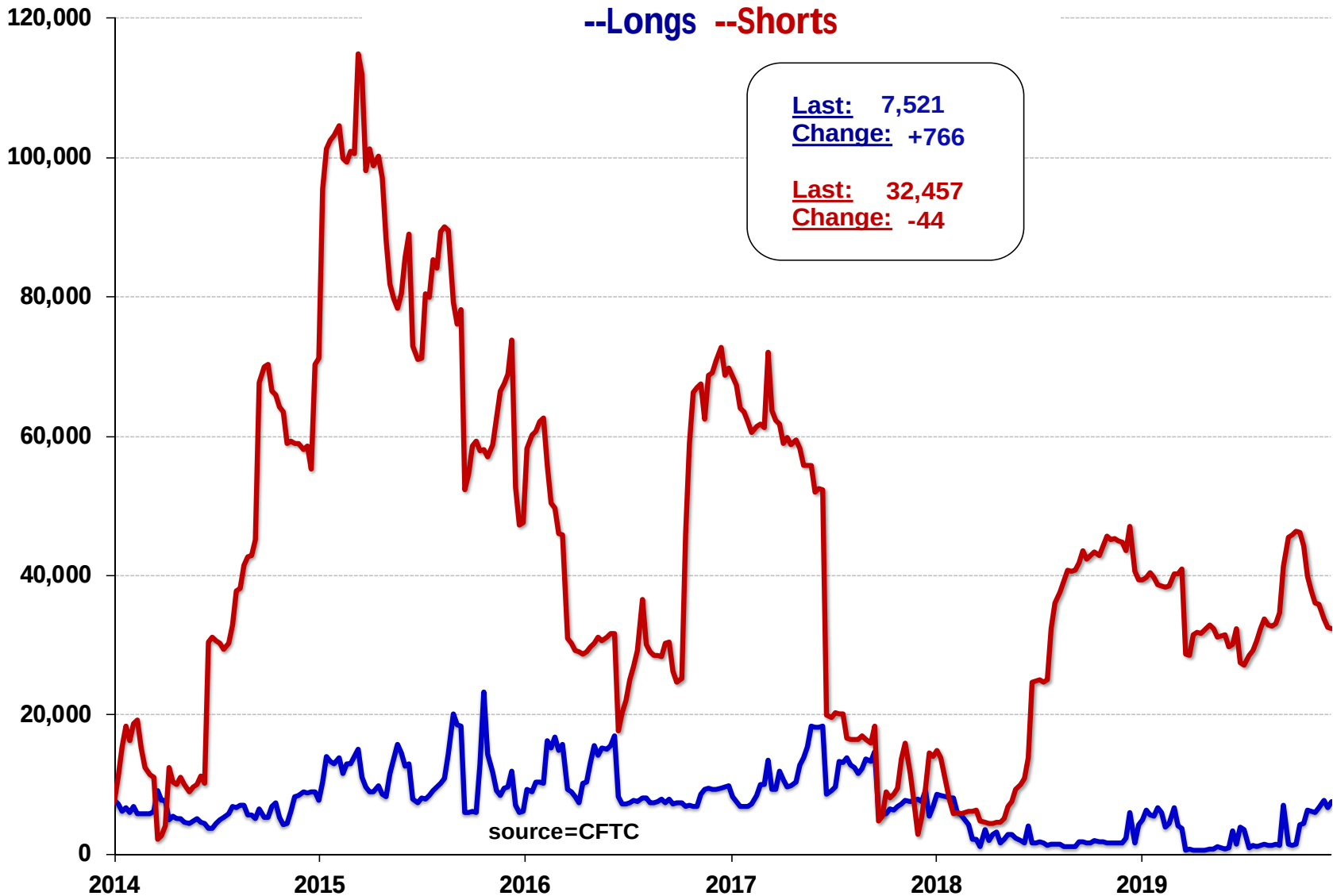


US Dollar Index Commercial (# of contracts)

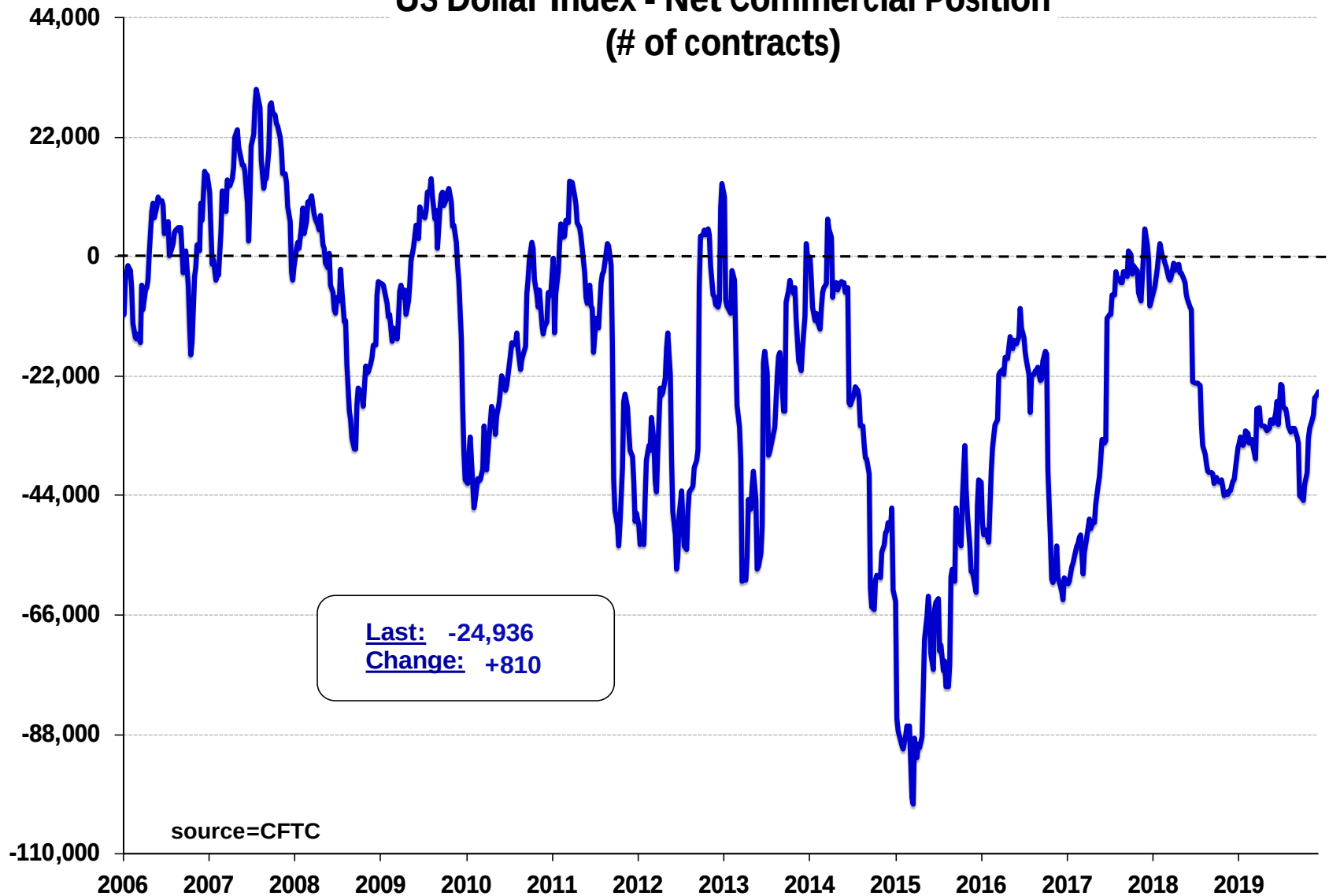
--Longs --Shorts

Last: 7,521
Change: +766

Last: 32,457
Change: -44

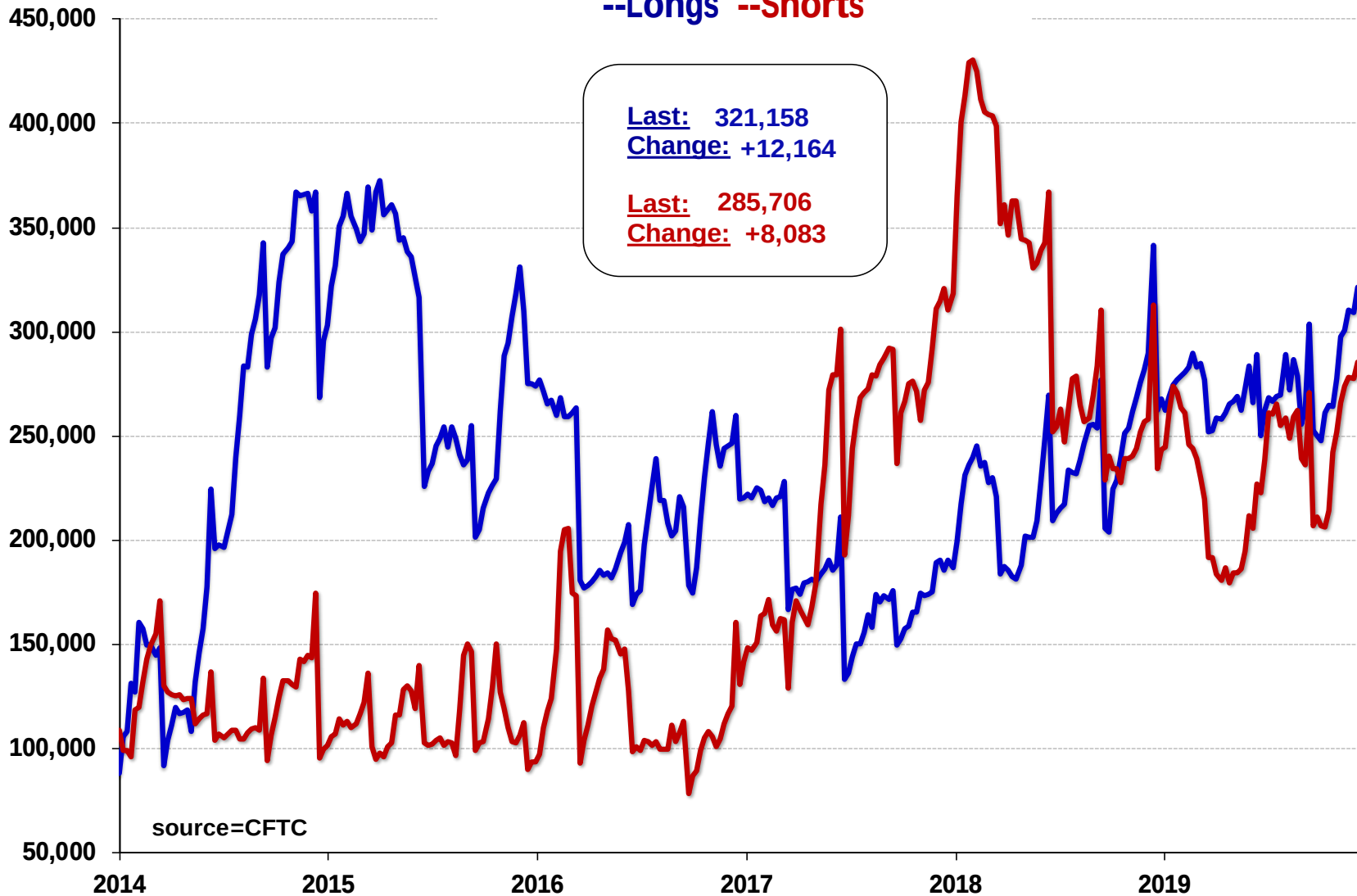


US Dollar Index - Net Commercial Position (# of contracts)

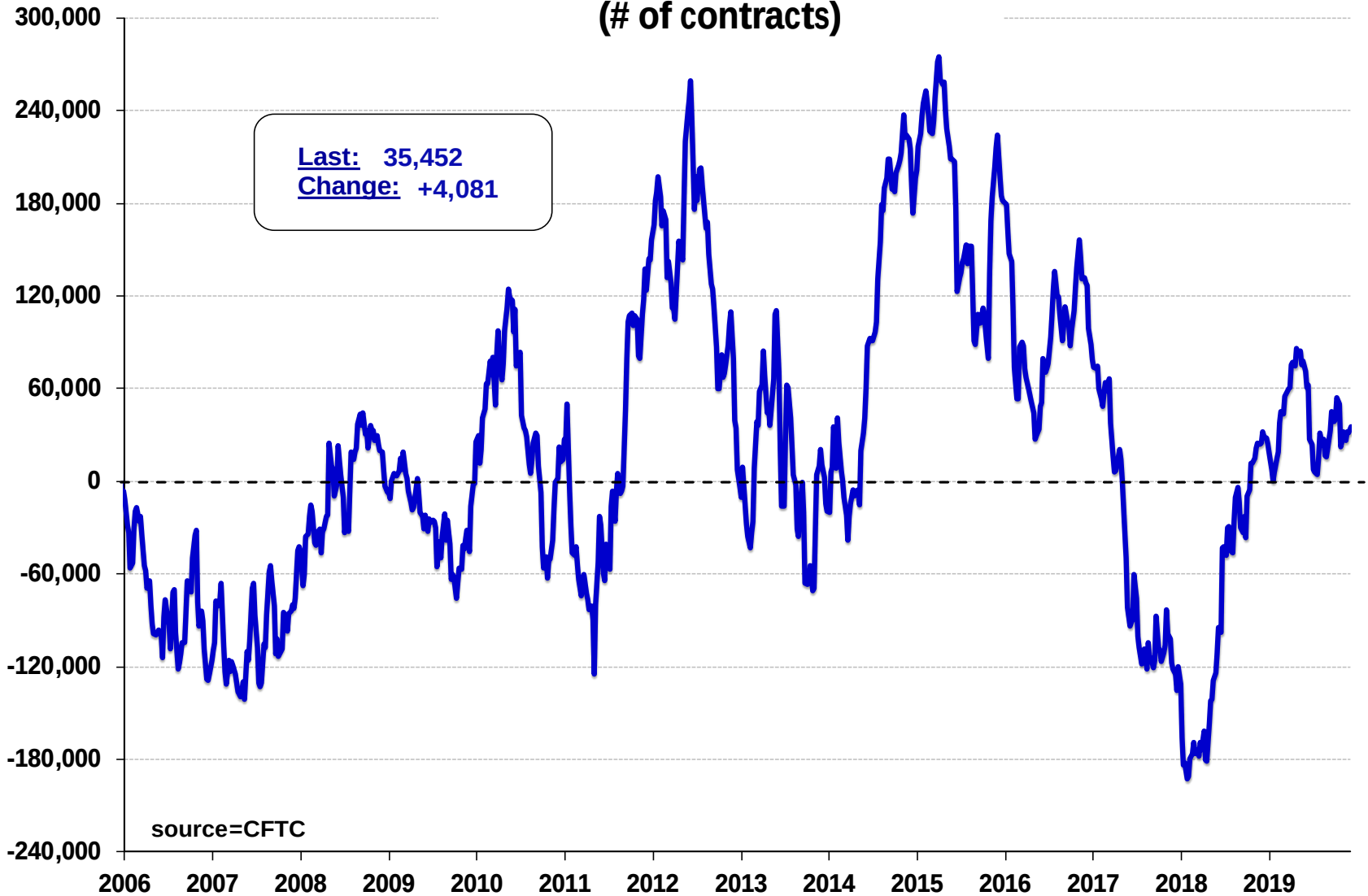


Euro FX Commercial (# of contracts)

--Longs --Shorts



Euro FX - Net Commercial Position (# of contracts)



3-Month Eurodollar Commercial (# of contracts)

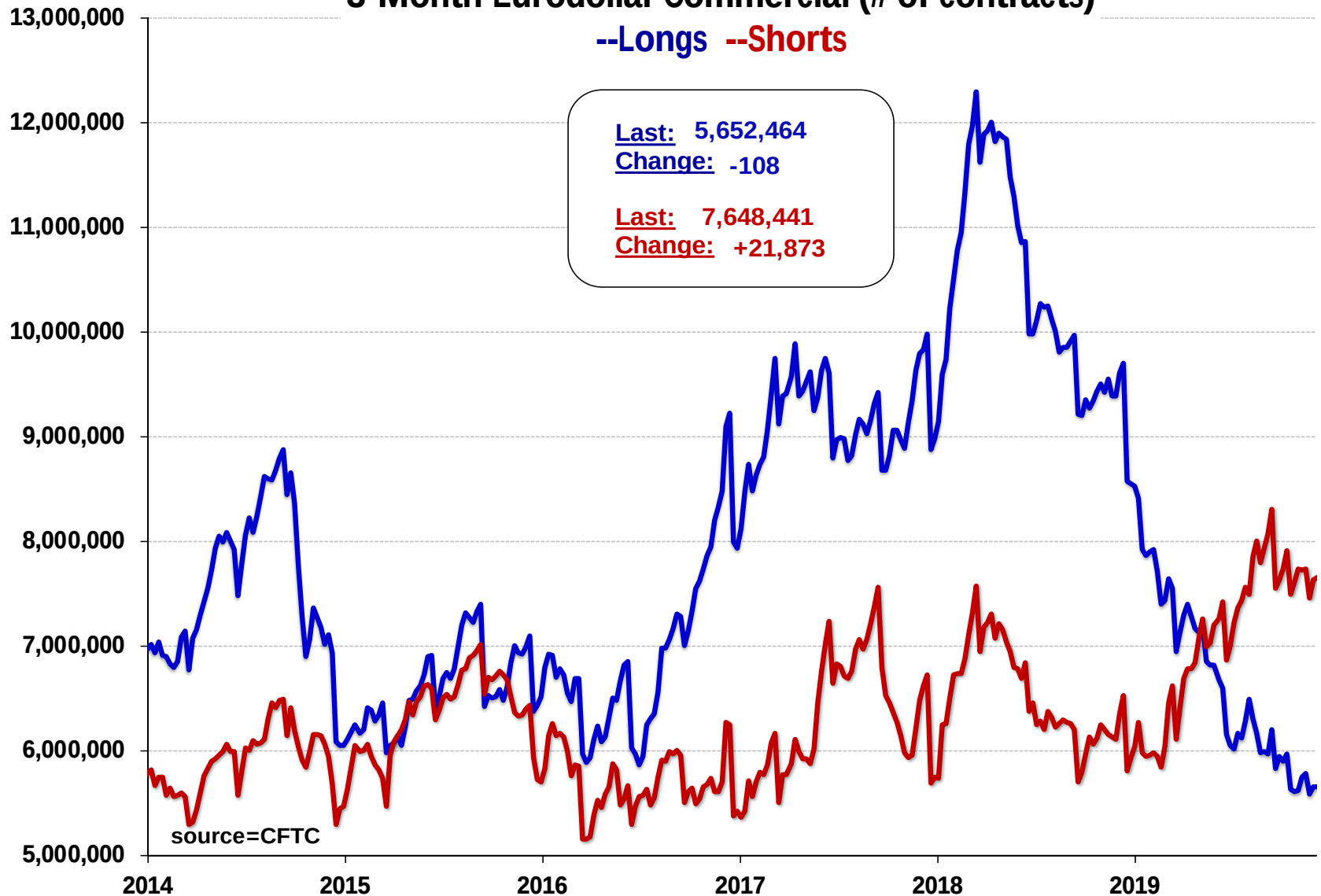
--Longs --Shorts

Last: 5,652,464

Change: -108

Last: 7,648,441

Change: +21,873

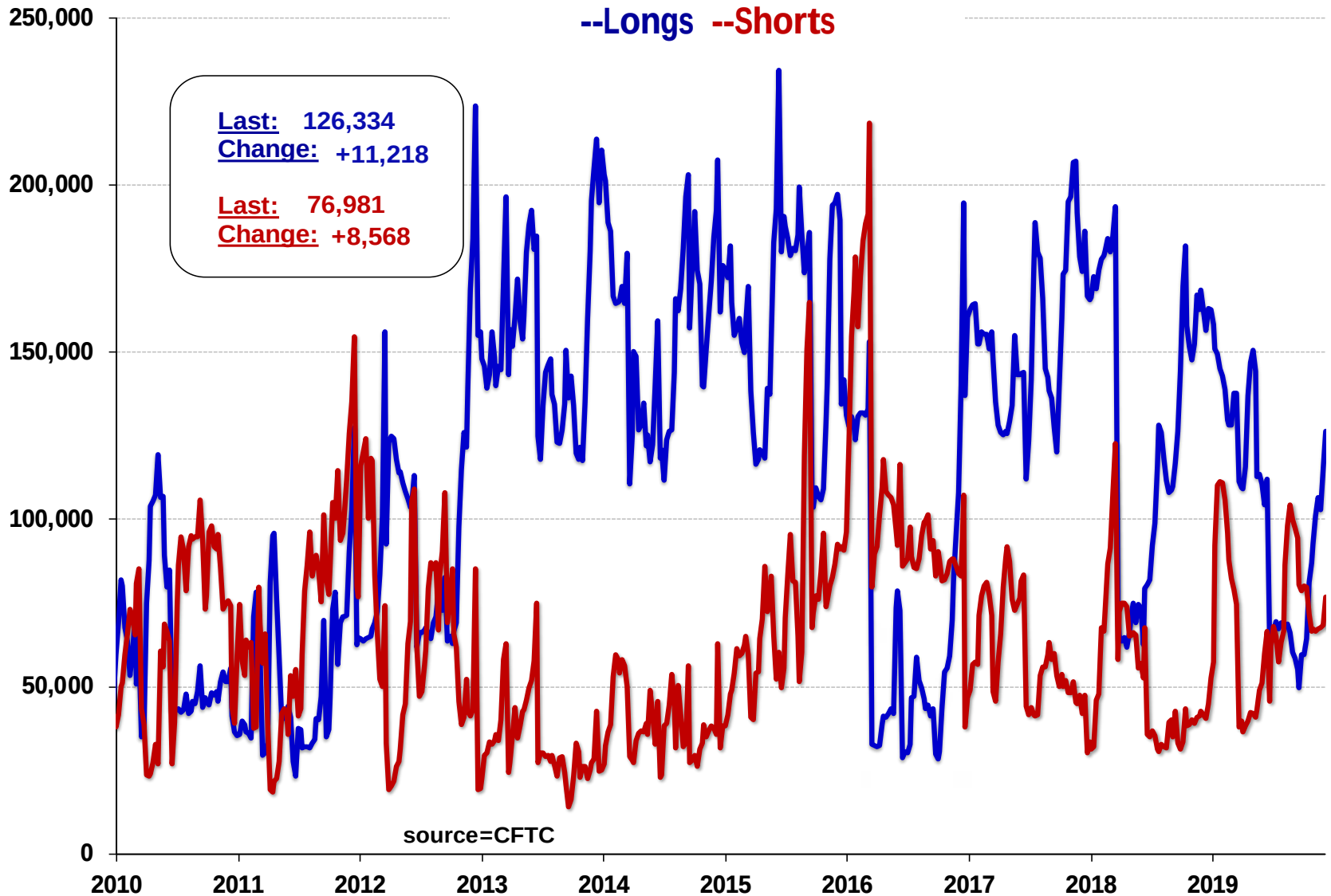


3-Month Eurodollar - Net Commercial Position (# of contracts)

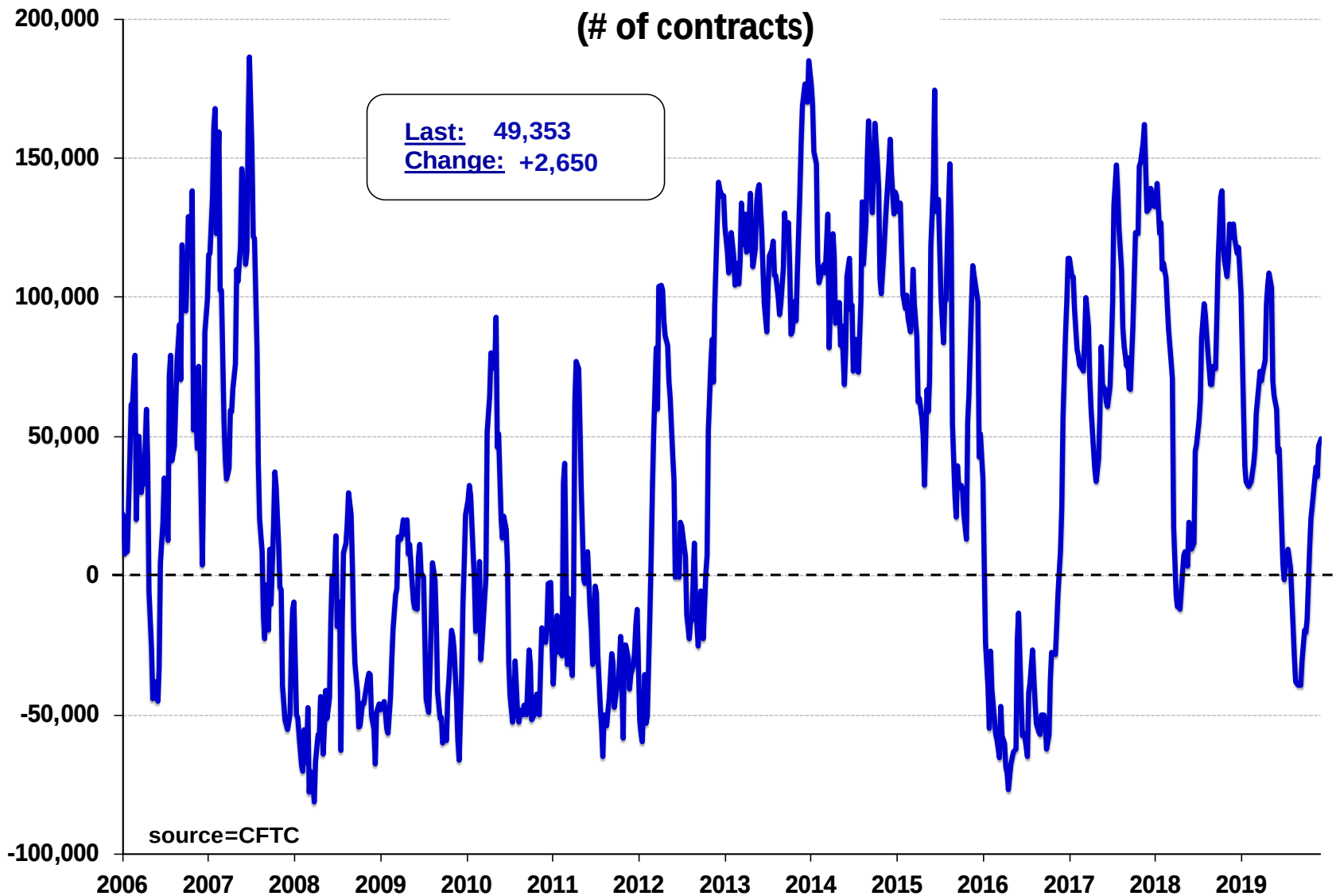


Yen Commercial (# of contracts)

--Longs --Shorts



Yen - Net Commercial Position (# of contracts)

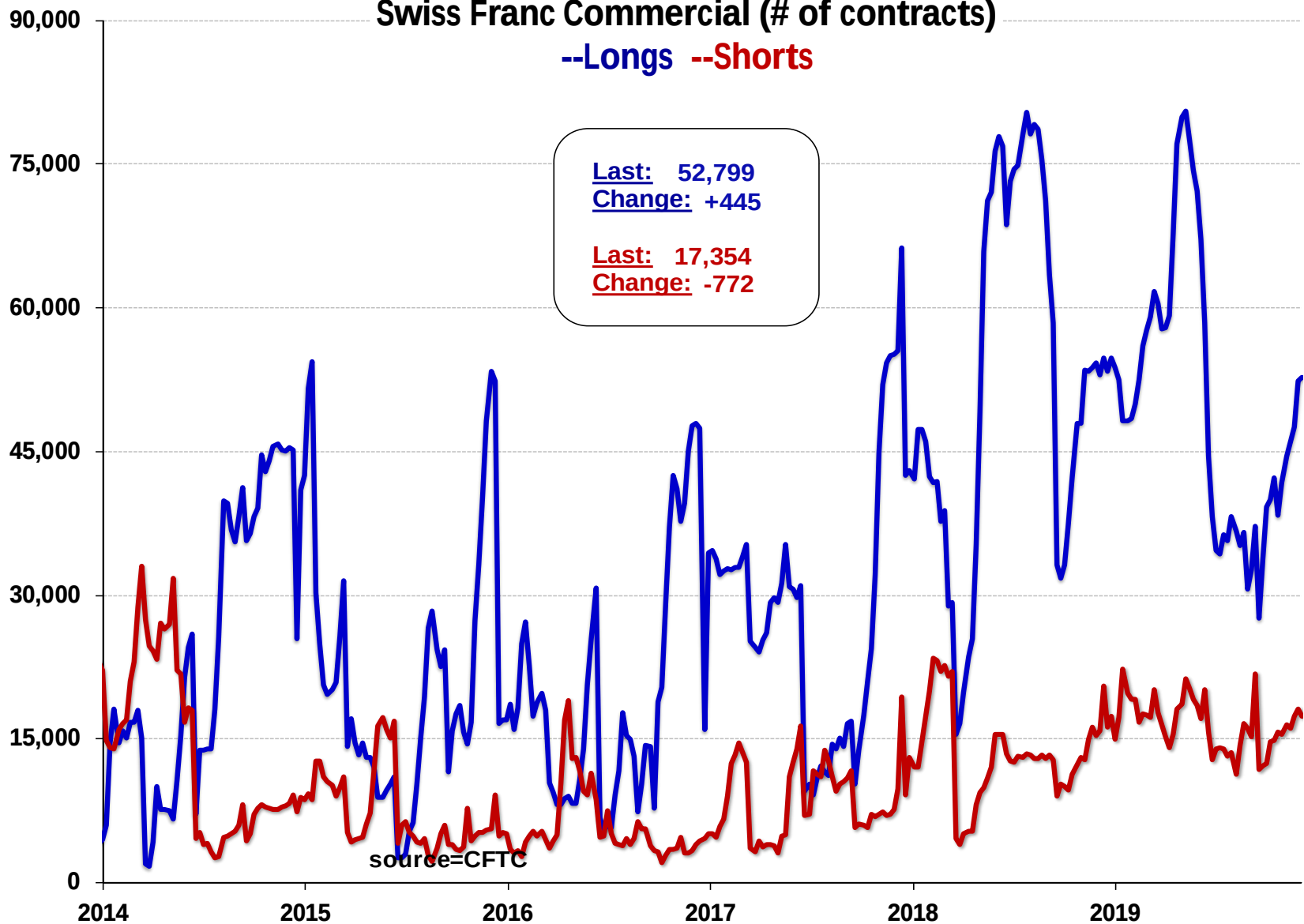


Swiss Franc Commercial (# of contracts)

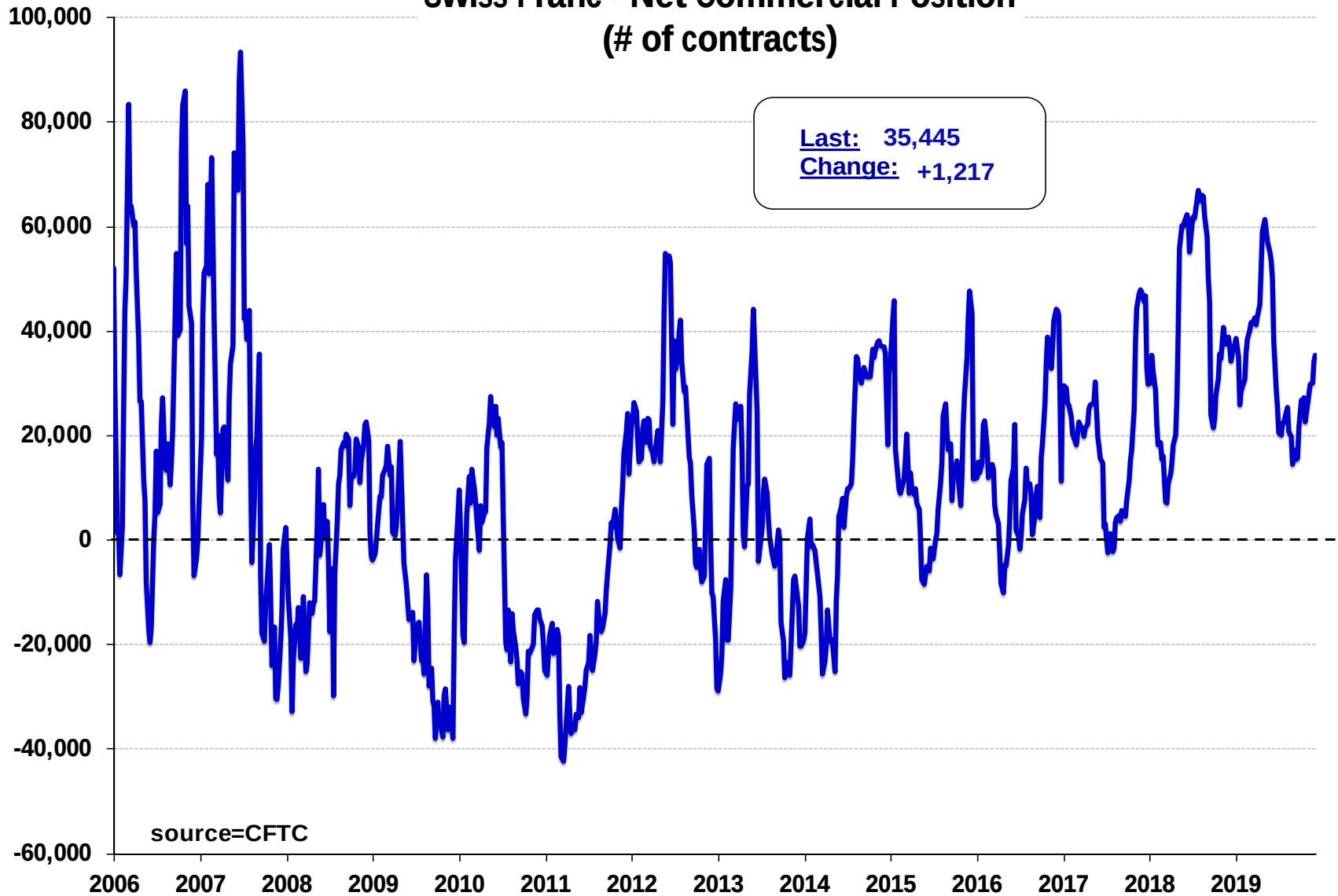
--Longs --Shorts

Last: 52,799
Change: +445

Last: 17,354
Change: -772

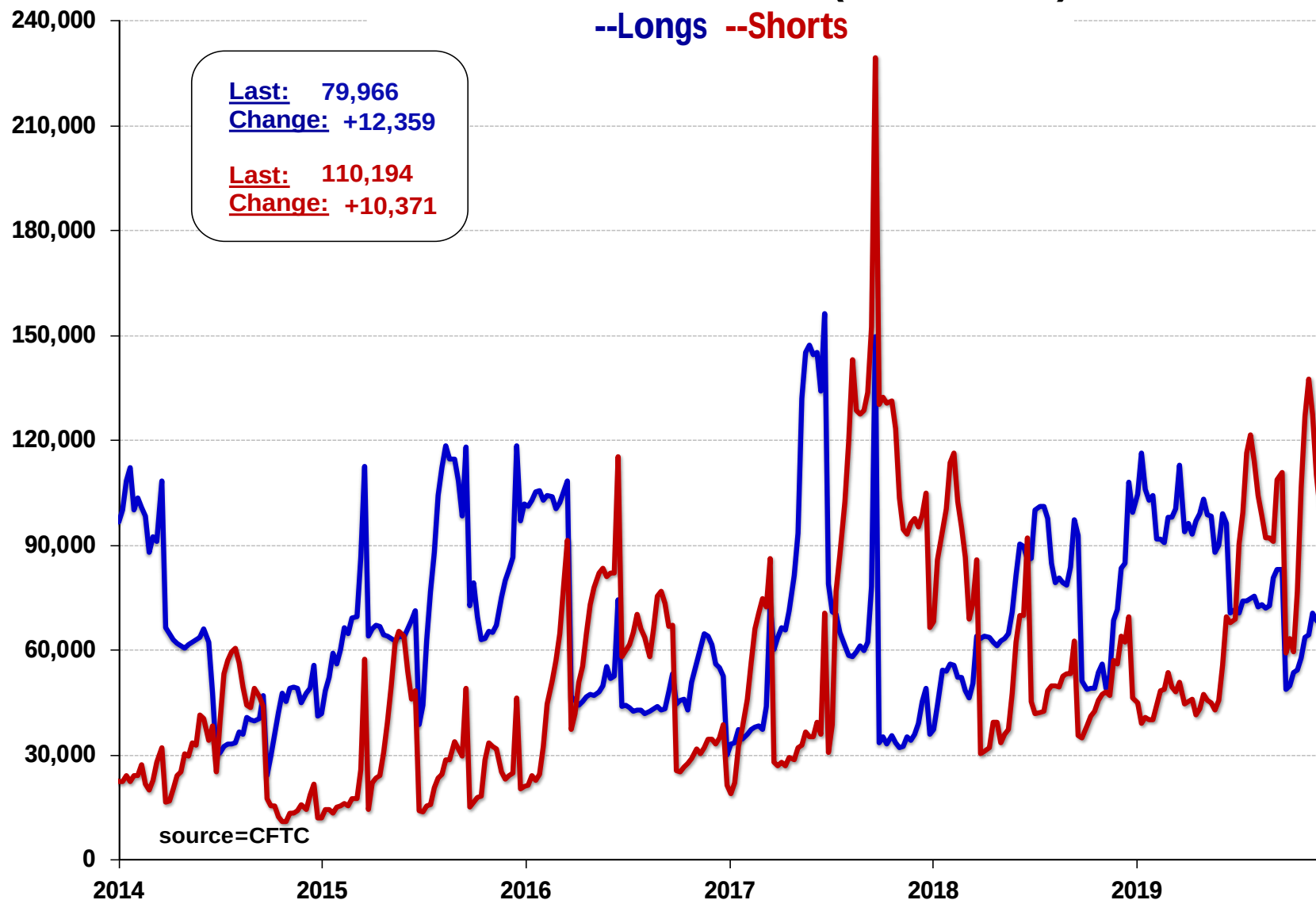


Swiss Franc - Net Commercial Position (# of contracts)

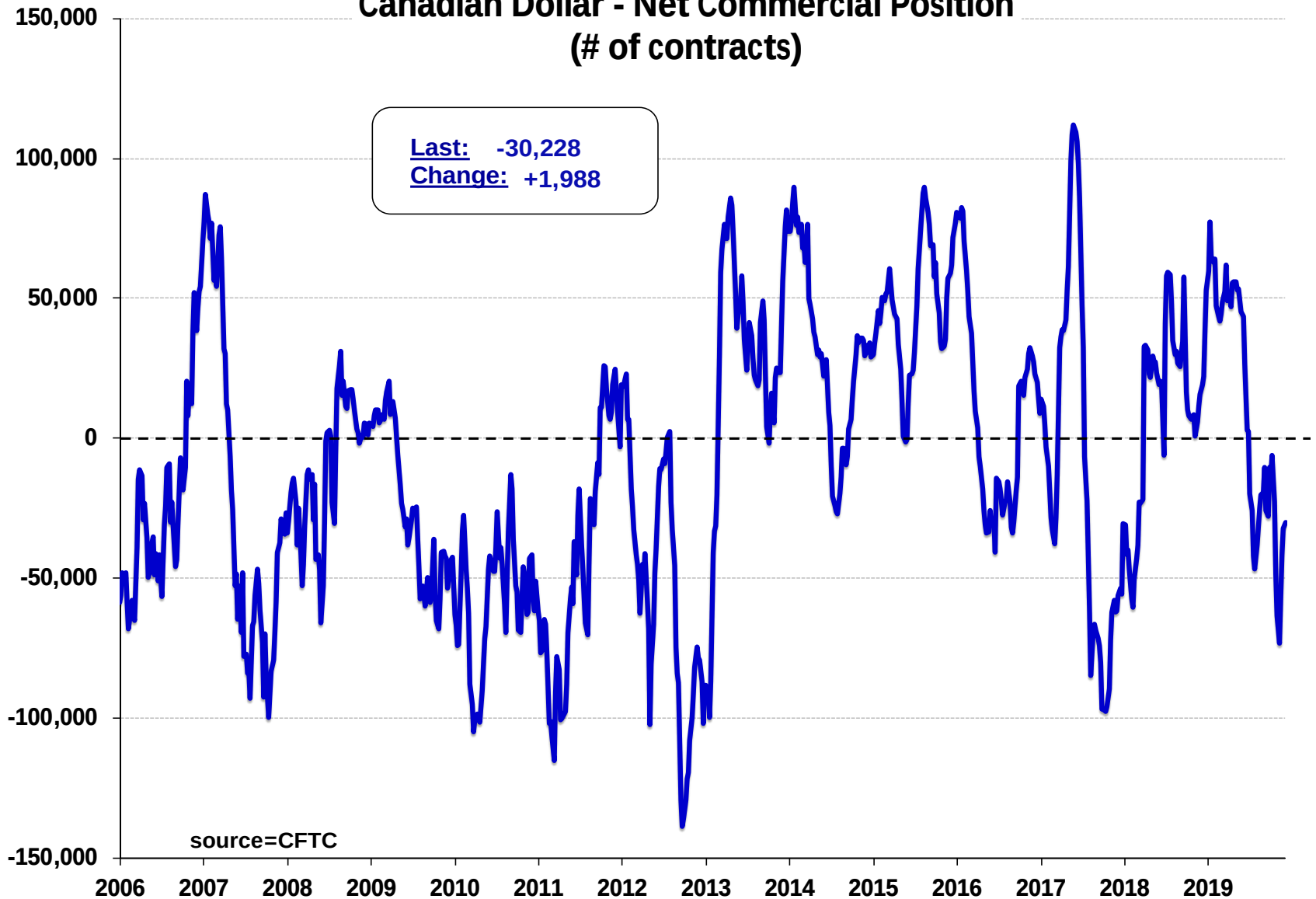


Canadian Dollar Commercial (# of contracts)

--Longs --Shorts



Canadian Dollar - Net Commercial Position (# of contracts)

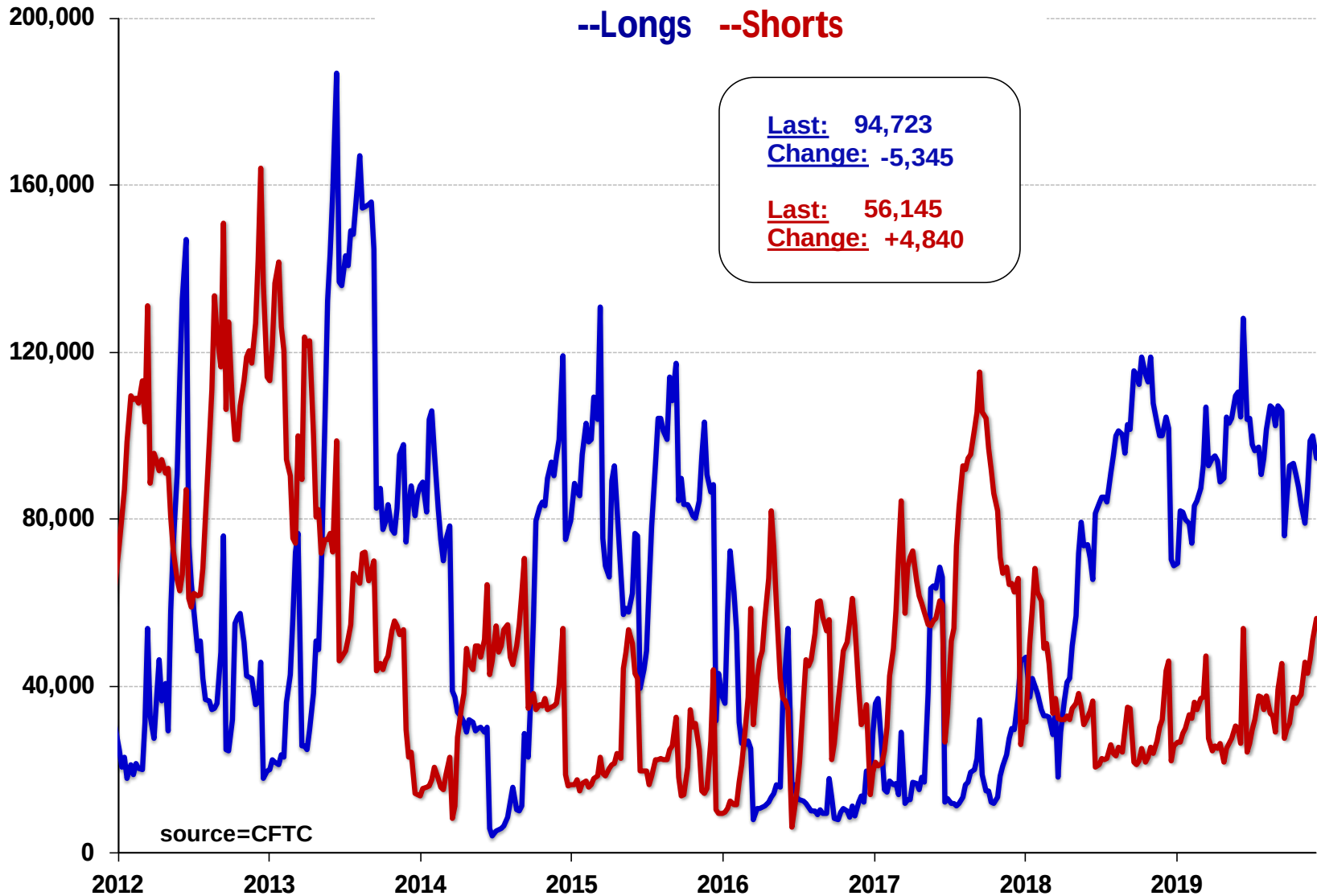


Aussie Dollar Commercial (# of contracts)

--Longs --Shorts

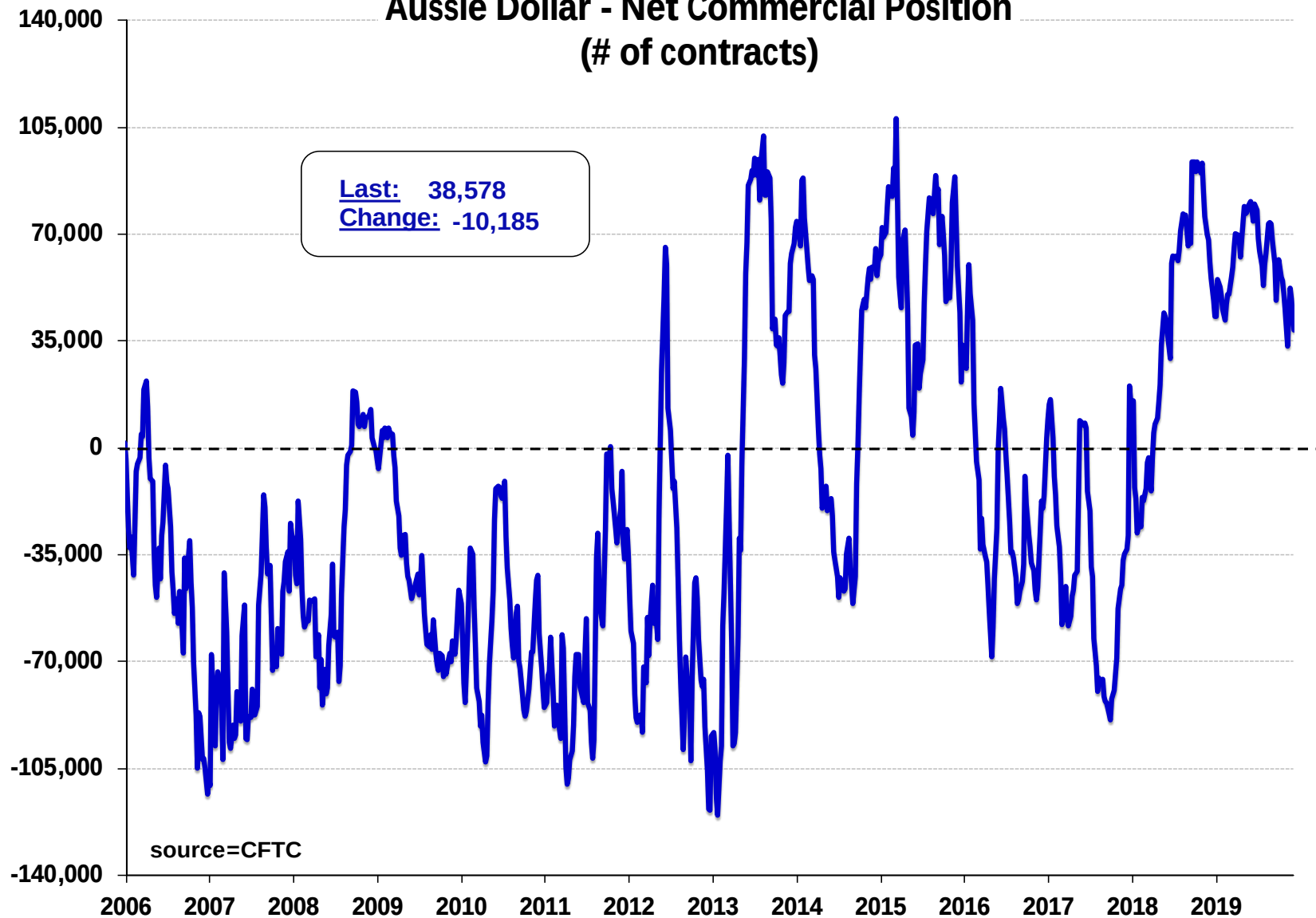
Last: 94,723
Change: -5,345

Last: 56,145
Change: +4,840



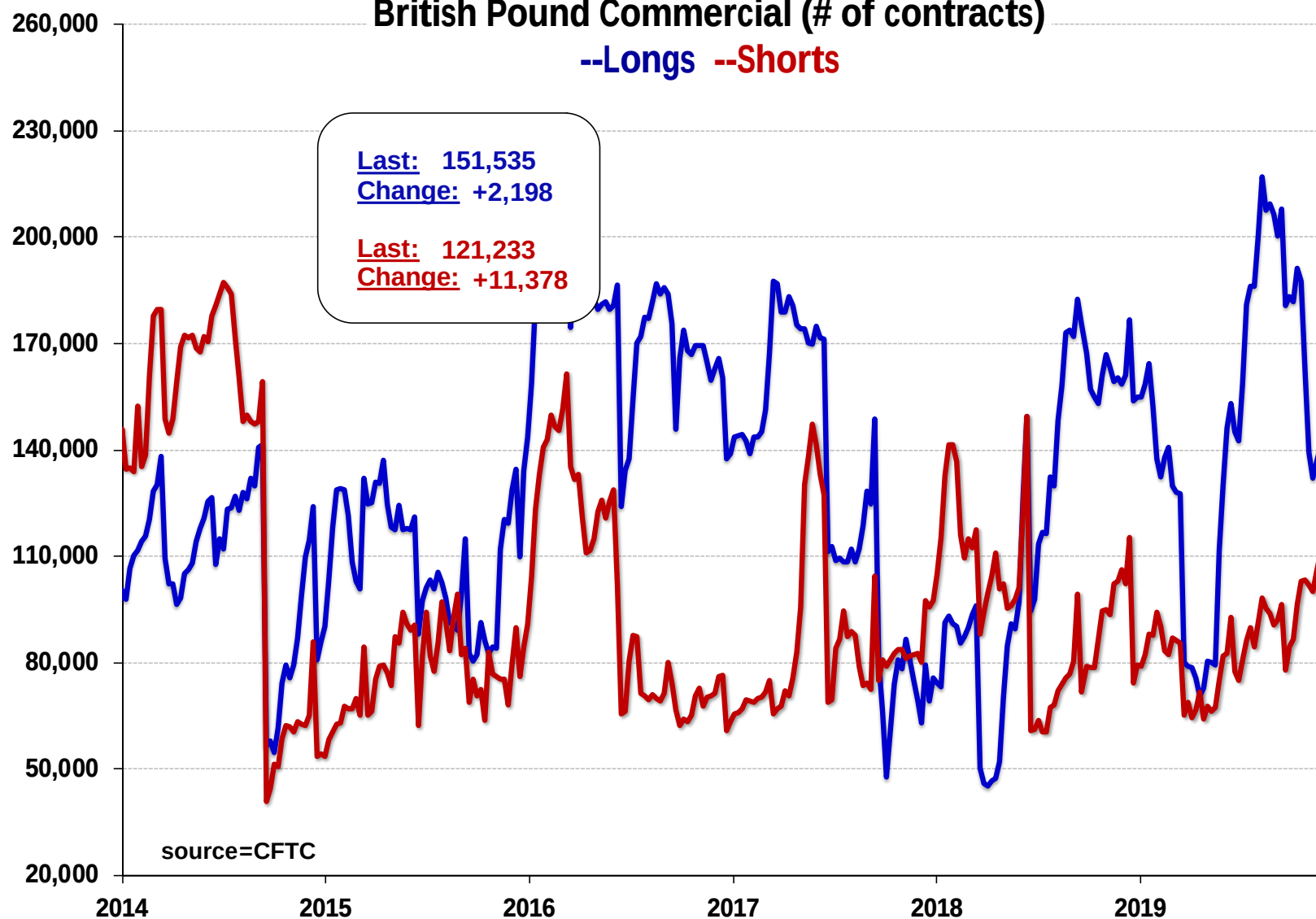
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Aussie Dollar - Net Commercial Position (# of contracts)

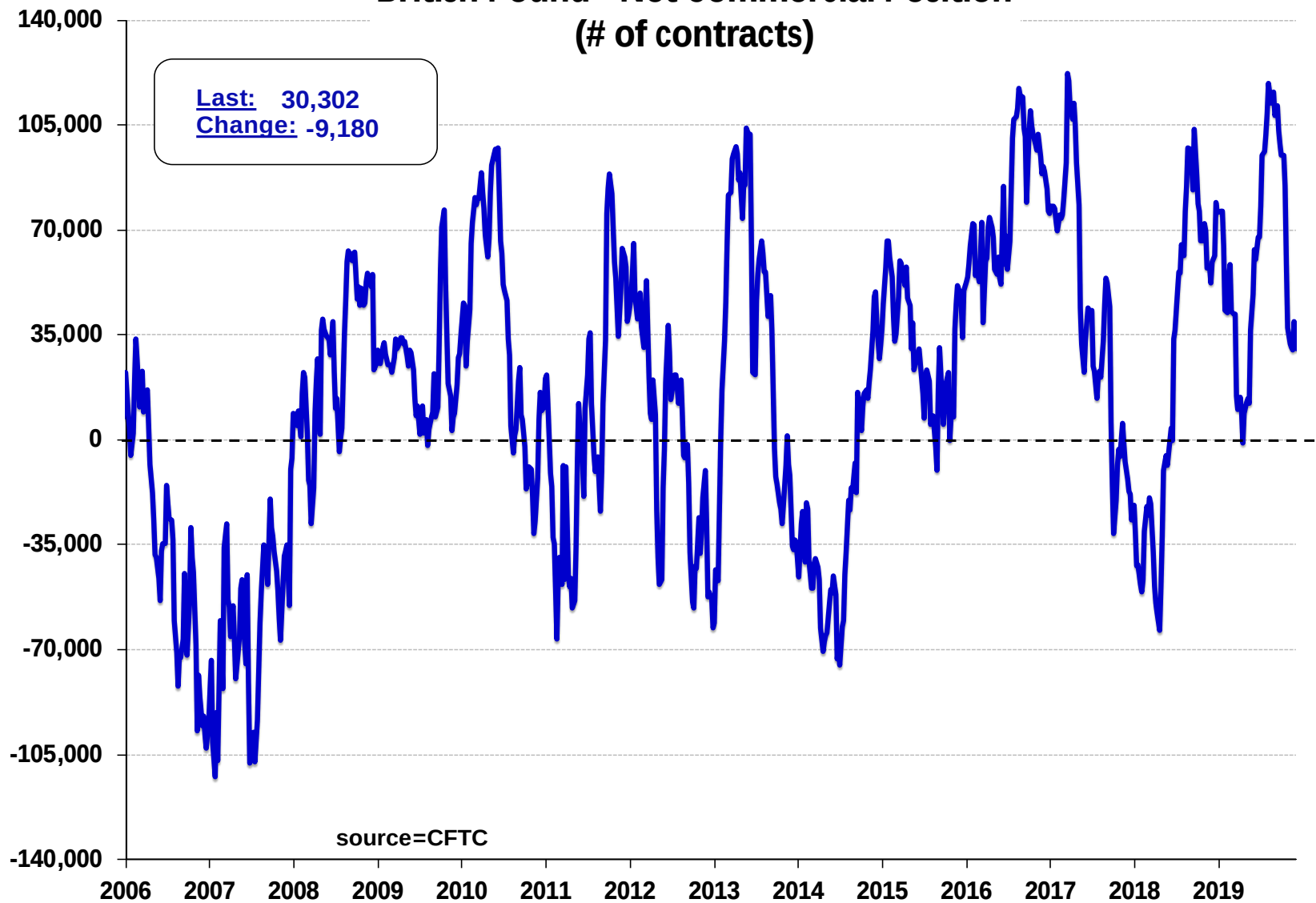


British Pound Commercial (# of contracts)

--Longs --Shorts

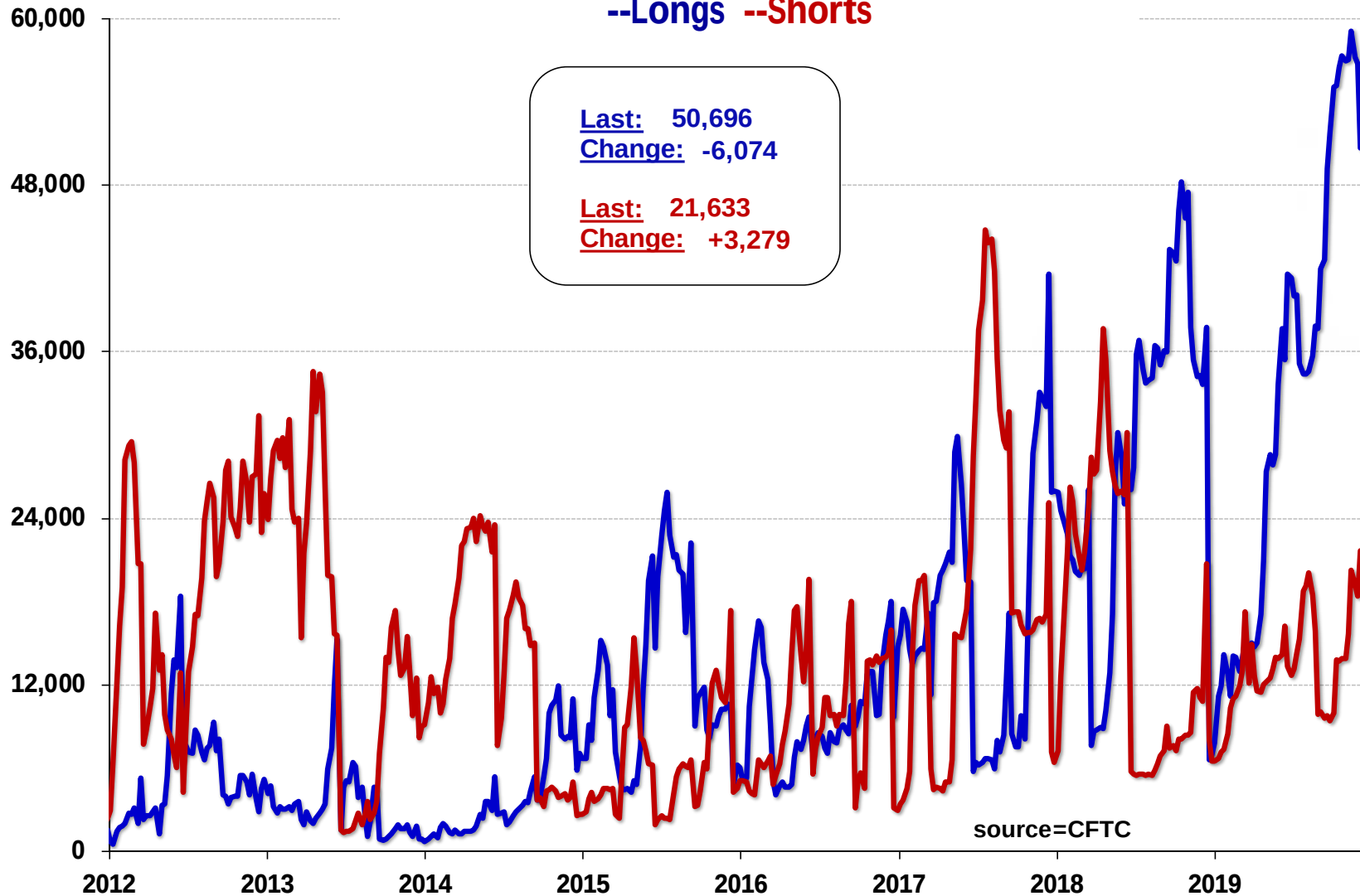


British Pound - Net Commercial Position (# of contracts)

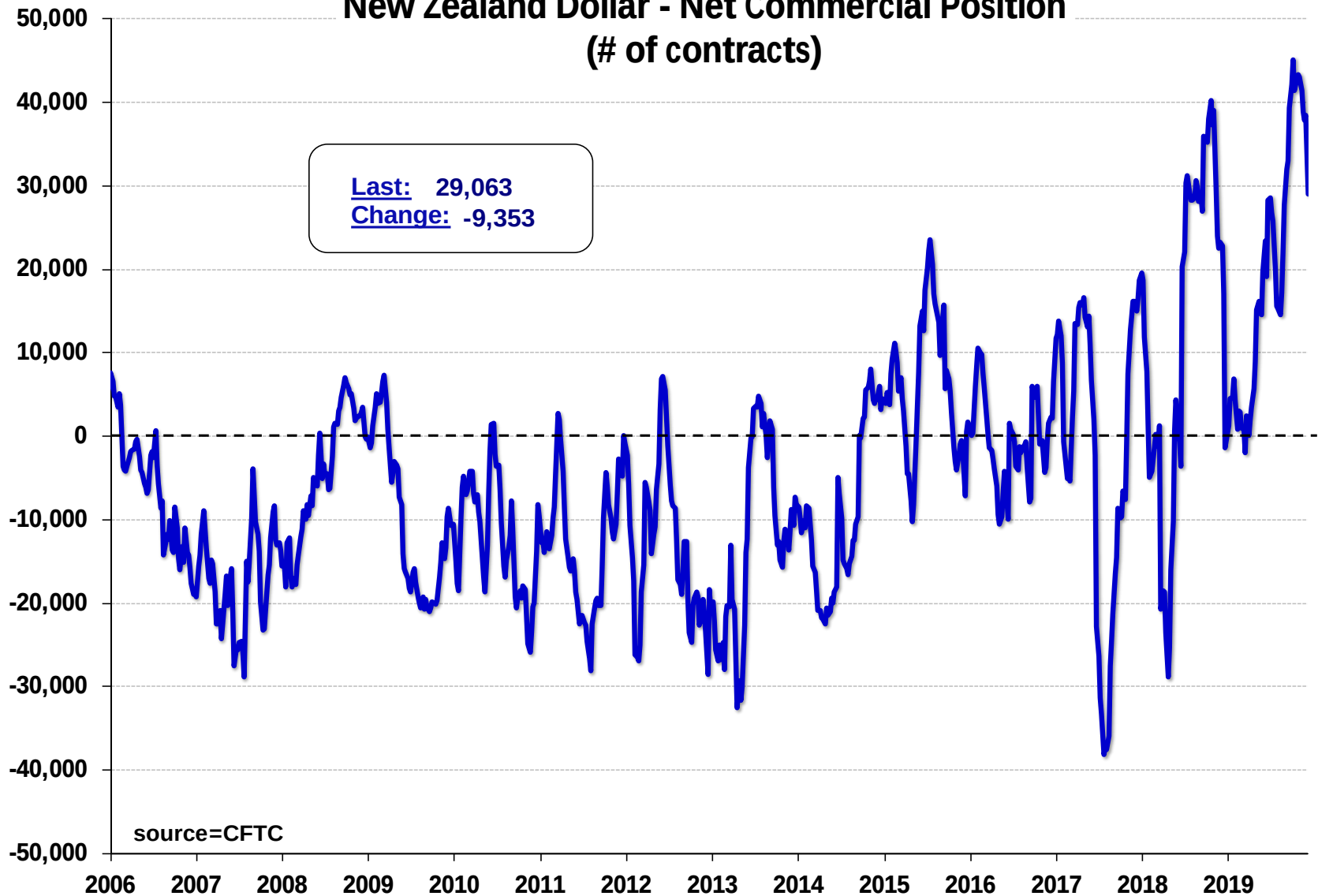


New Zealand Dollar Commercial (# of contracts)

--Longs --Shorts



New Zealand Dollar - Net Commercial Position (# of contracts)

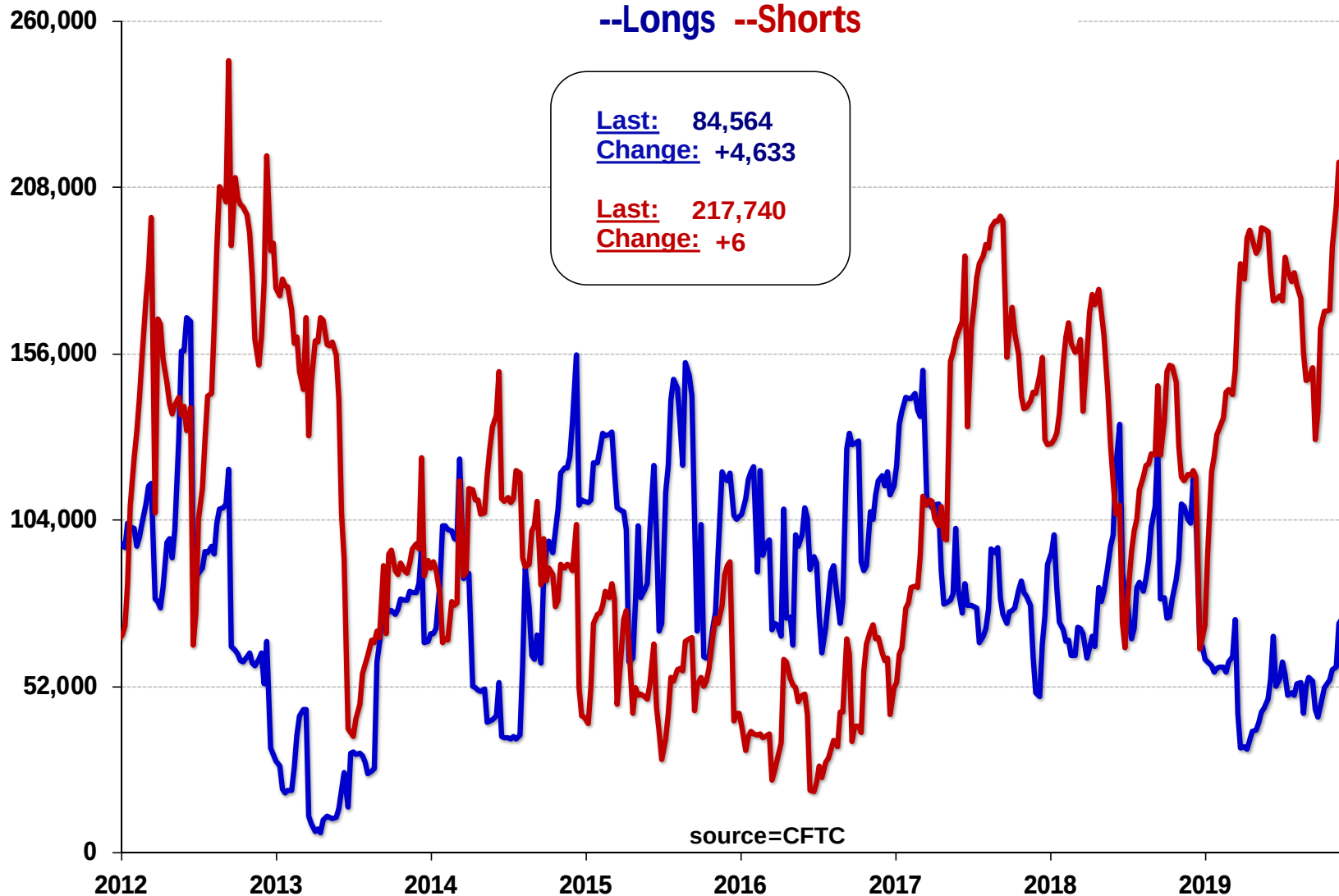


Mexican Peso Commercial (# of contracts)

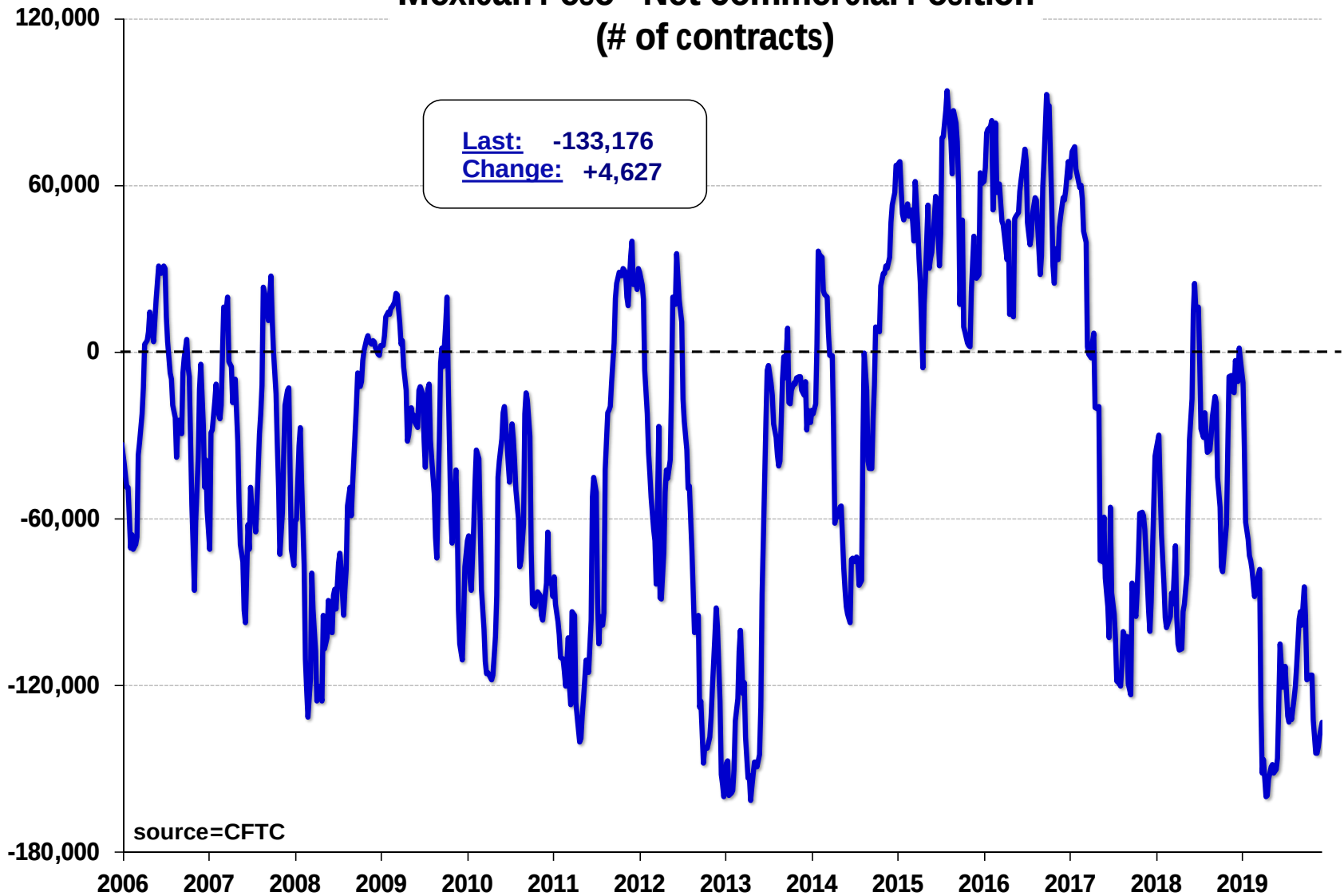
--Longs --Shorts

Last: 84,564
Change: +4,633

Last: 217,740
Change: +6



Mexican Peso - Net Commercial Position (# of contracts)

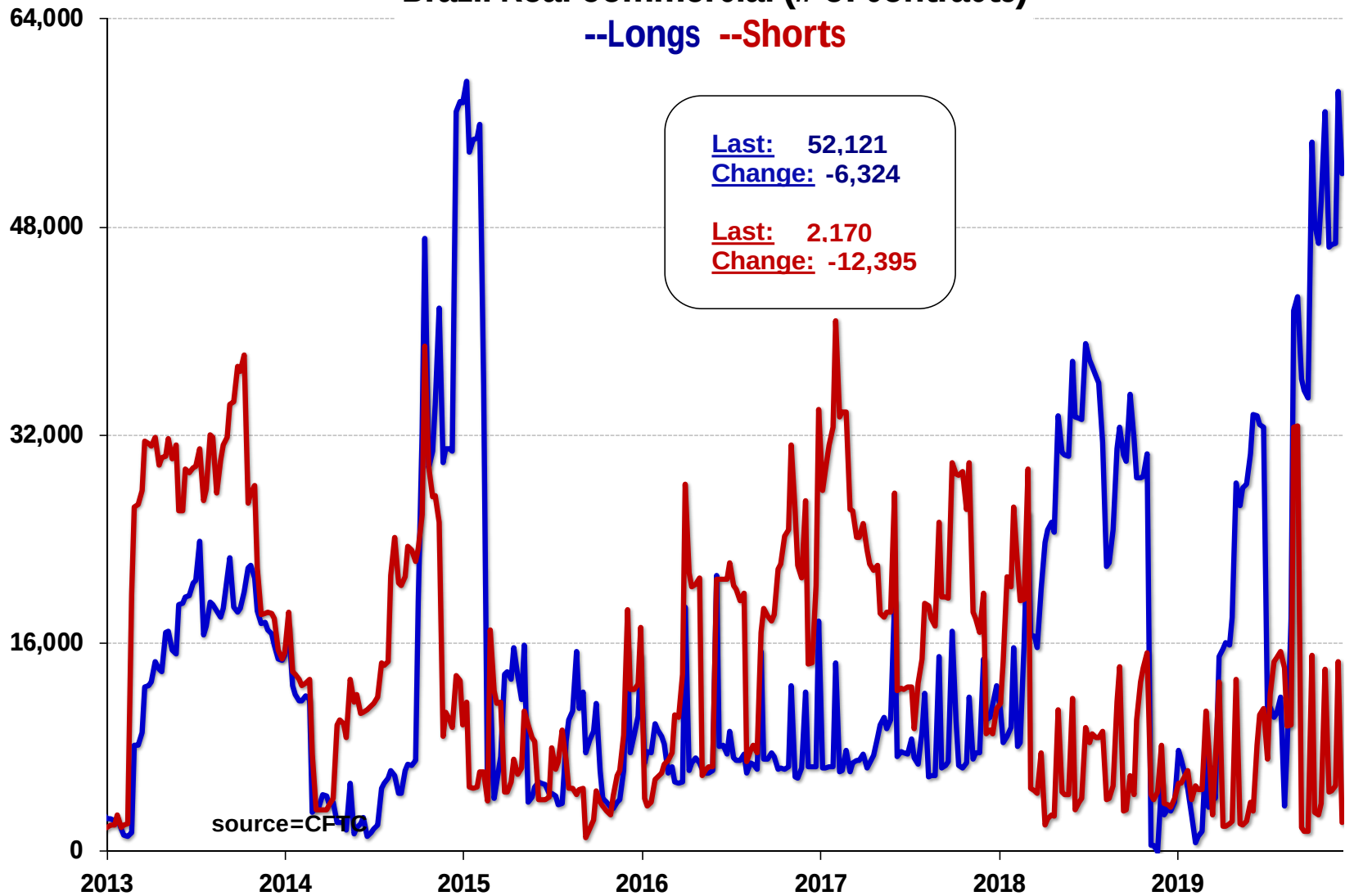


Brazil Real Commercial (# of contracts)

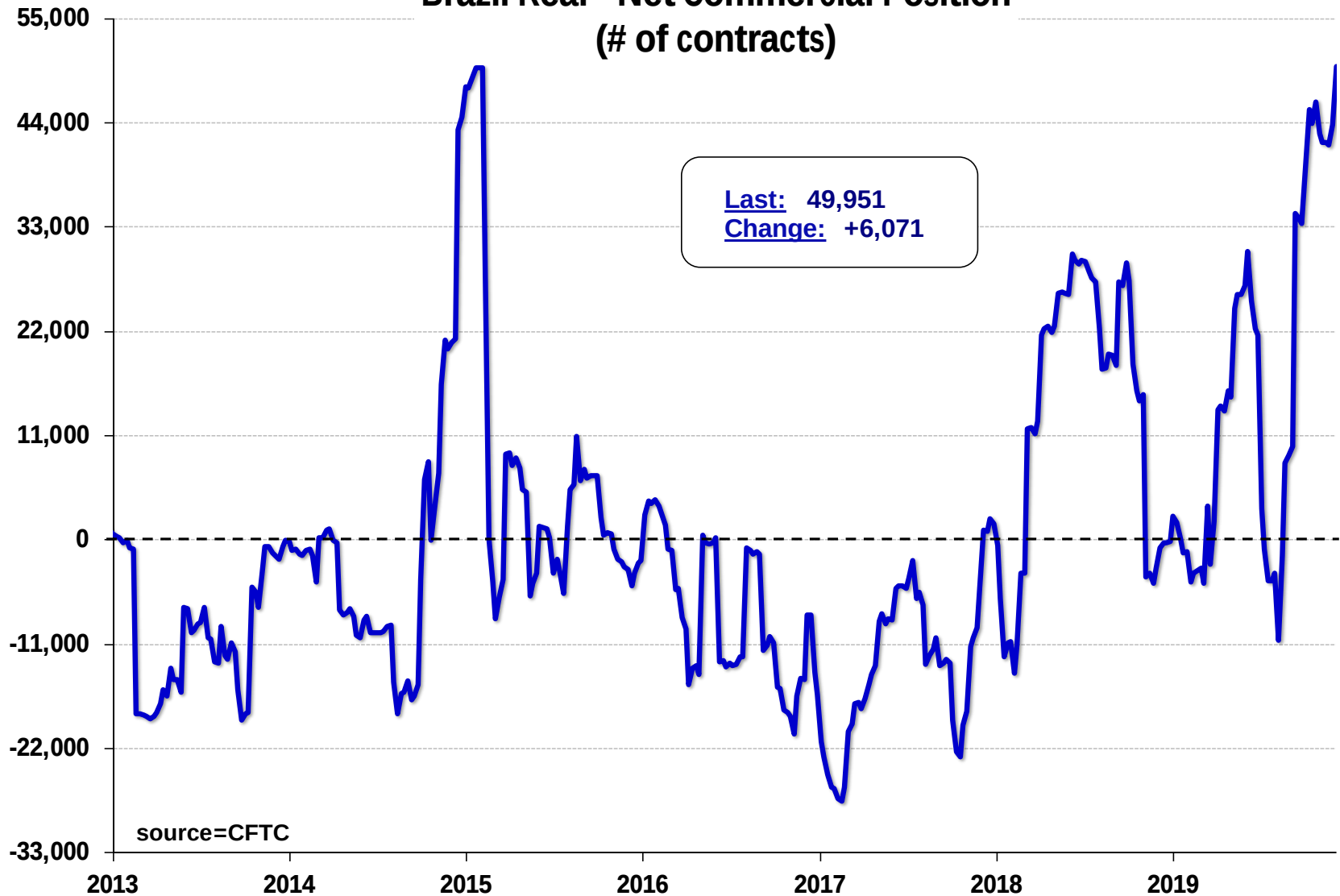
--Longs --Shorts

Last: 52,121
Change: -6,324

Last: 2,170
Change: -12,395

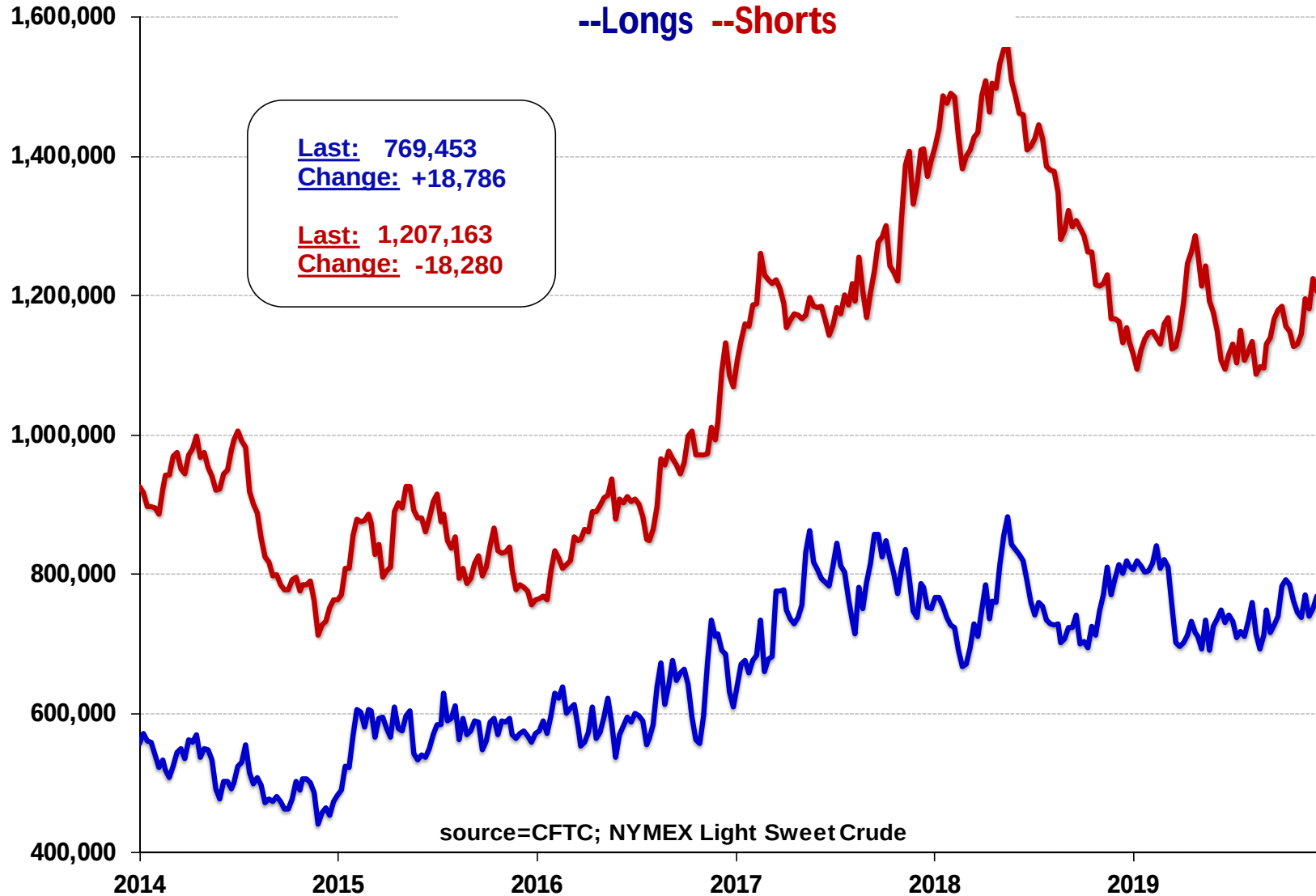


Brazil Real - Net Commercial Position (# of contracts)



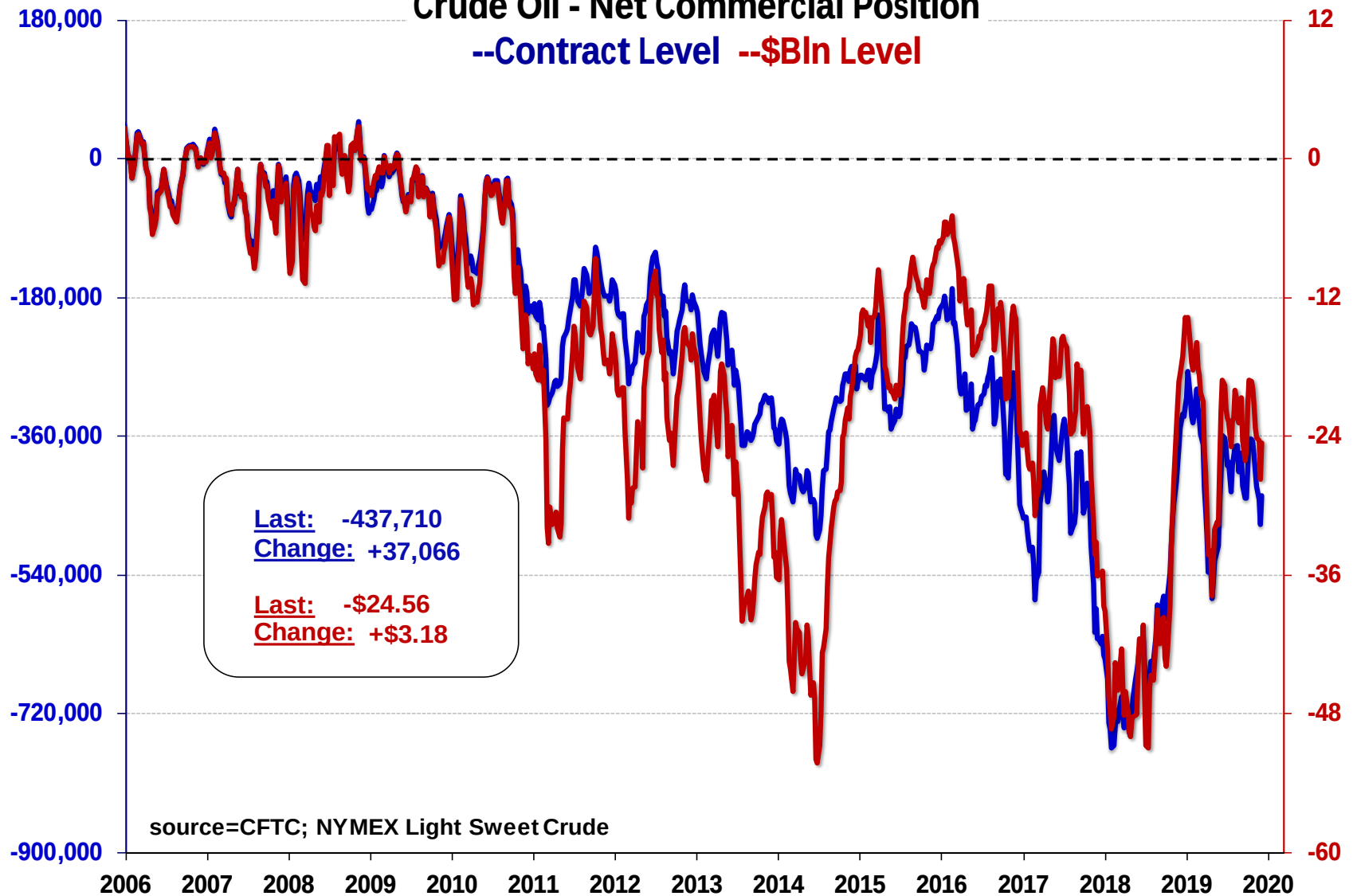
Crude Oil Commercial (# of contracts)

--Longs --Shorts



Crude Oil - Net Commercial Position

--Contract Level --\$Bln Level

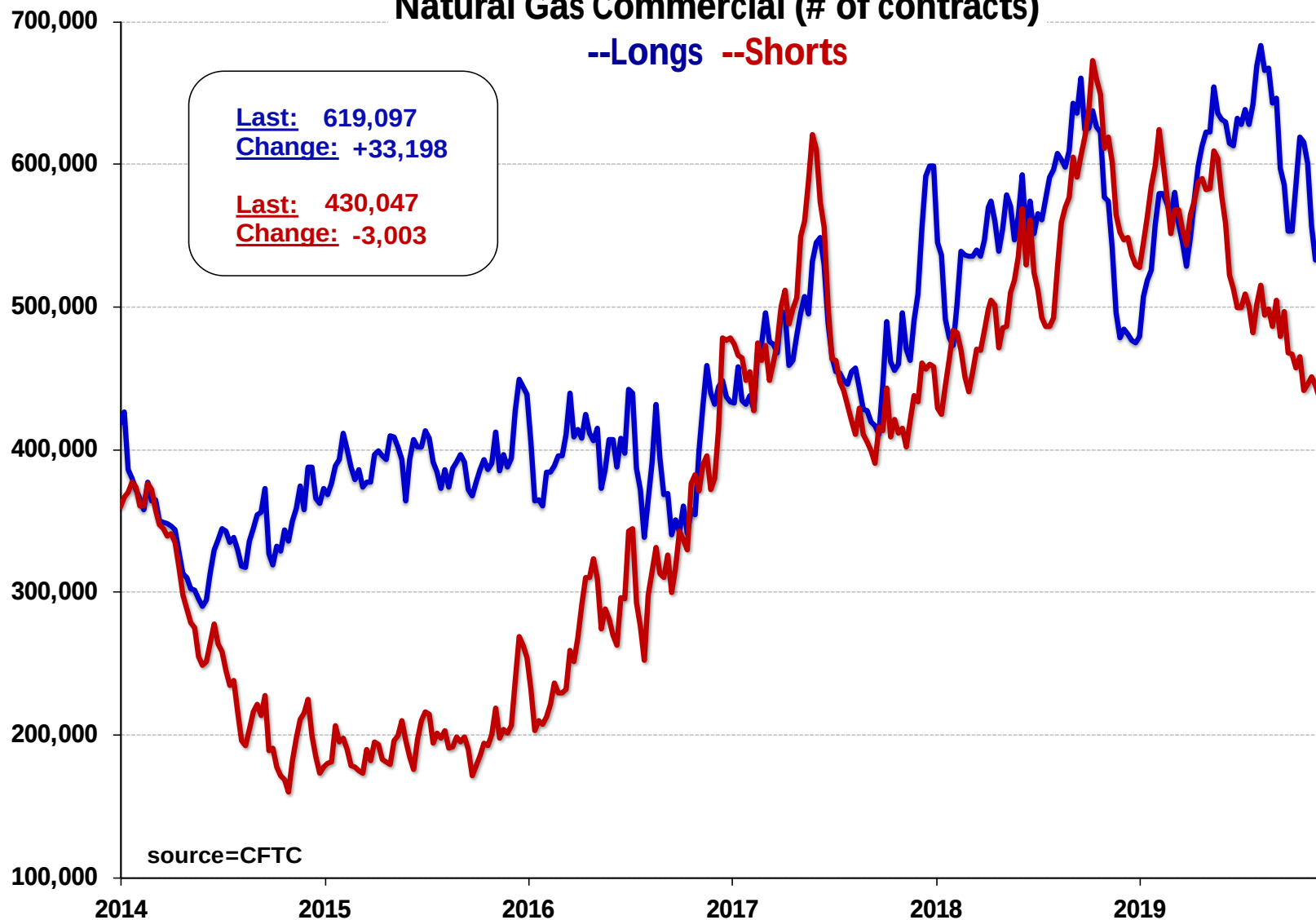


Natural Gas Commercial (# of contracts)

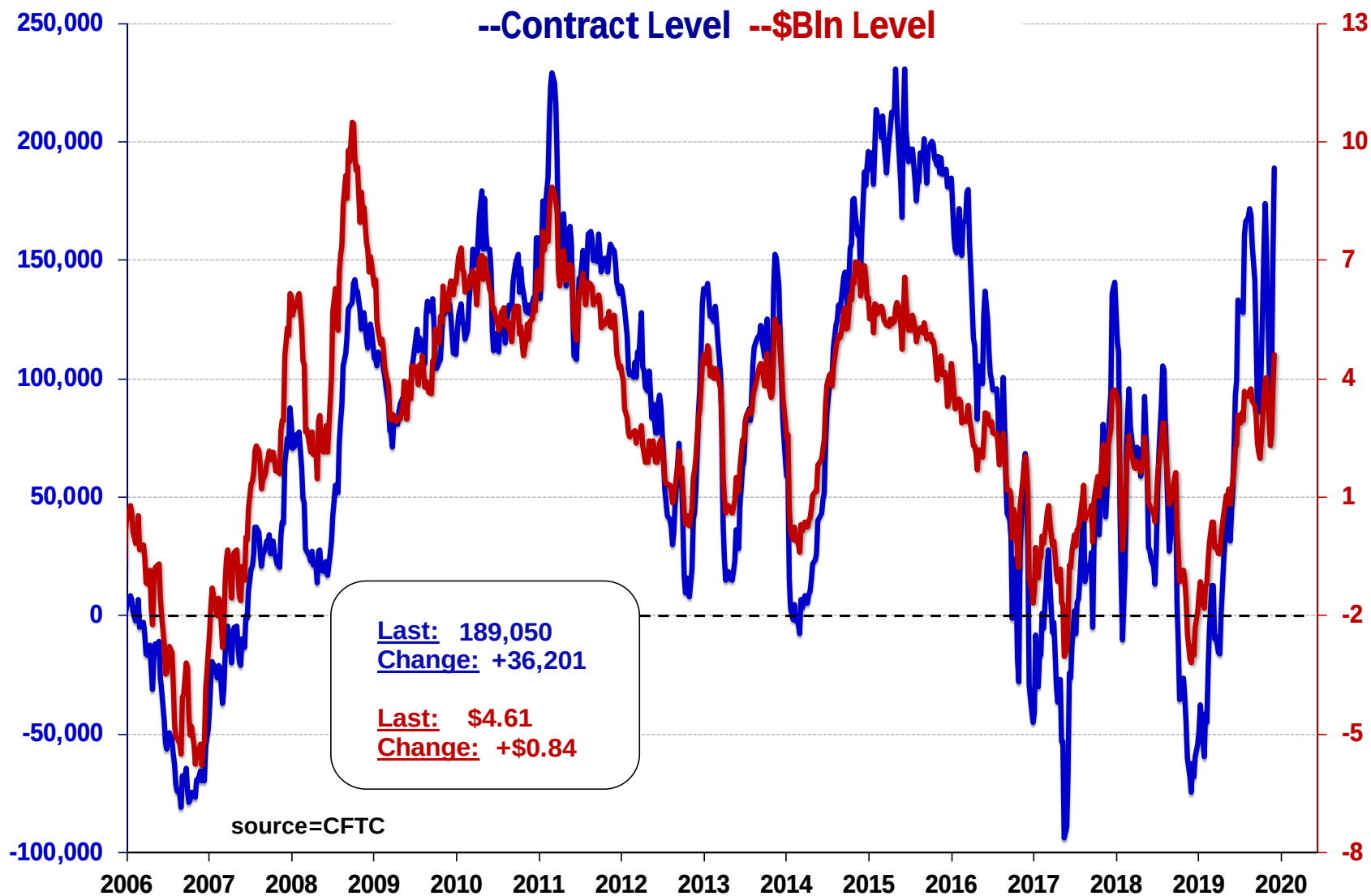
--Longs --Shorts

Last: 619,097
Change: +33,198

Last: 430,047
Change: -3,003

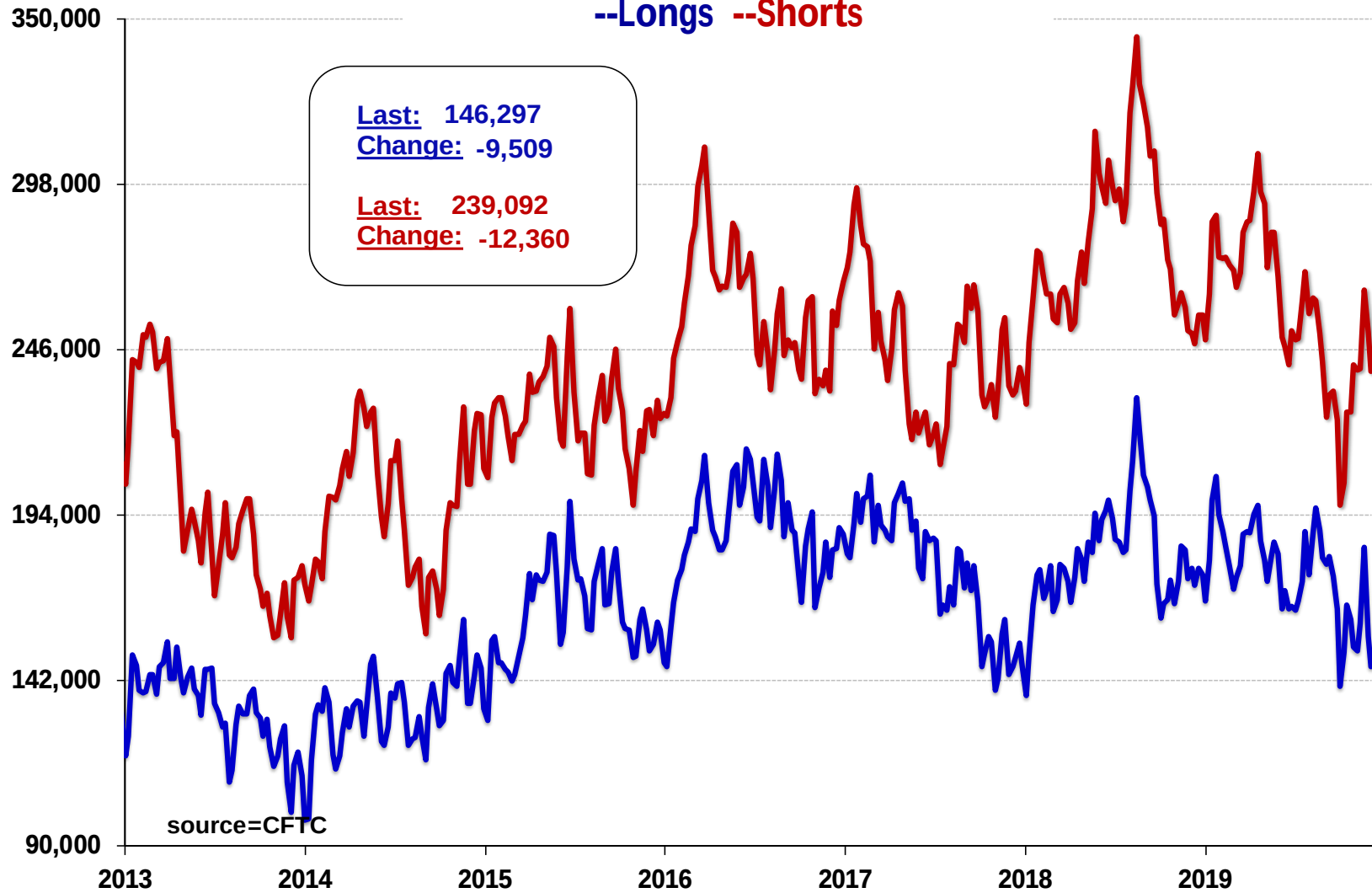


Natural Gas - Net Commercial Position

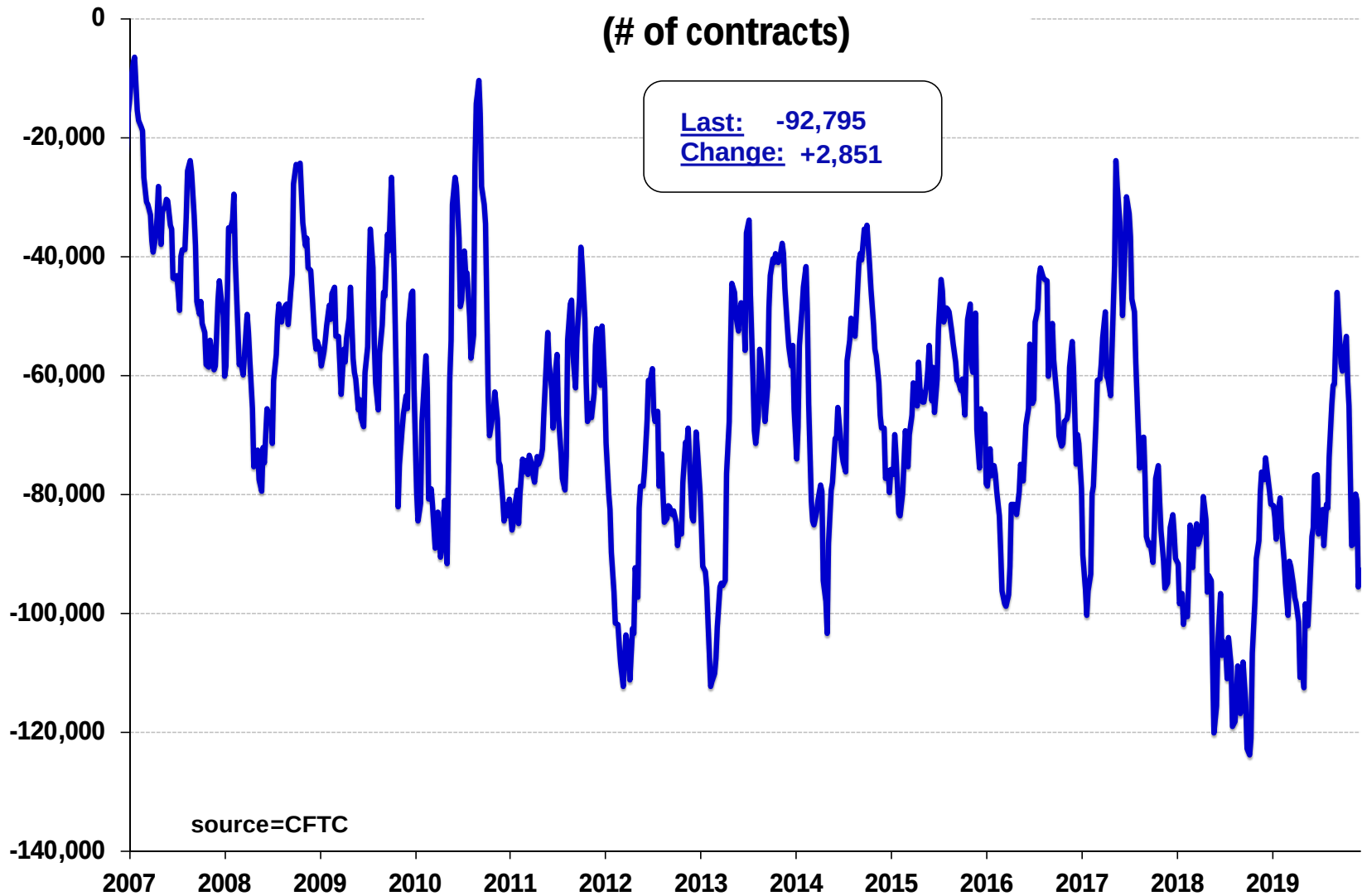


RBOB Gas Commercial (# of contracts)

--Longs --Shorts

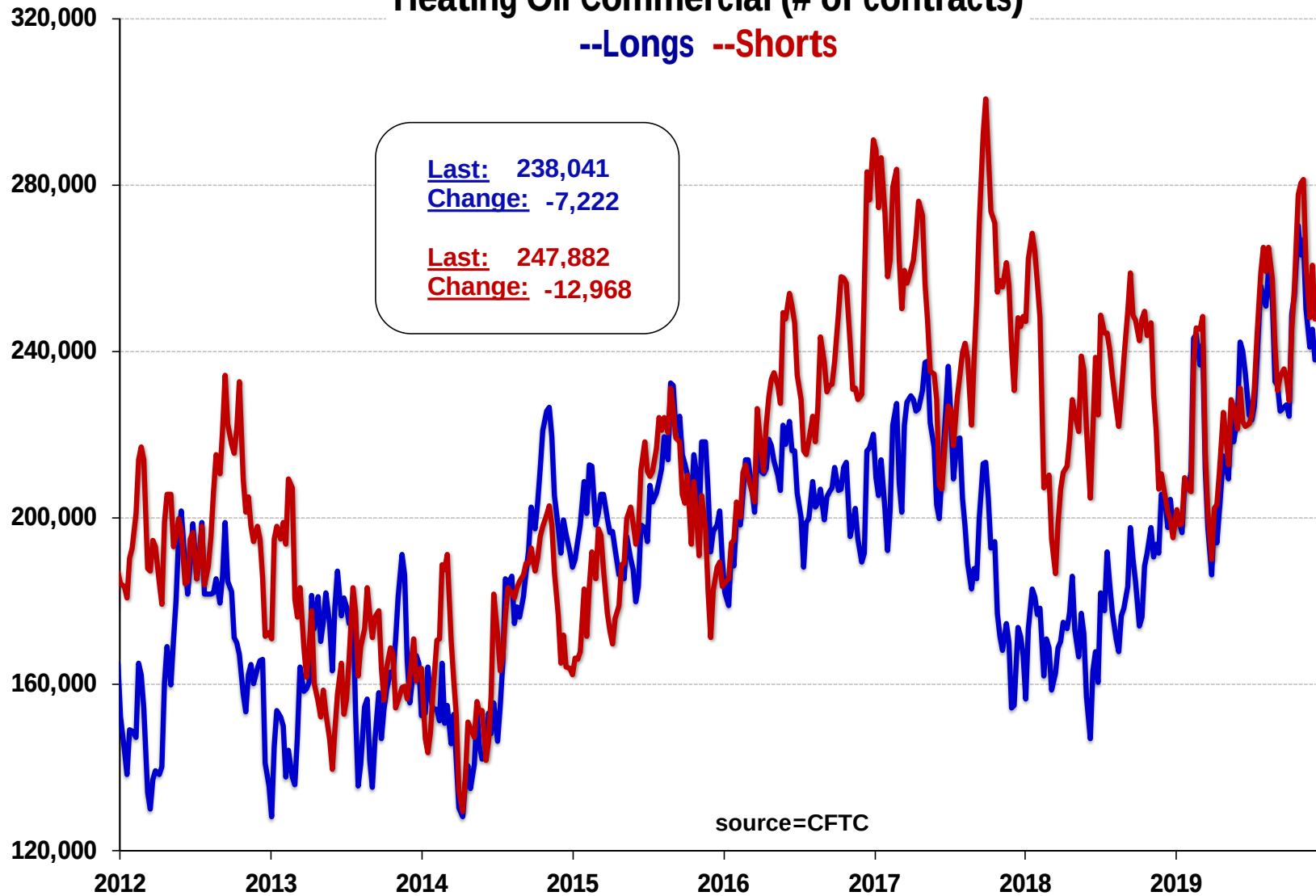


RBOB Gas - Net Commercial Position (# of contracts)

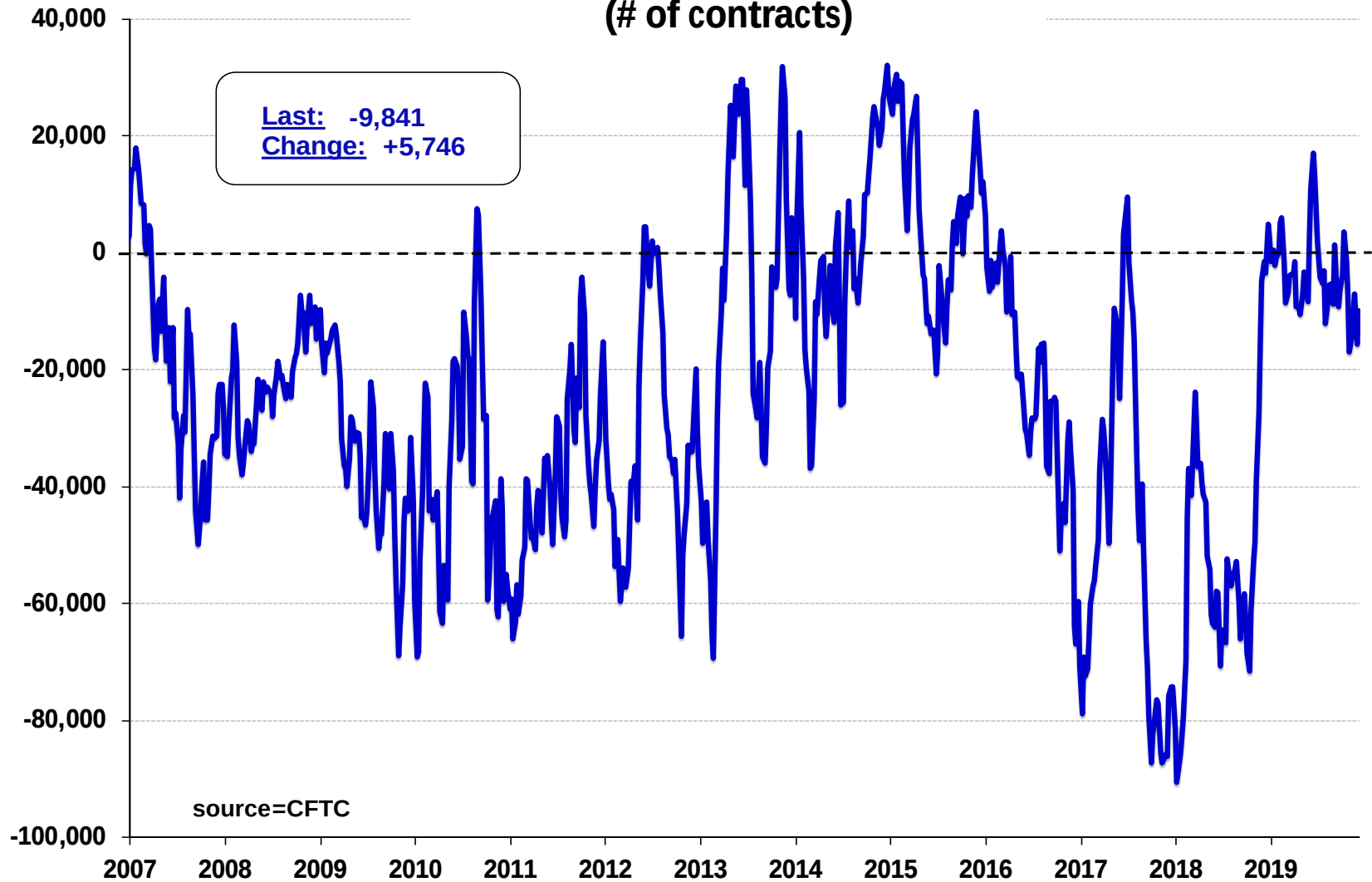


Heating Oil Commercial (# of contracts)

--Longs --Shorts



Heating Oil - Net Commercial Position (# of contracts)

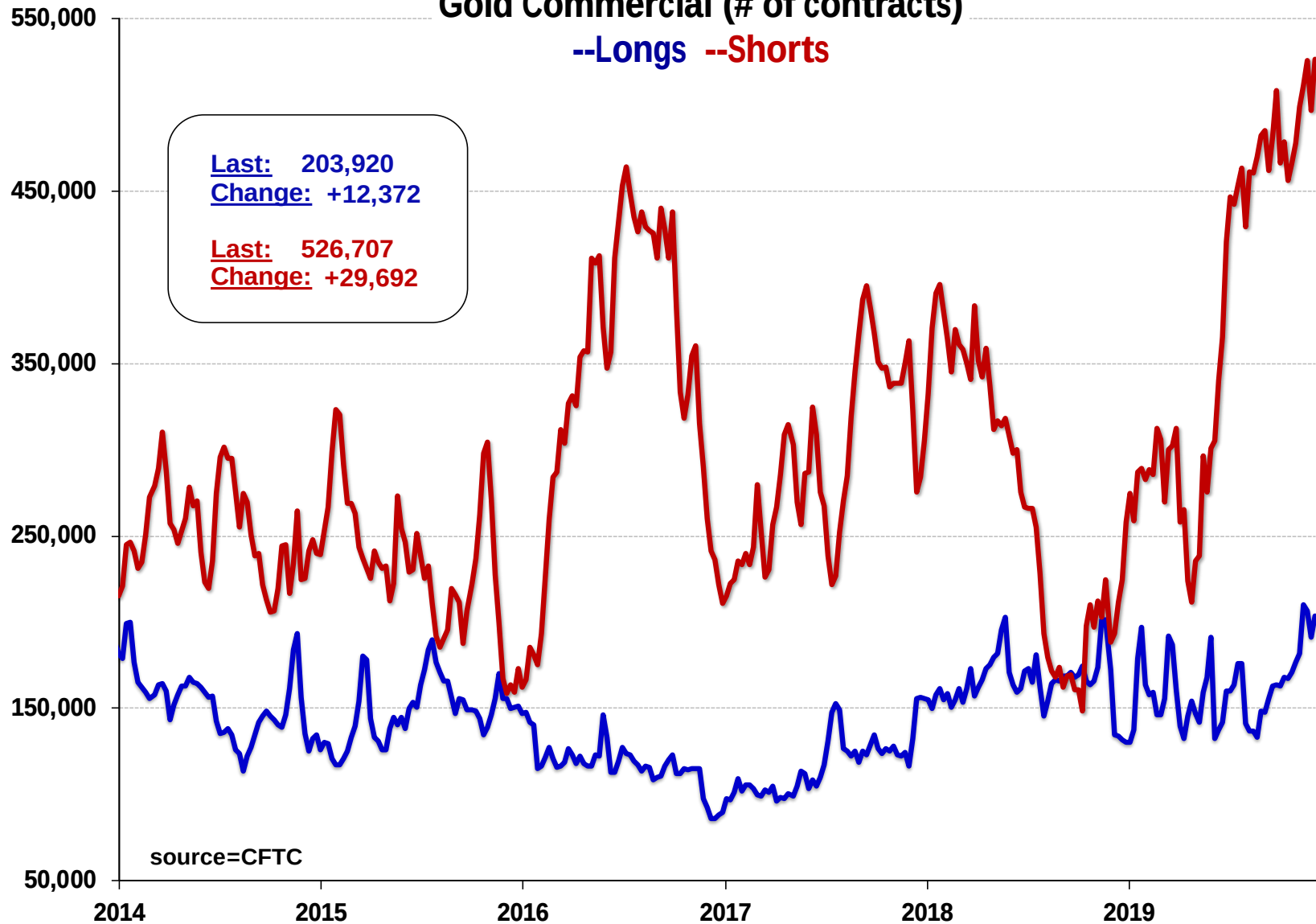


Gold Commercial (# of contracts)

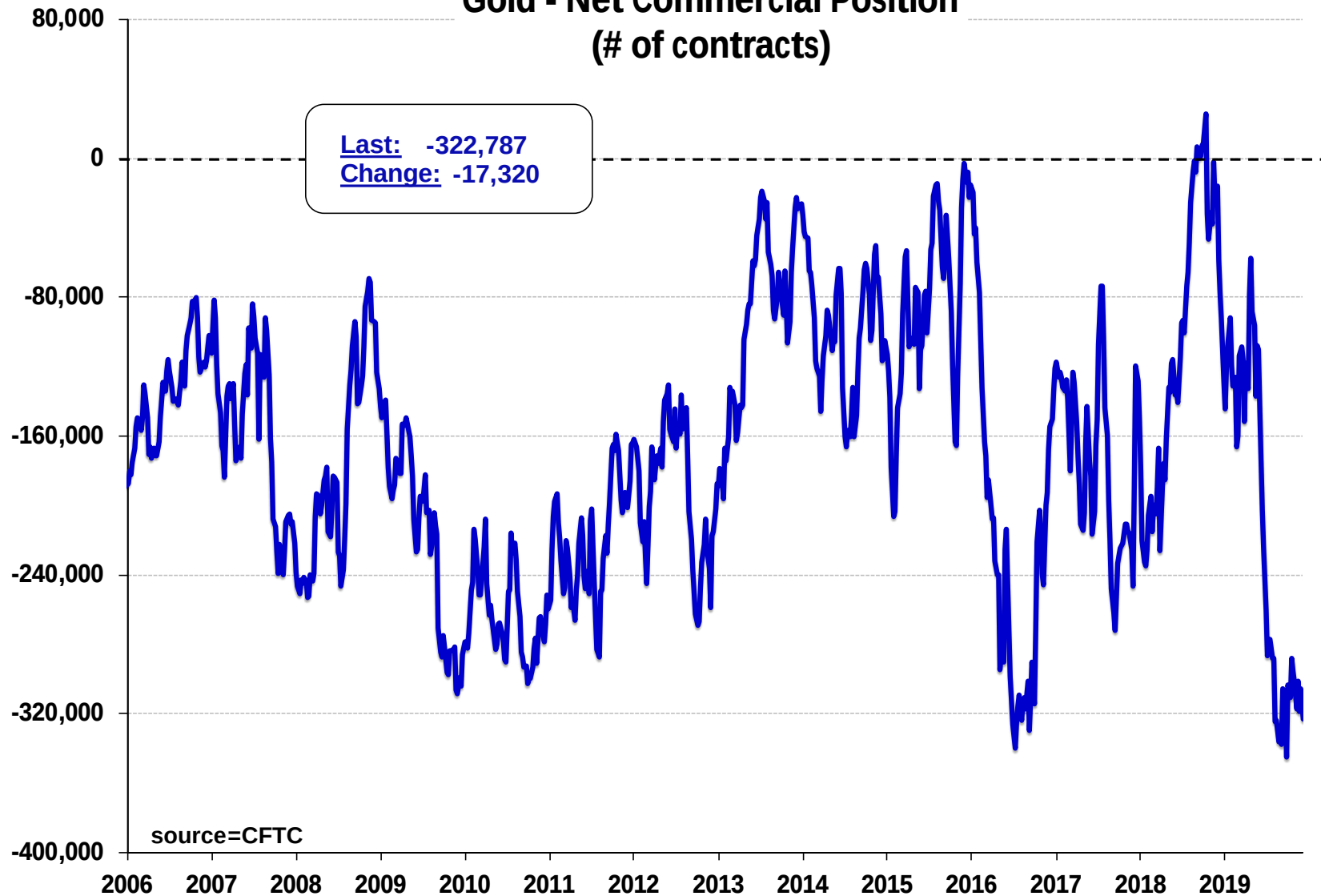
--Longs --Shorts

Last: 203,920
Change: +12,372

Last: 526,707
Change: +29,692



Gold - Net Commercial Position (# of contracts)

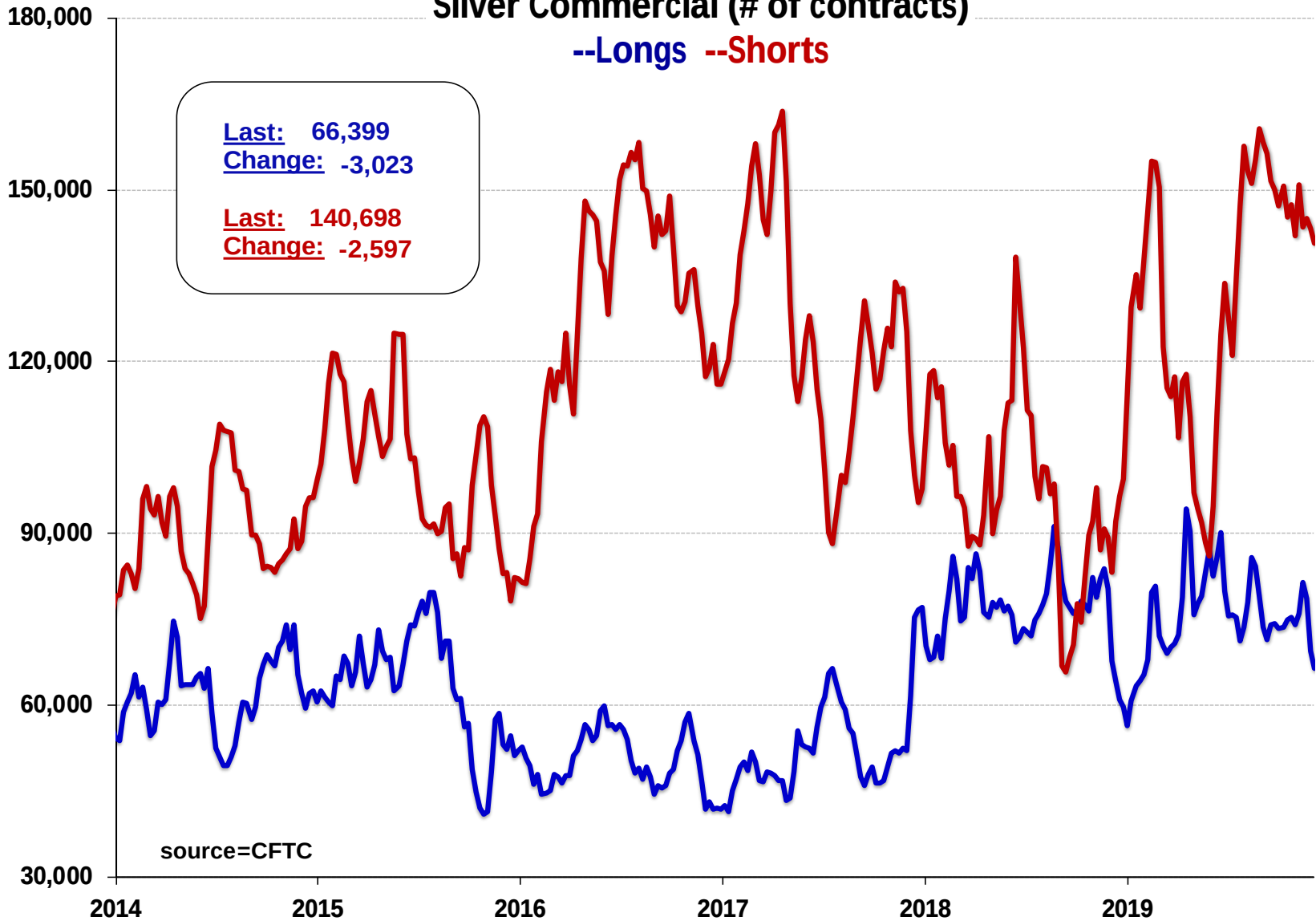


Silver Commercial (# of contracts)

--Longs --Shorts

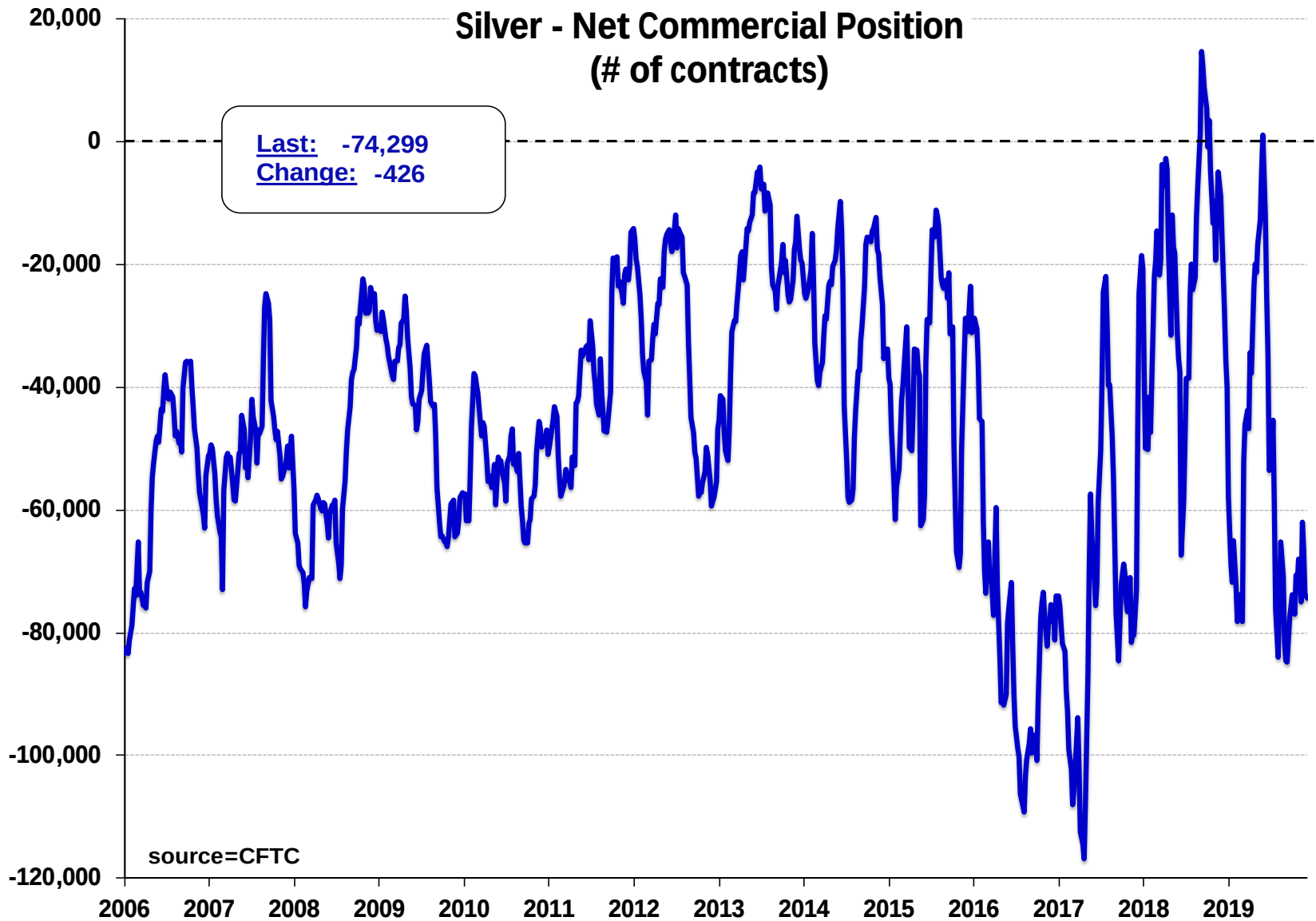
Last: 66,399
Change: -3,023

Last: 140,698
Change: -2,597



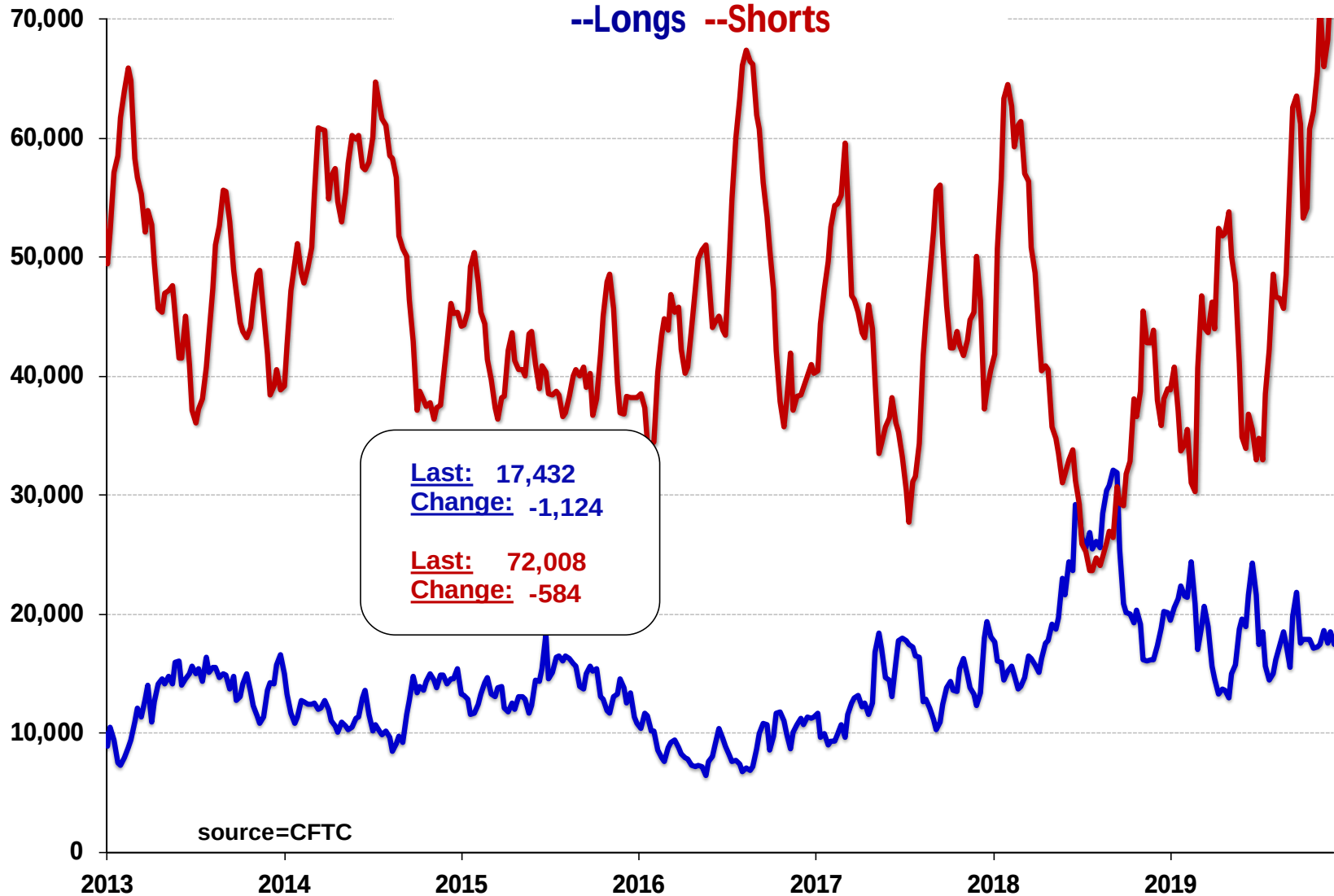
Silver - Net Commercial Position (# of contracts)

Last: -74,299
Change: -426



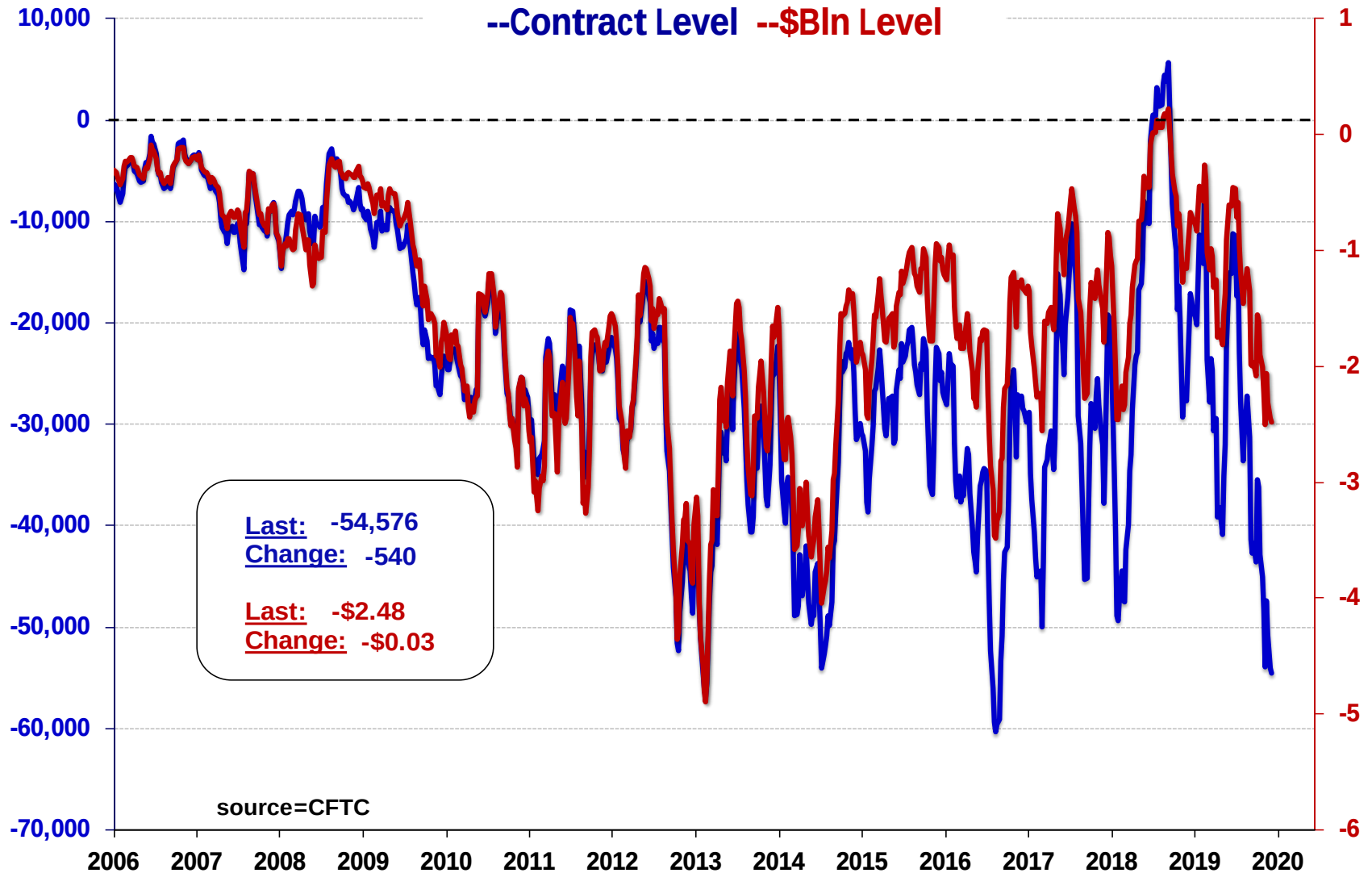
Platinum Commercial (# of contracts)

--Longs --Shorts



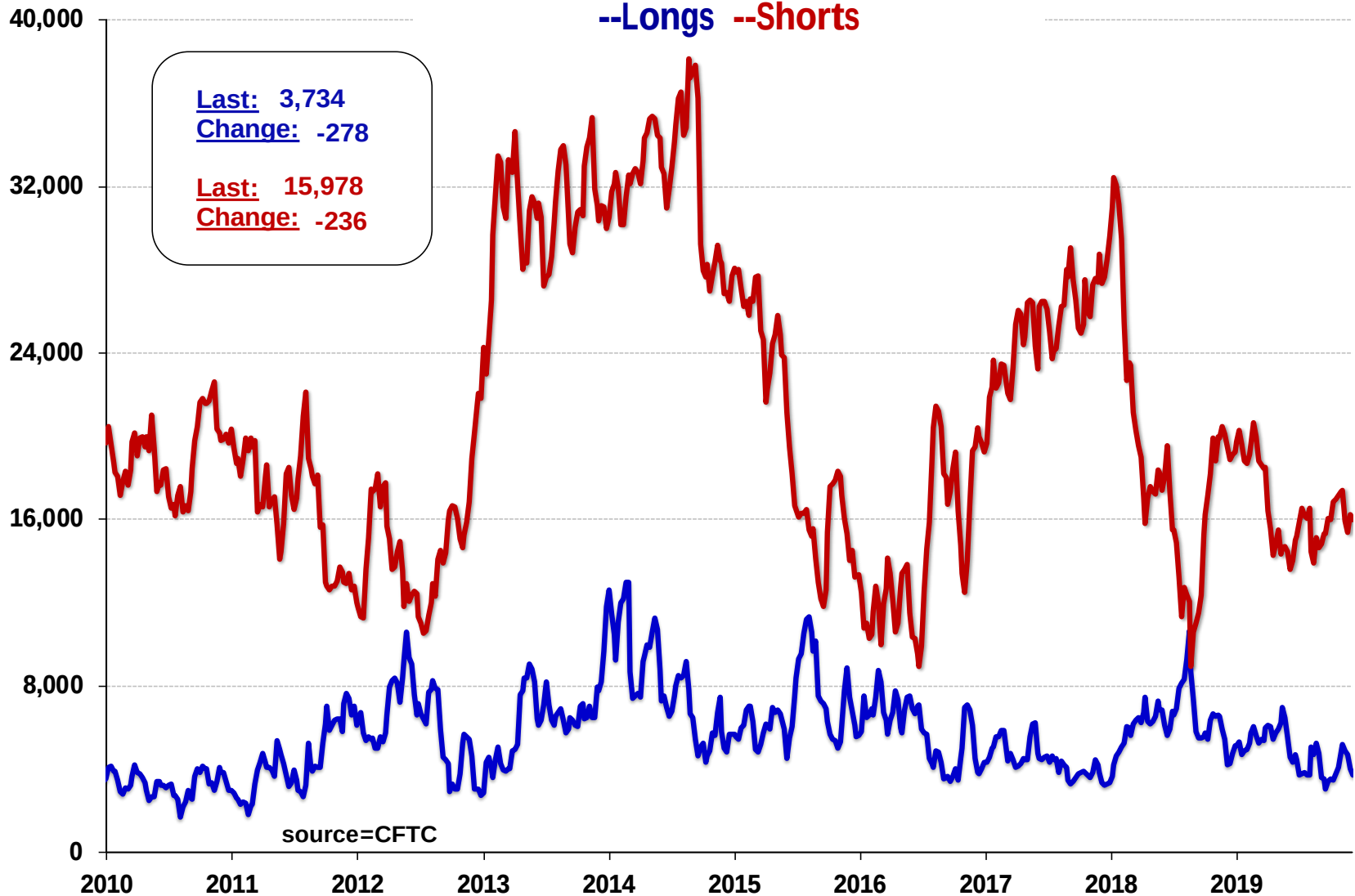
Platinum - Net Commercial Position

--Contract Level --\$Bln Level

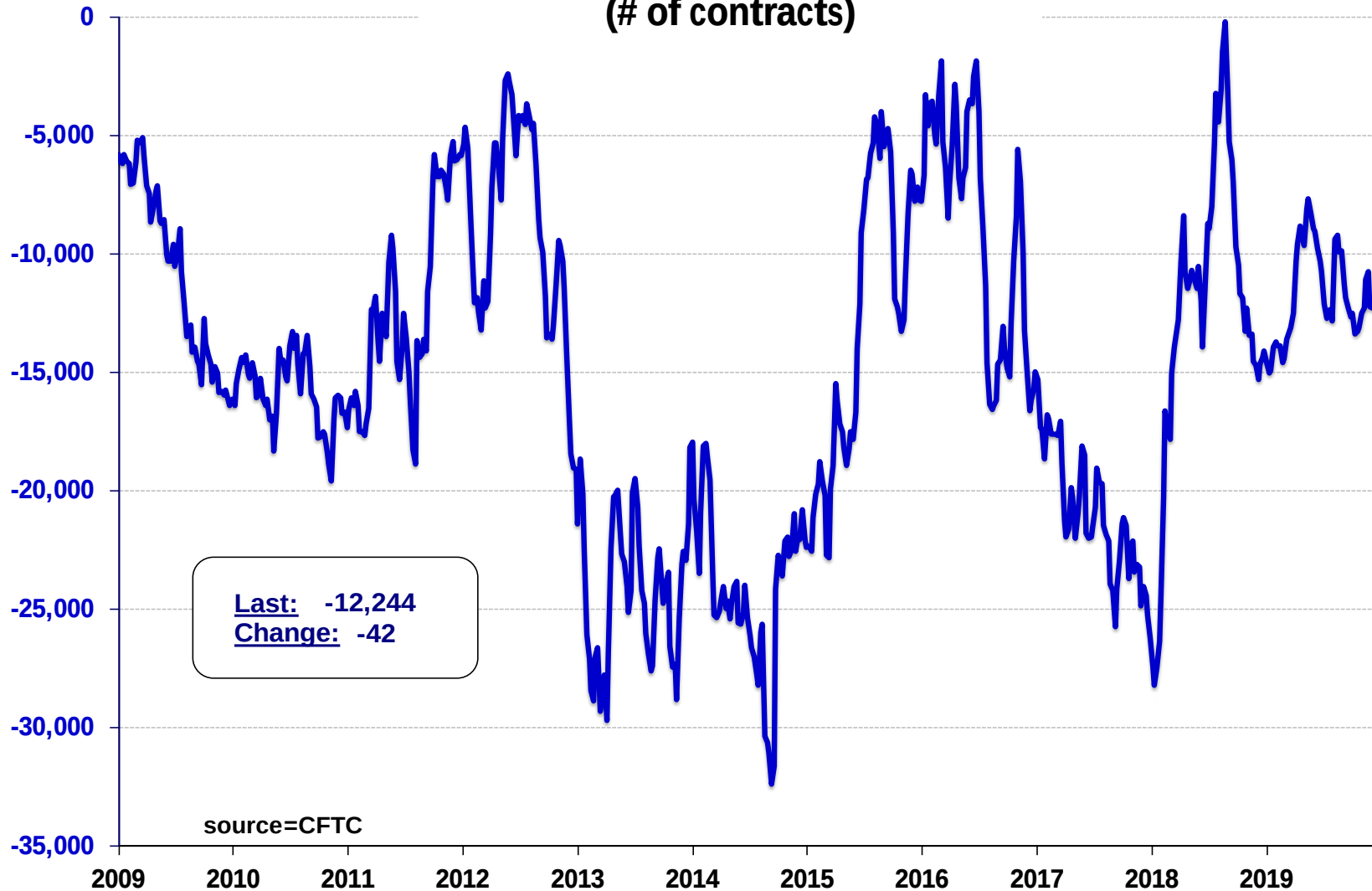


Palladium Commercial (# of contracts)

--Longs --Shorts



Palladium - Net Commercial Position (# of contracts)

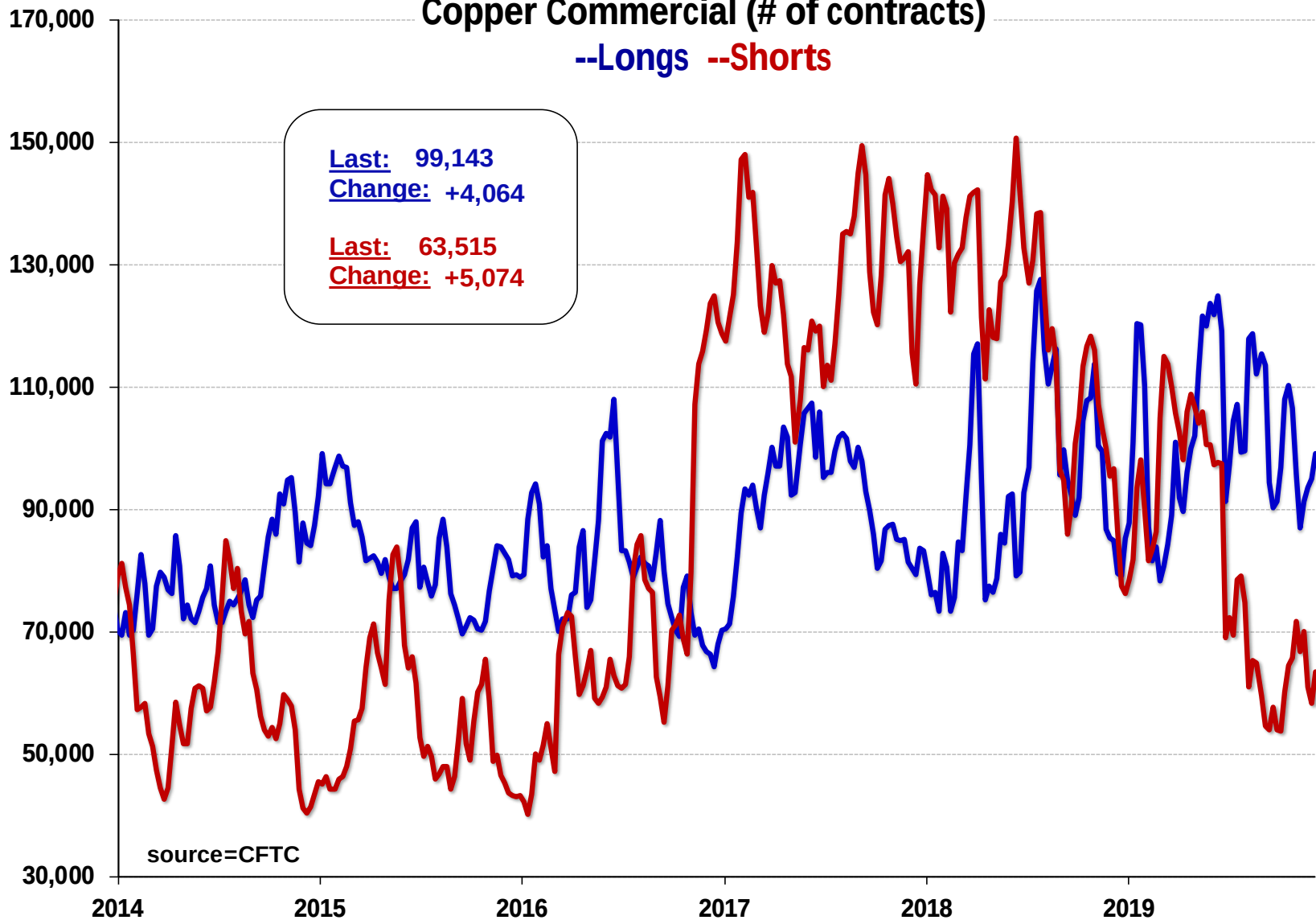


Copper Commercial (# of contracts)

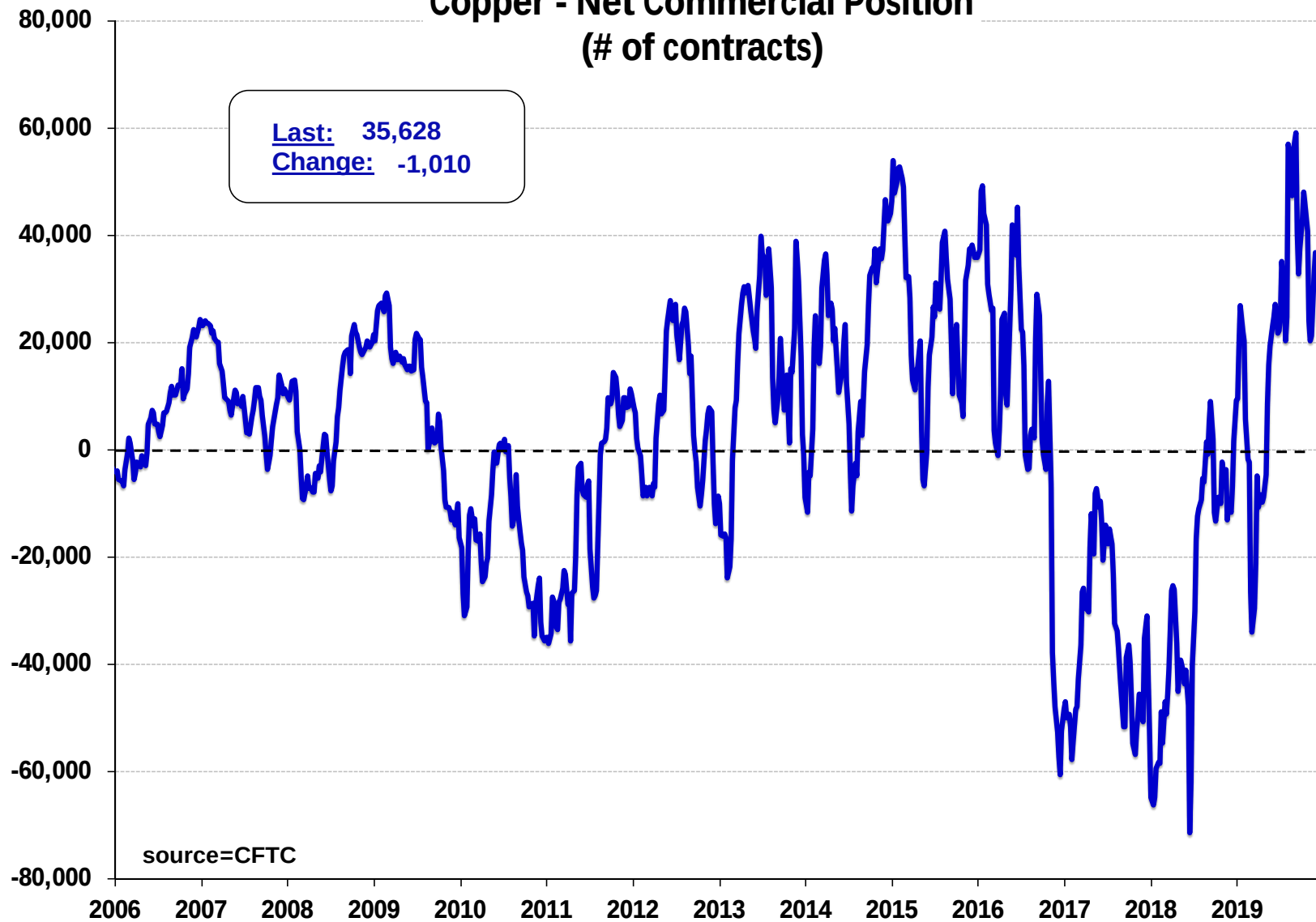
--Longs --Shorts

Last: 99,143
Change: +4,064

Last: 63,515
Change: +5,074



Copper - Net Commercial Position (# of contracts)

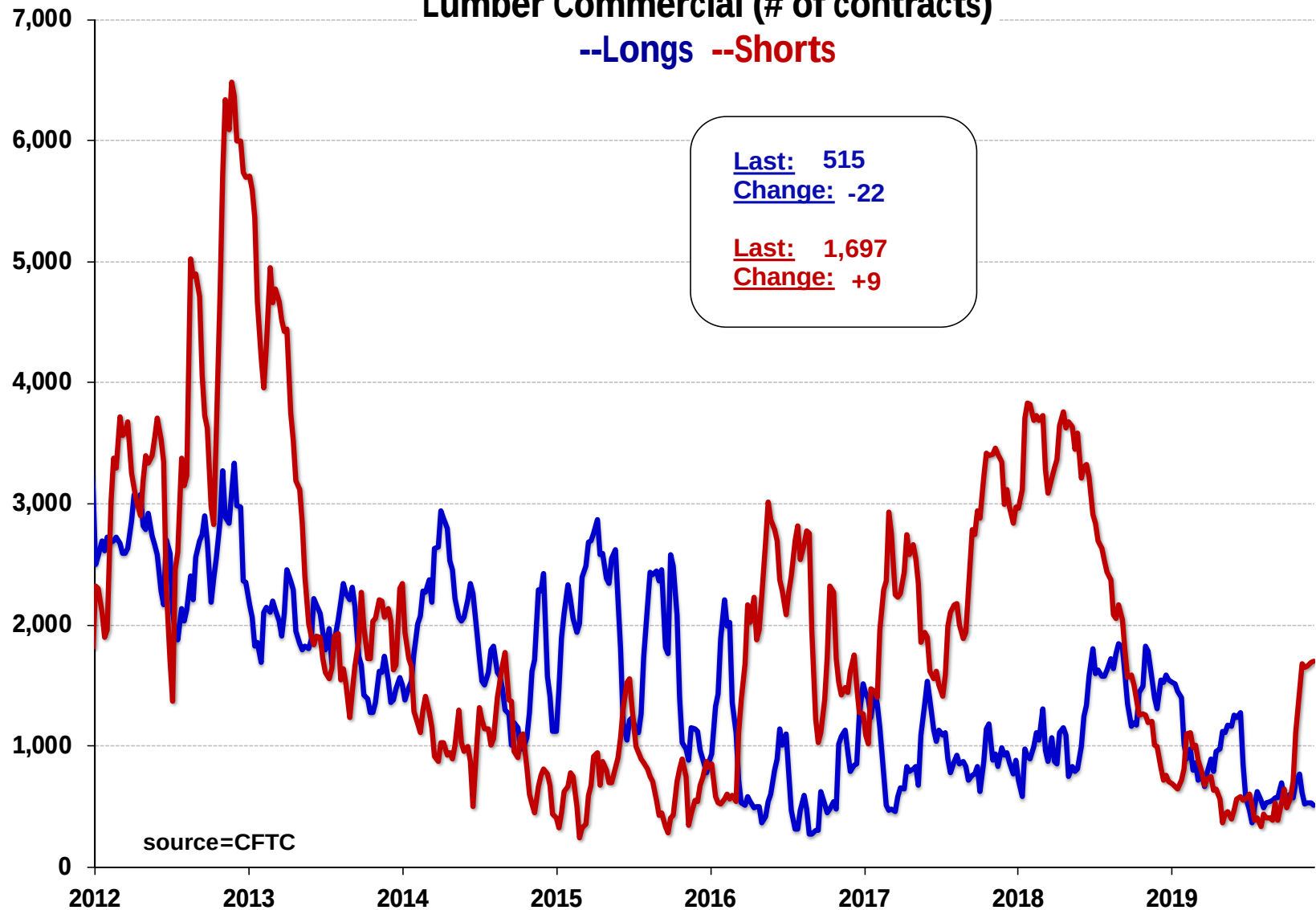


Lumber Commercial (# of contracts)

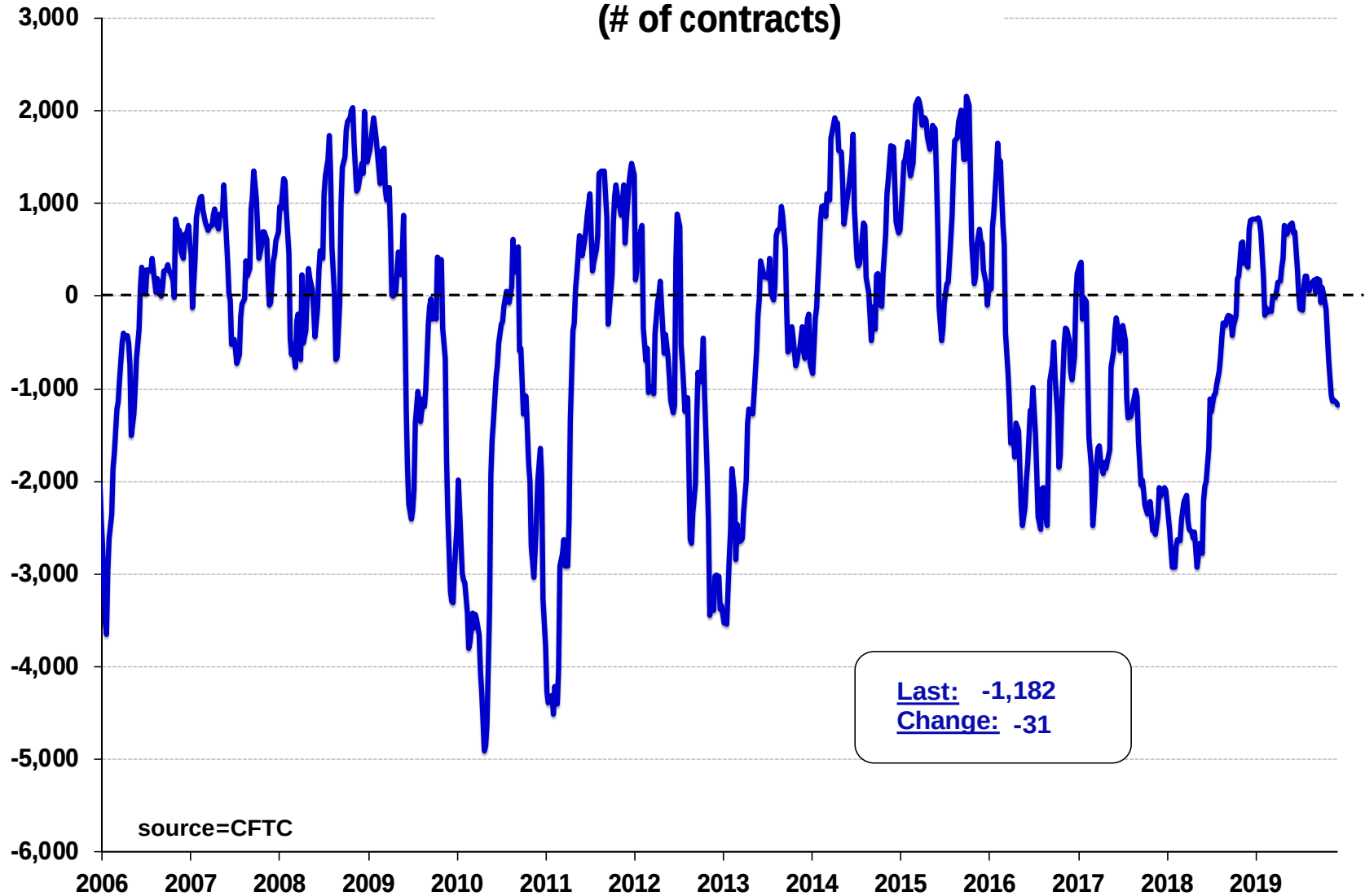
--Longs --Shorts

Last: 515
Change: -22

Last: 1,697
Change: +9

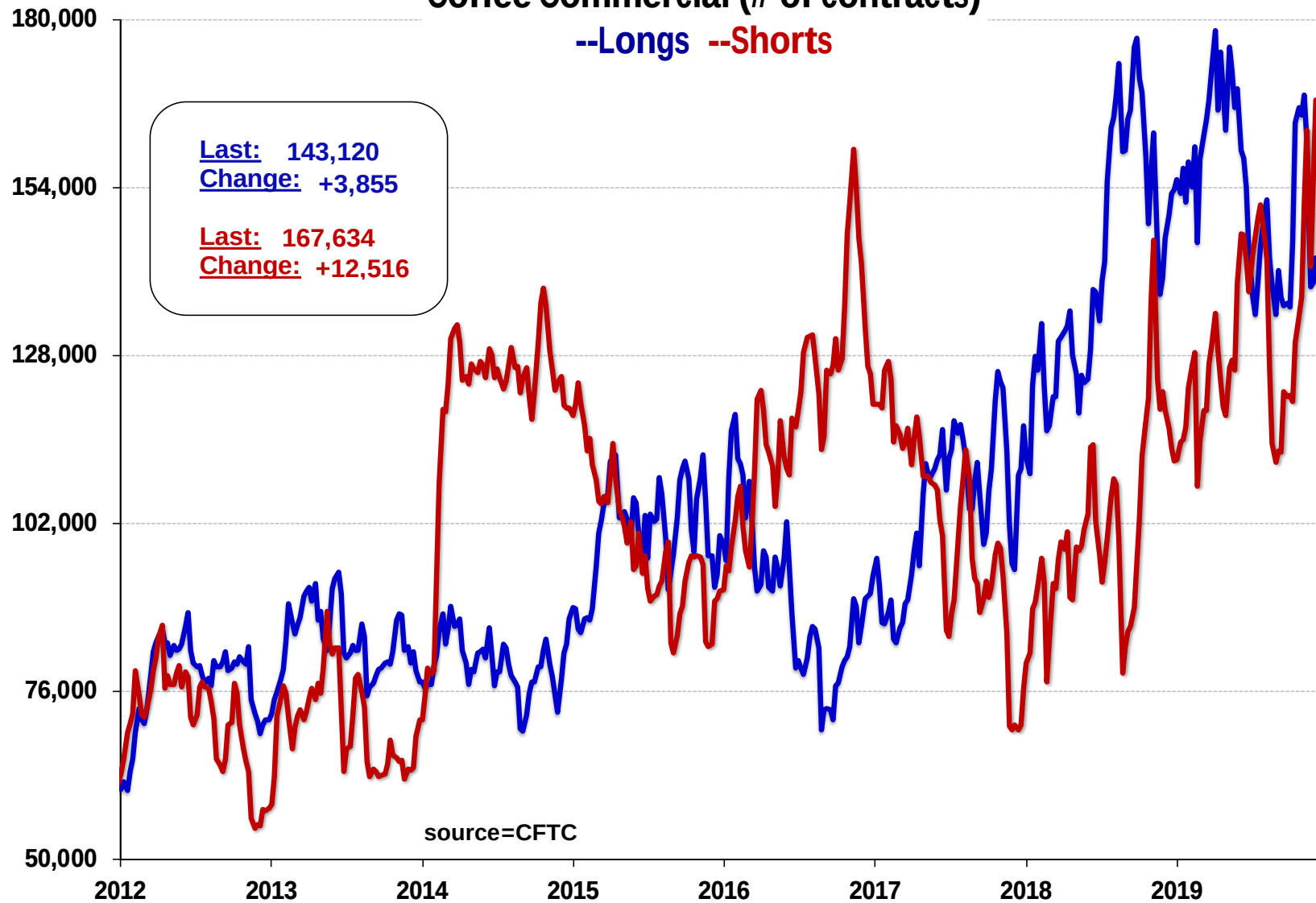


Lumber - Net Commercial Position (# of contracts)



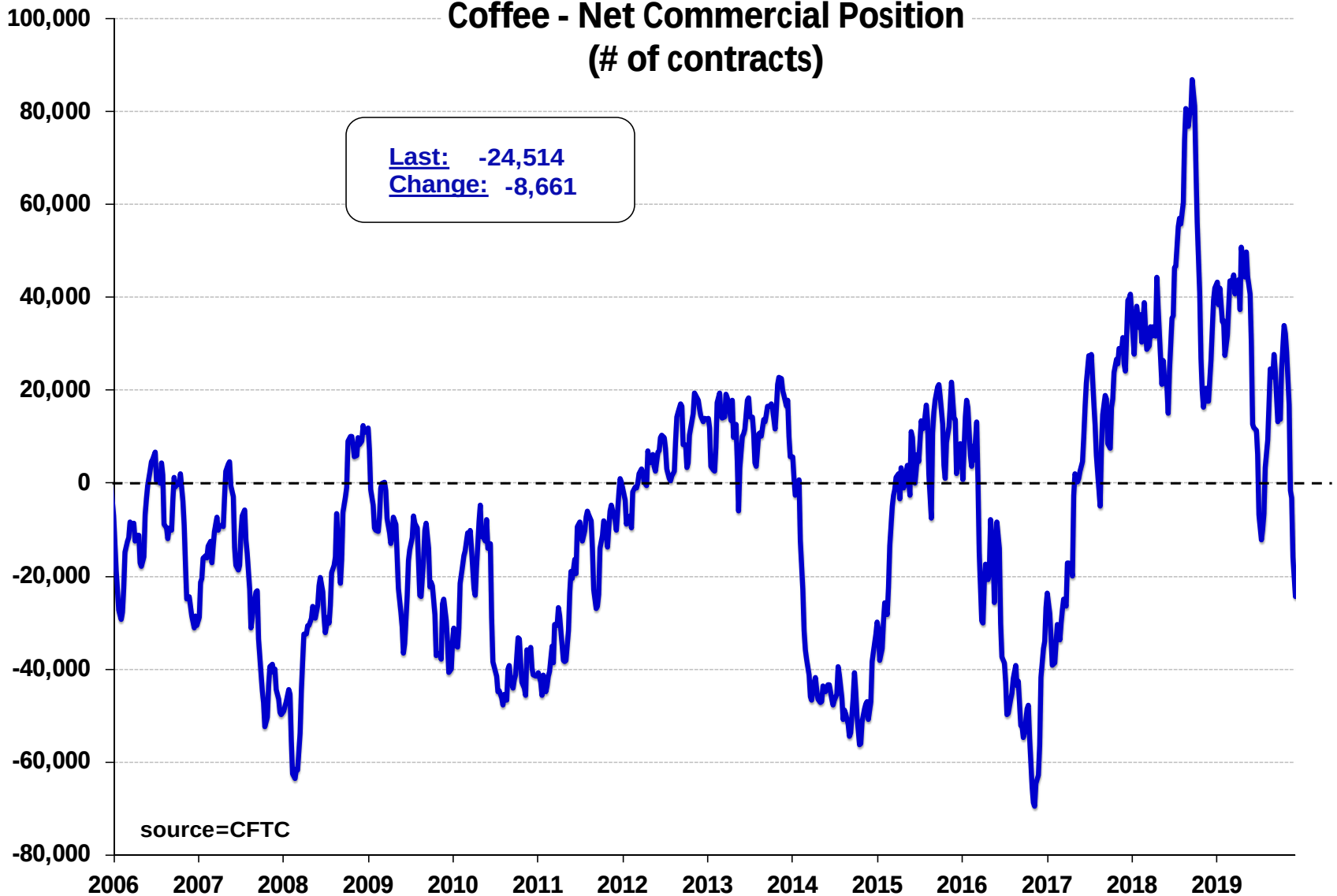
Coffee Commercial (# of contracts)

--Longs --Shorts



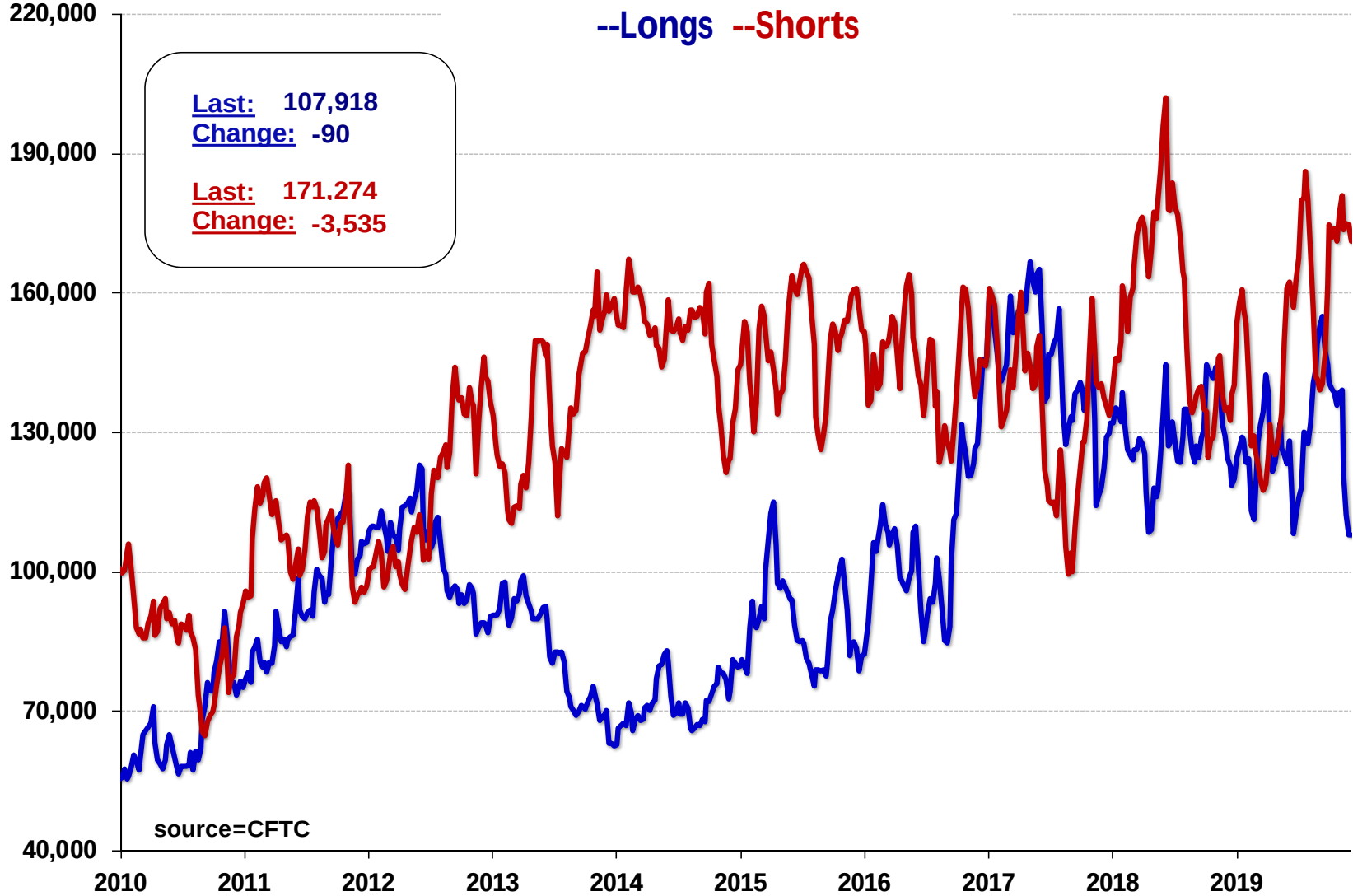
Coffee - Net Commercial Position (# of contracts)

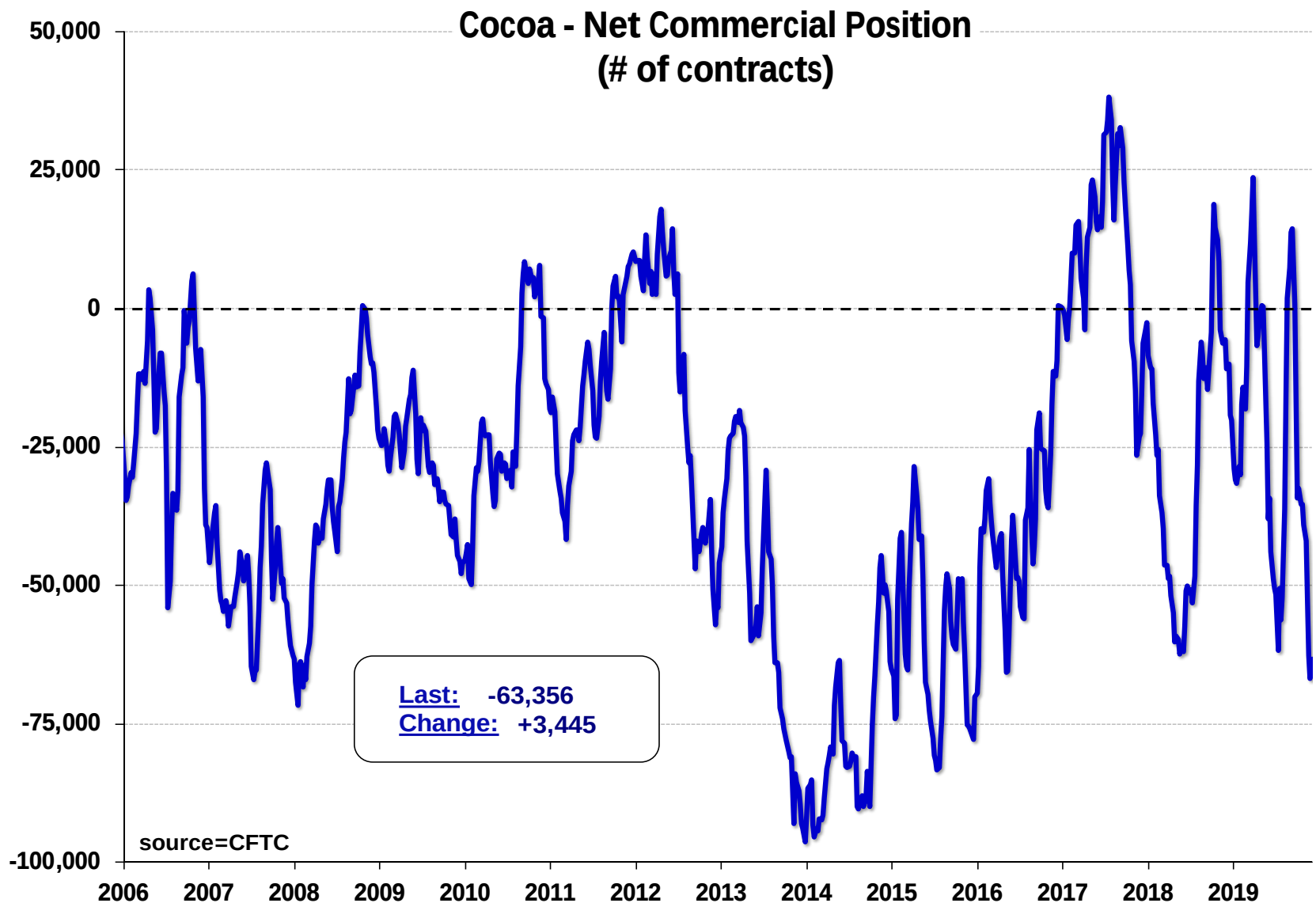
Last: -24,514
Change: -8,661



Cocoa Commercial (# of contracts)

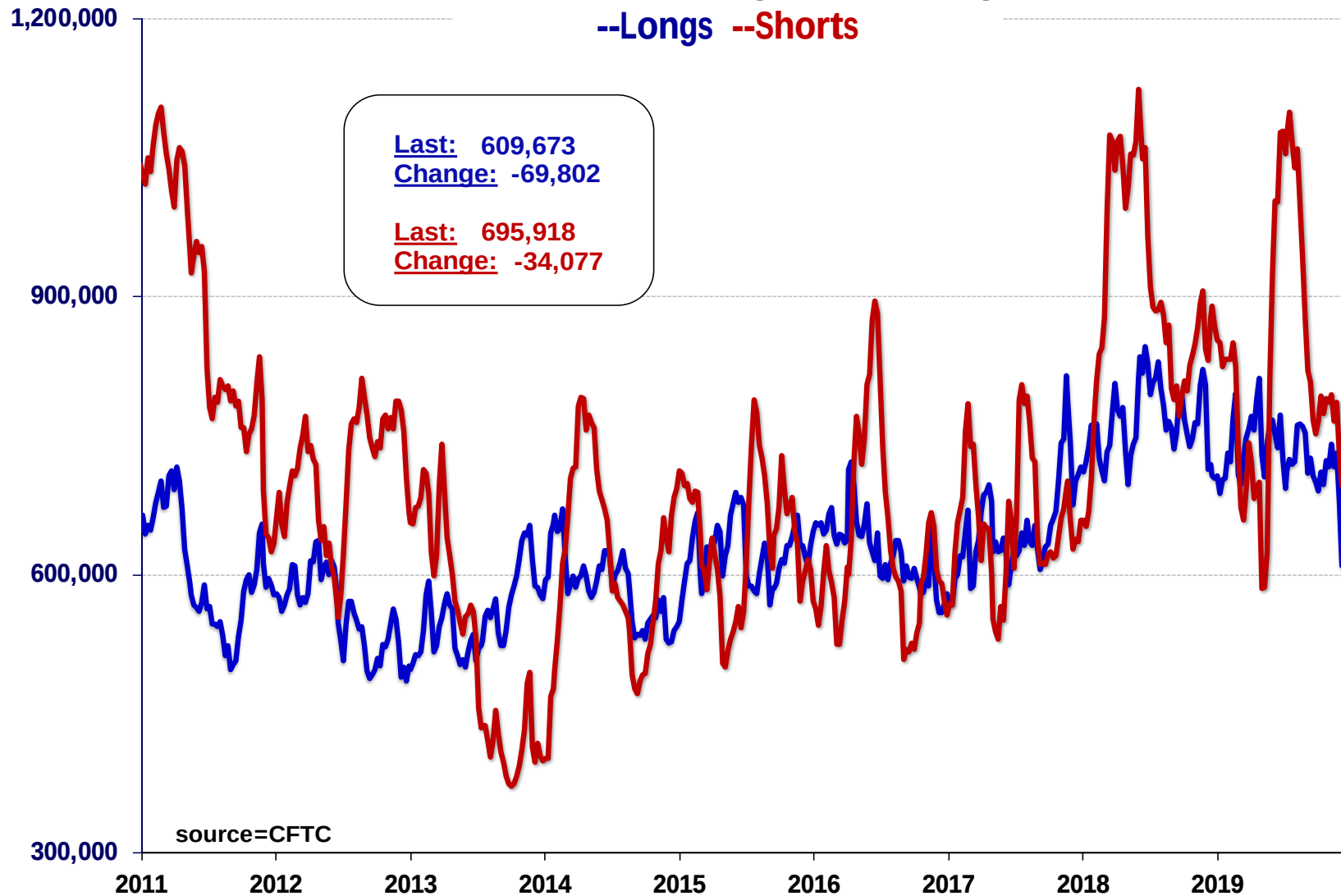
--Longs --Shorts



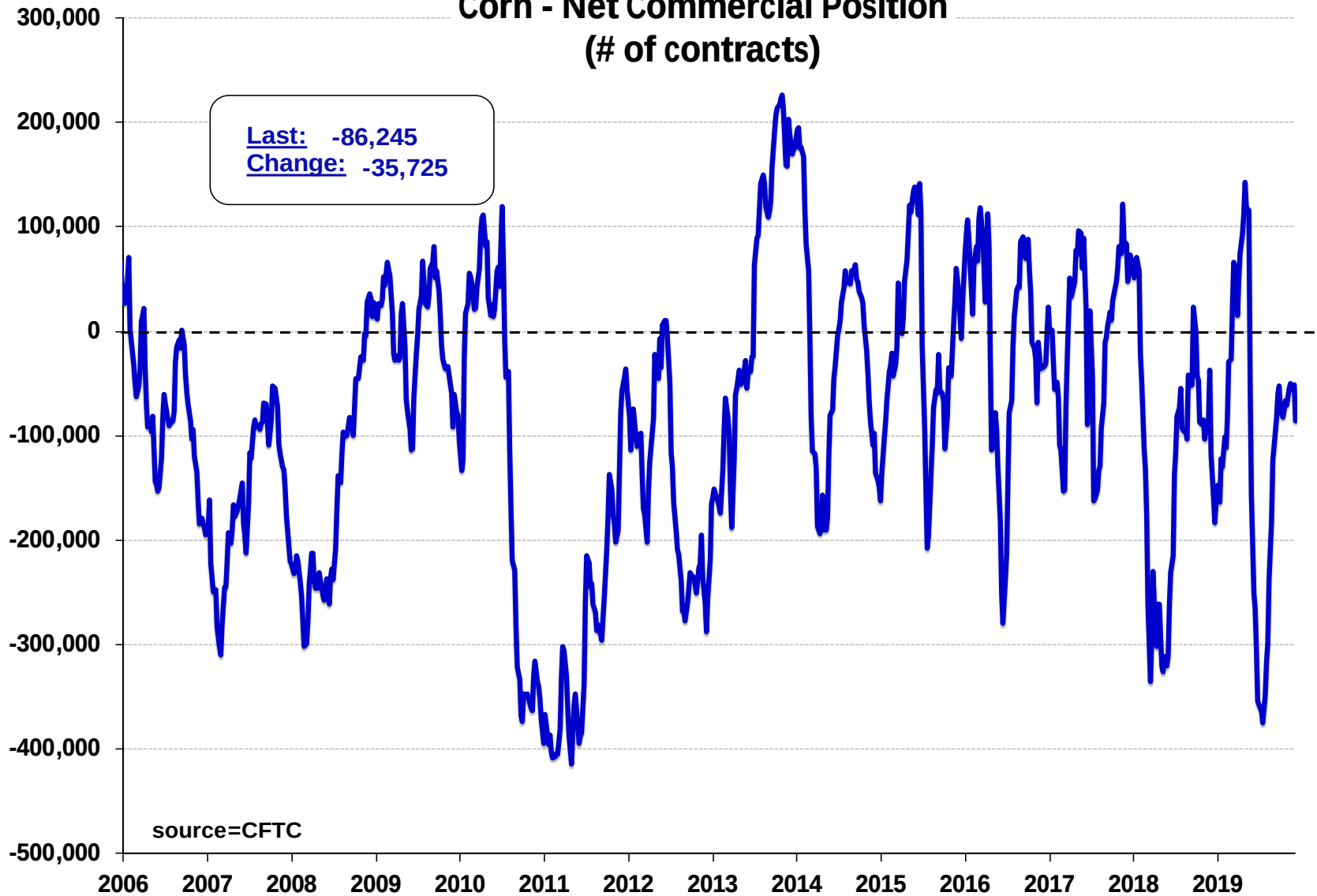


Corn Commercial (# of contracts)

--Longs --Shorts



Corn - Net Commercial Position (# of contracts)



Wheat Commercial (# of contracts)

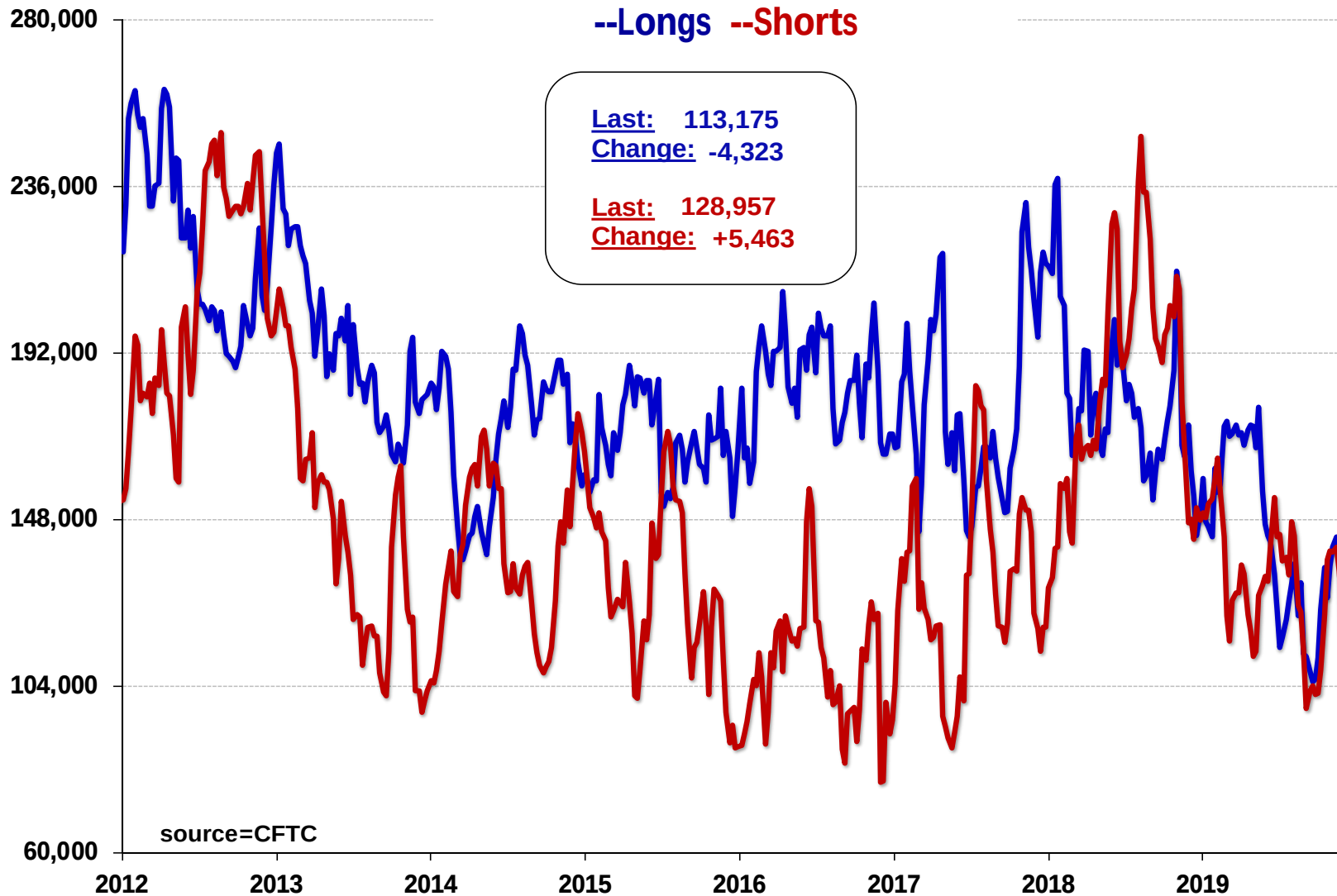
--Longs --Shorts

Last: 113,175

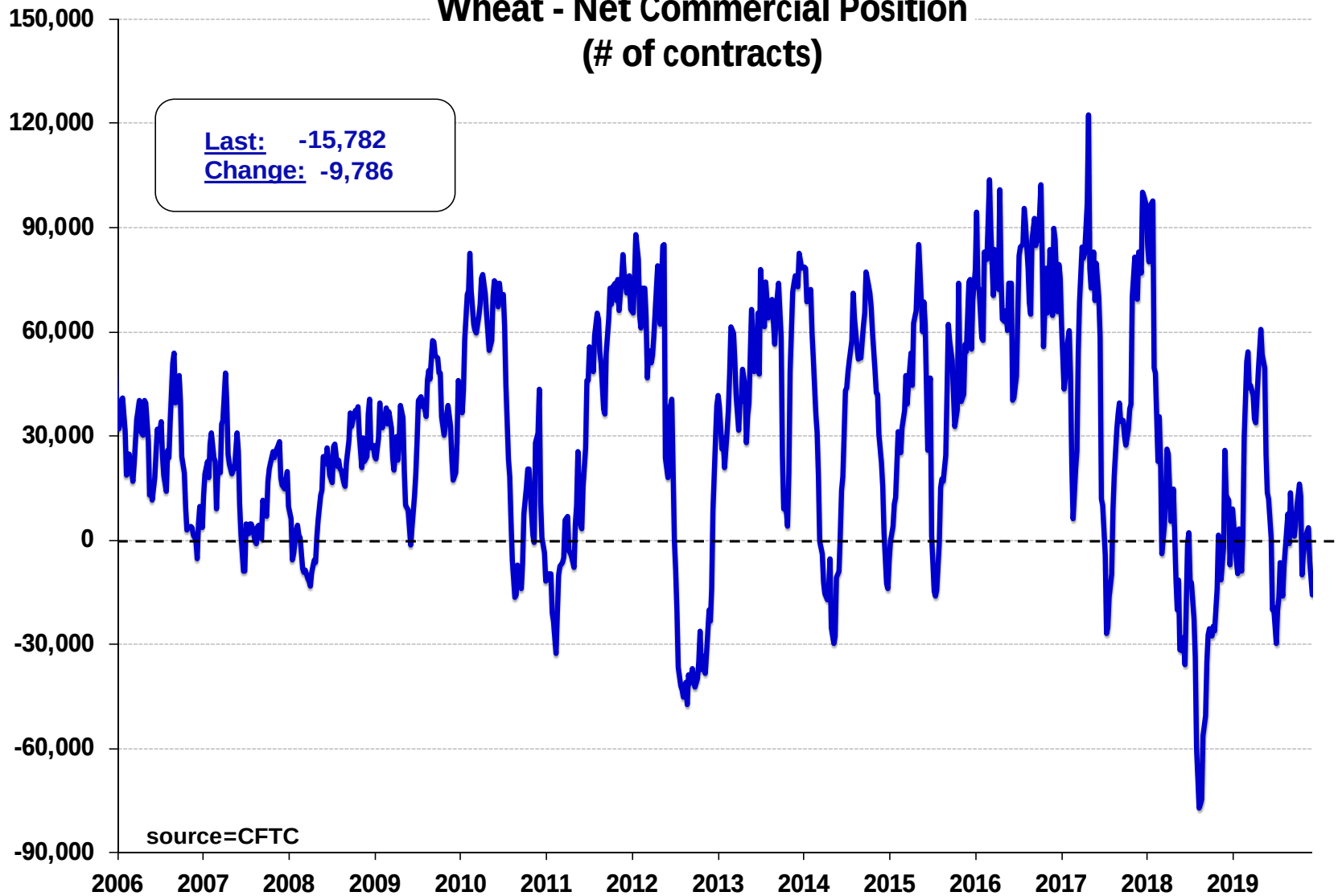
Change: -4,323

Last: 128,957

Change: +5,463



Wheat - Net Commercial Position (# of contracts)

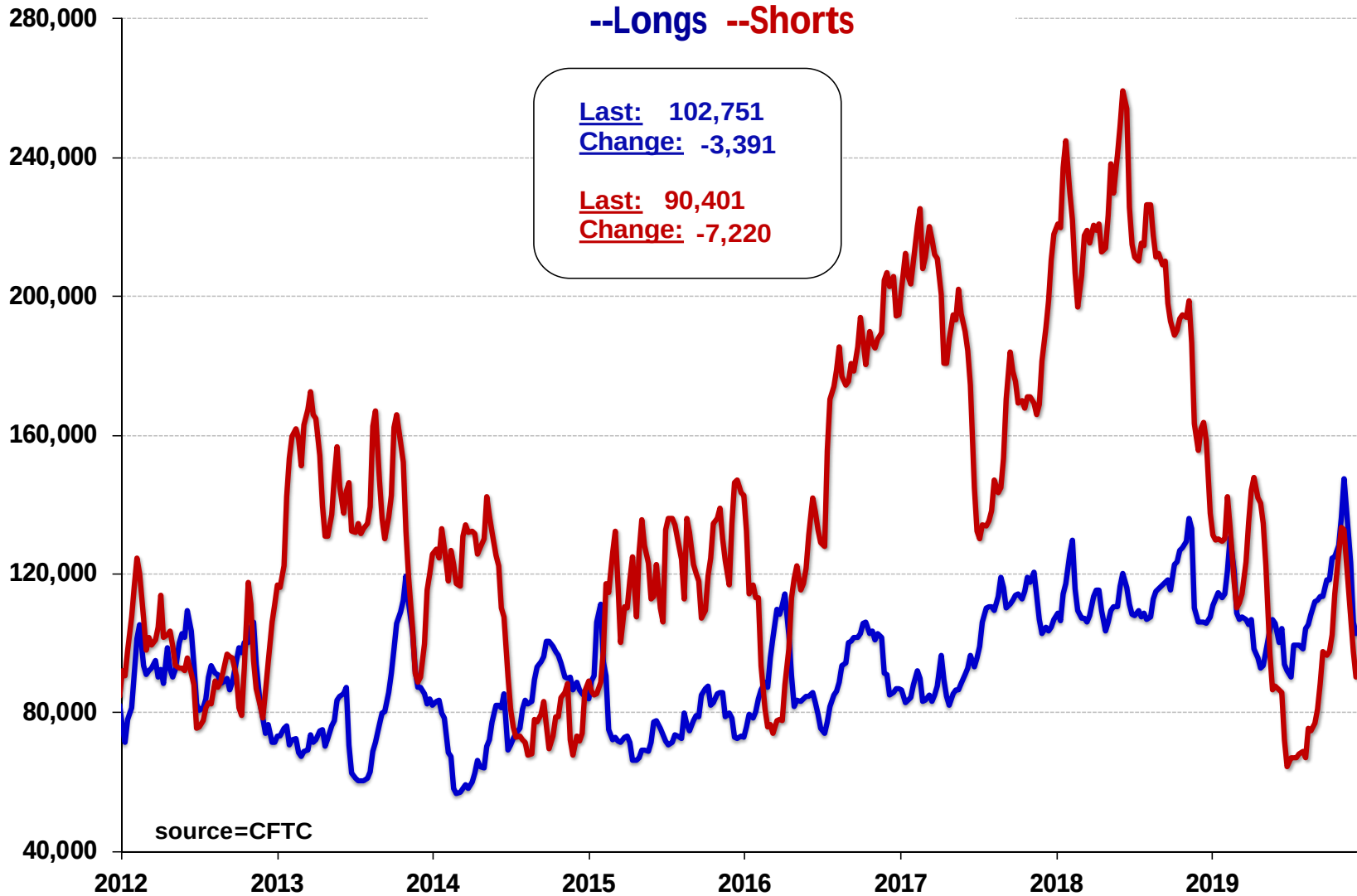


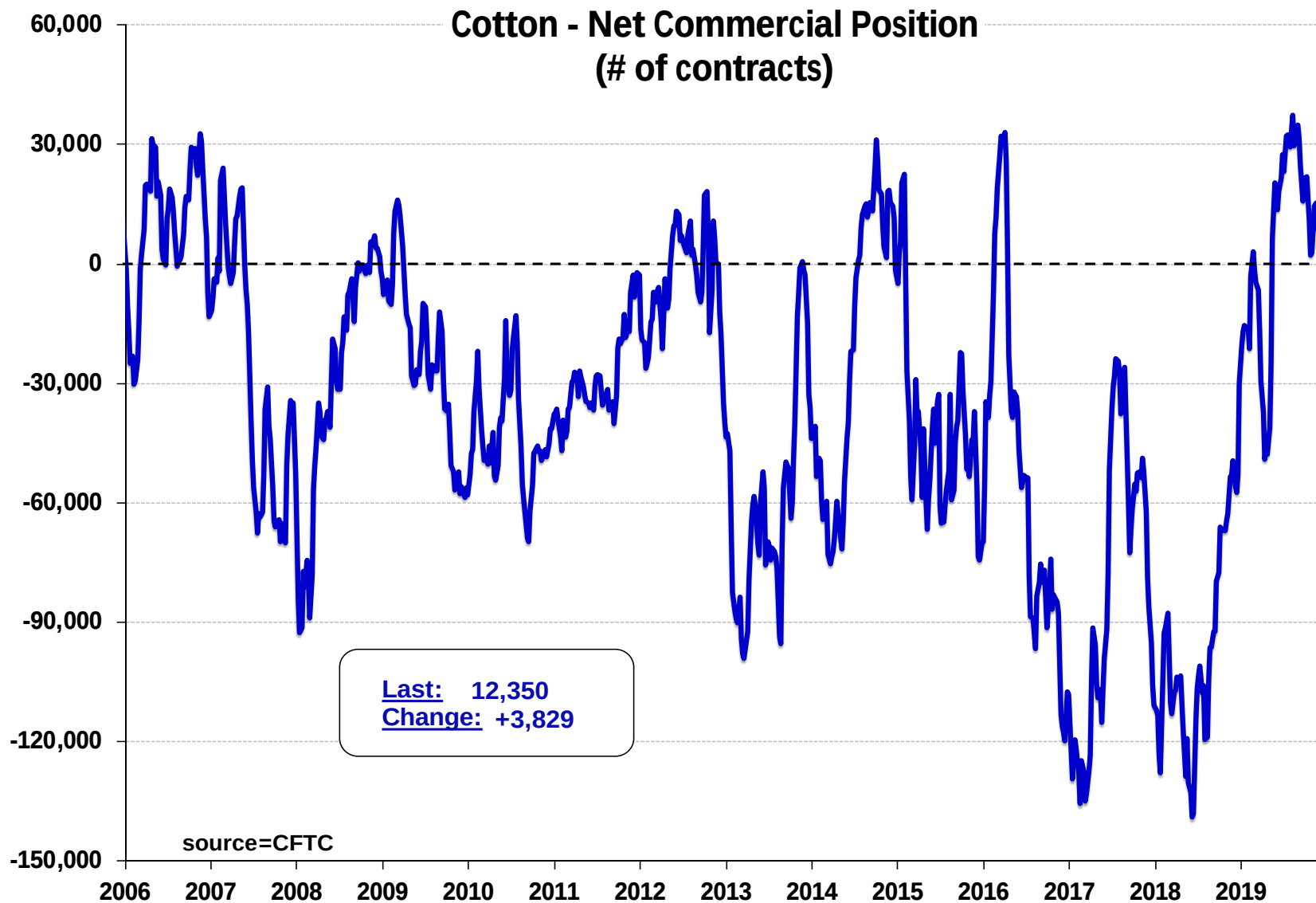
Cotton Commercial (# of contracts)

--Longs --Shorts

Last: 102,751
Change: -3,391

Last: 90,401
Change: -7,220



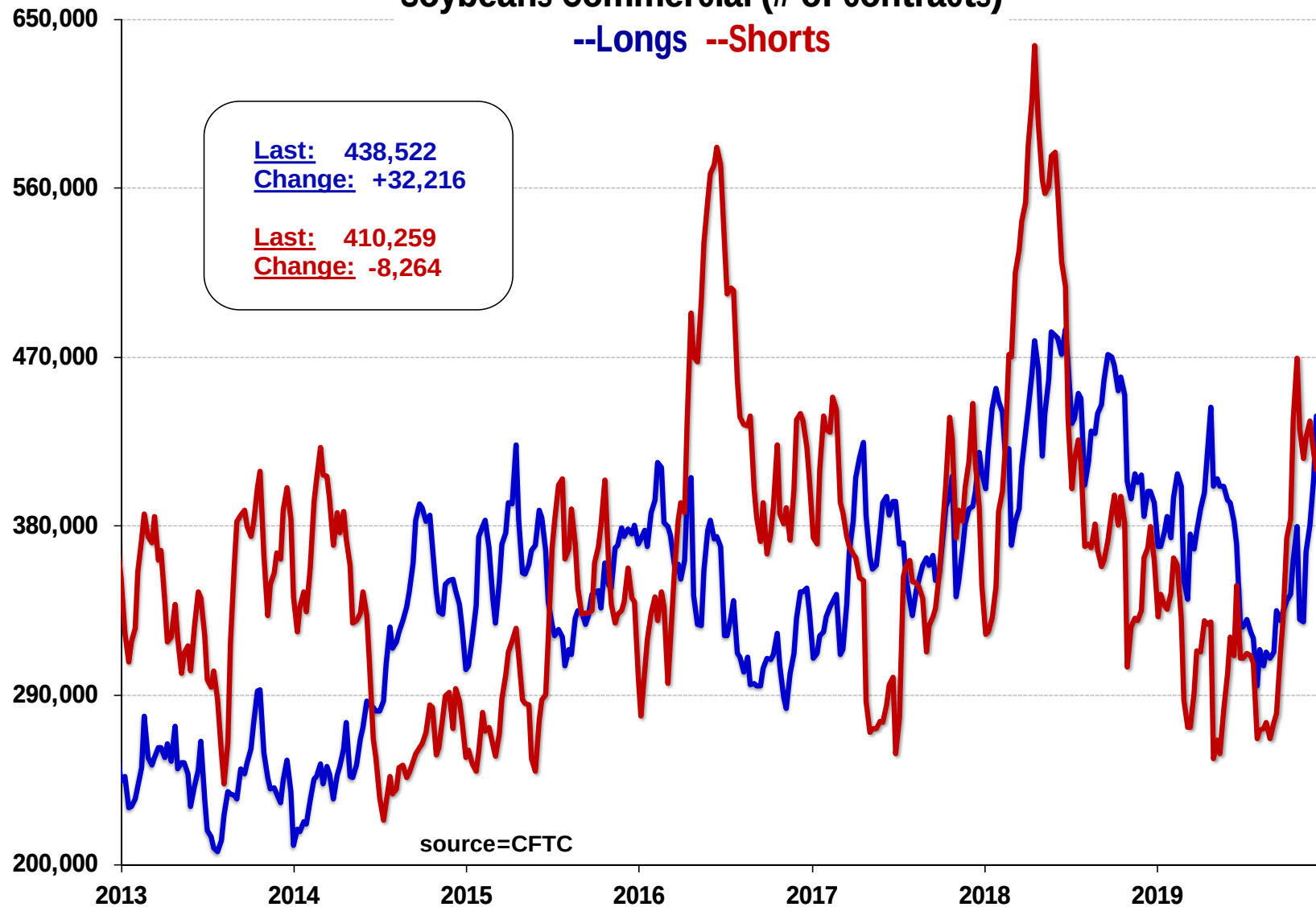


Soybeans Commercial (# of contracts)

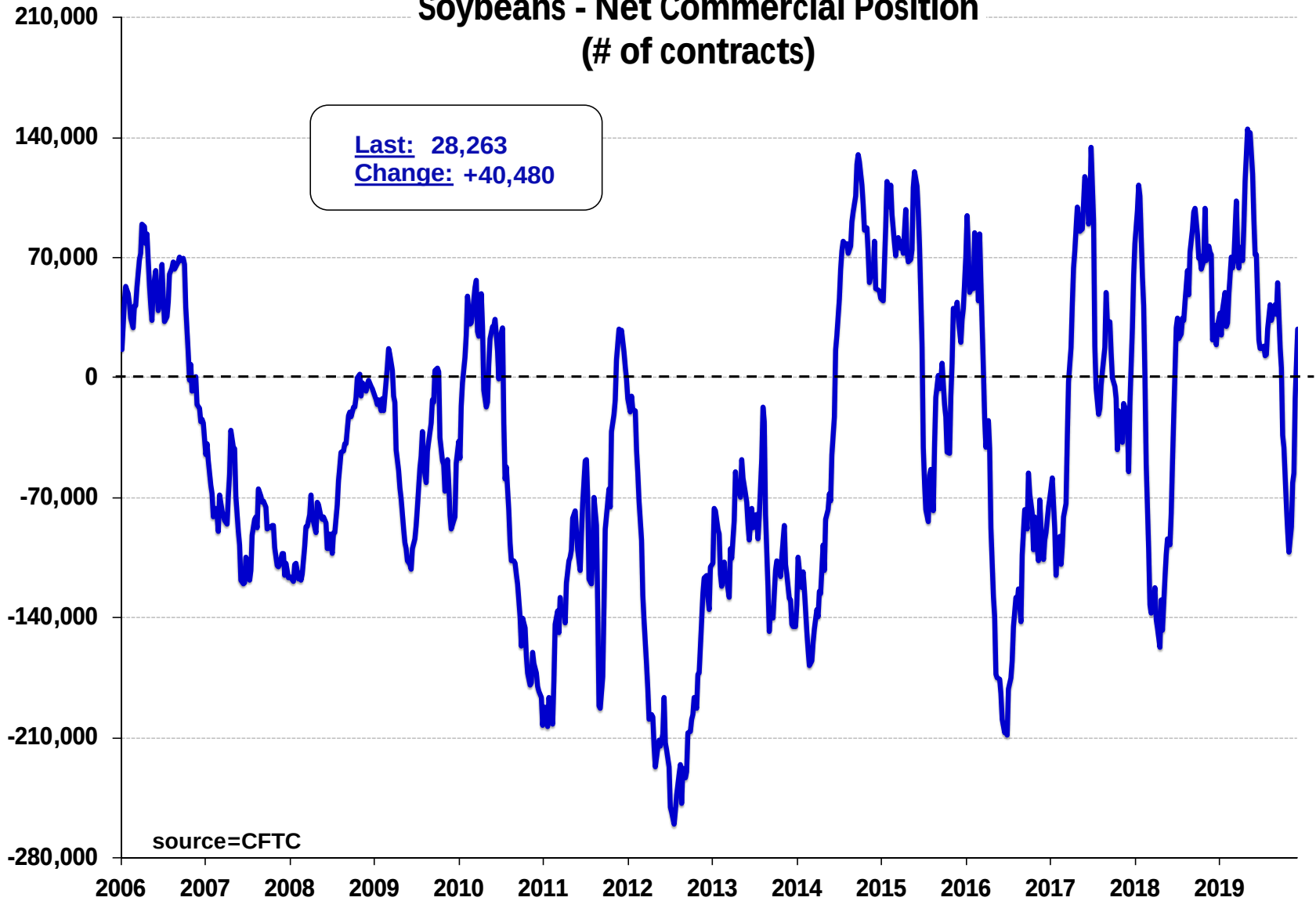
--Longs --Shorts

Last: 438,522
Change: +32,216

Last: 410,259
Change: -8,264

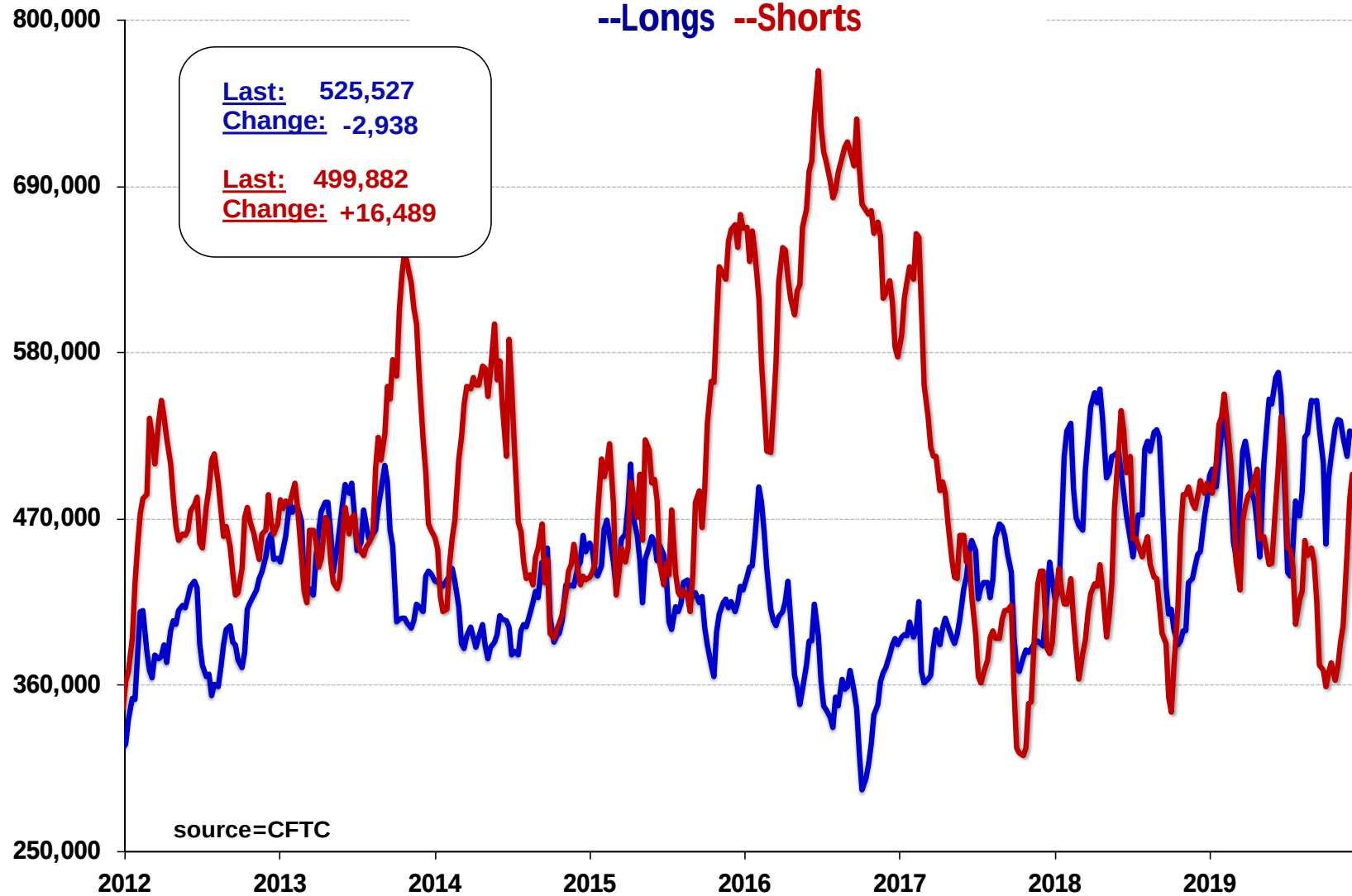


Soybeans - Net Commercial Position (# of contracts)

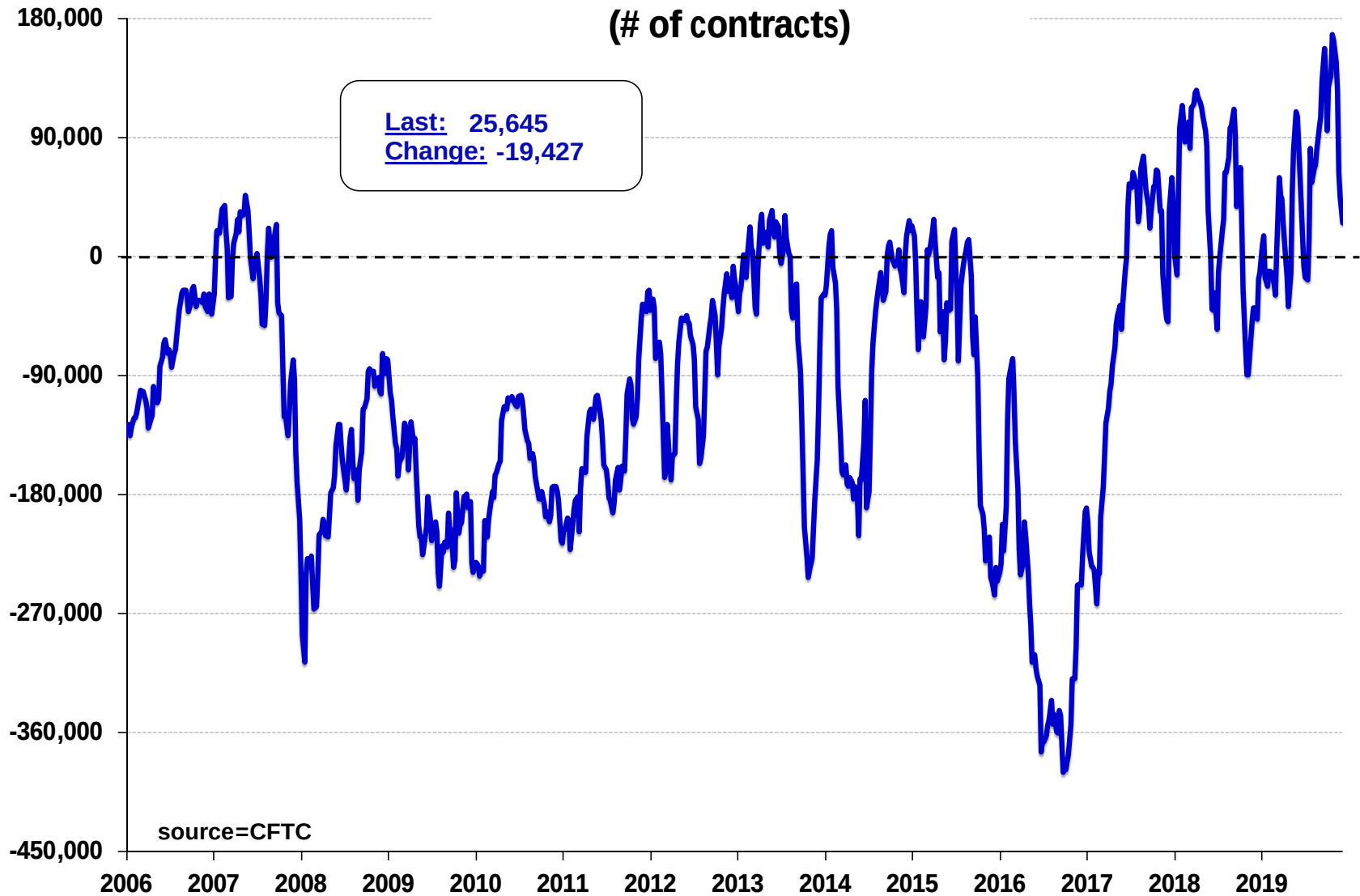


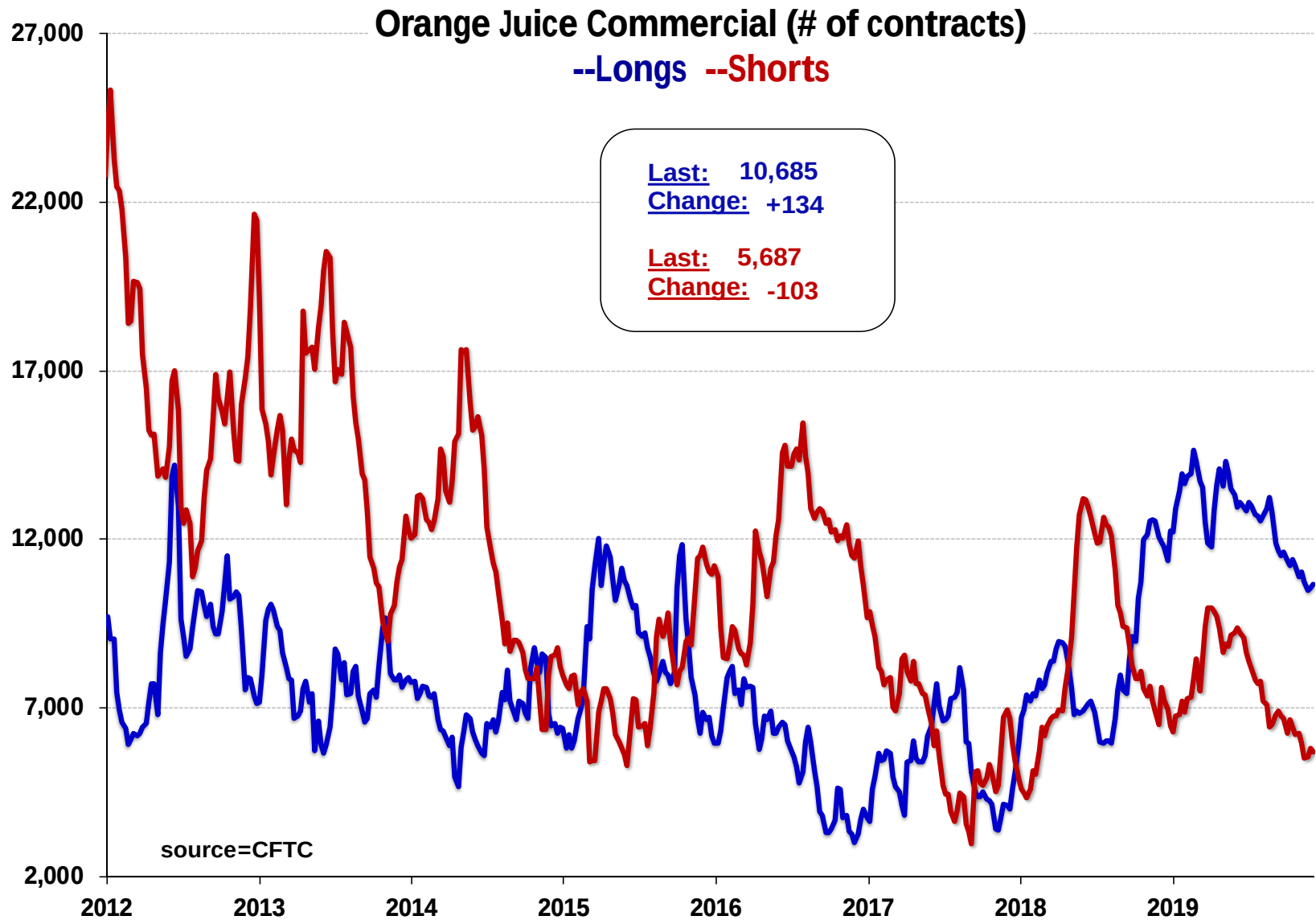
#11 Sugar Commercial (# of contracts)

--Longs --Shorts

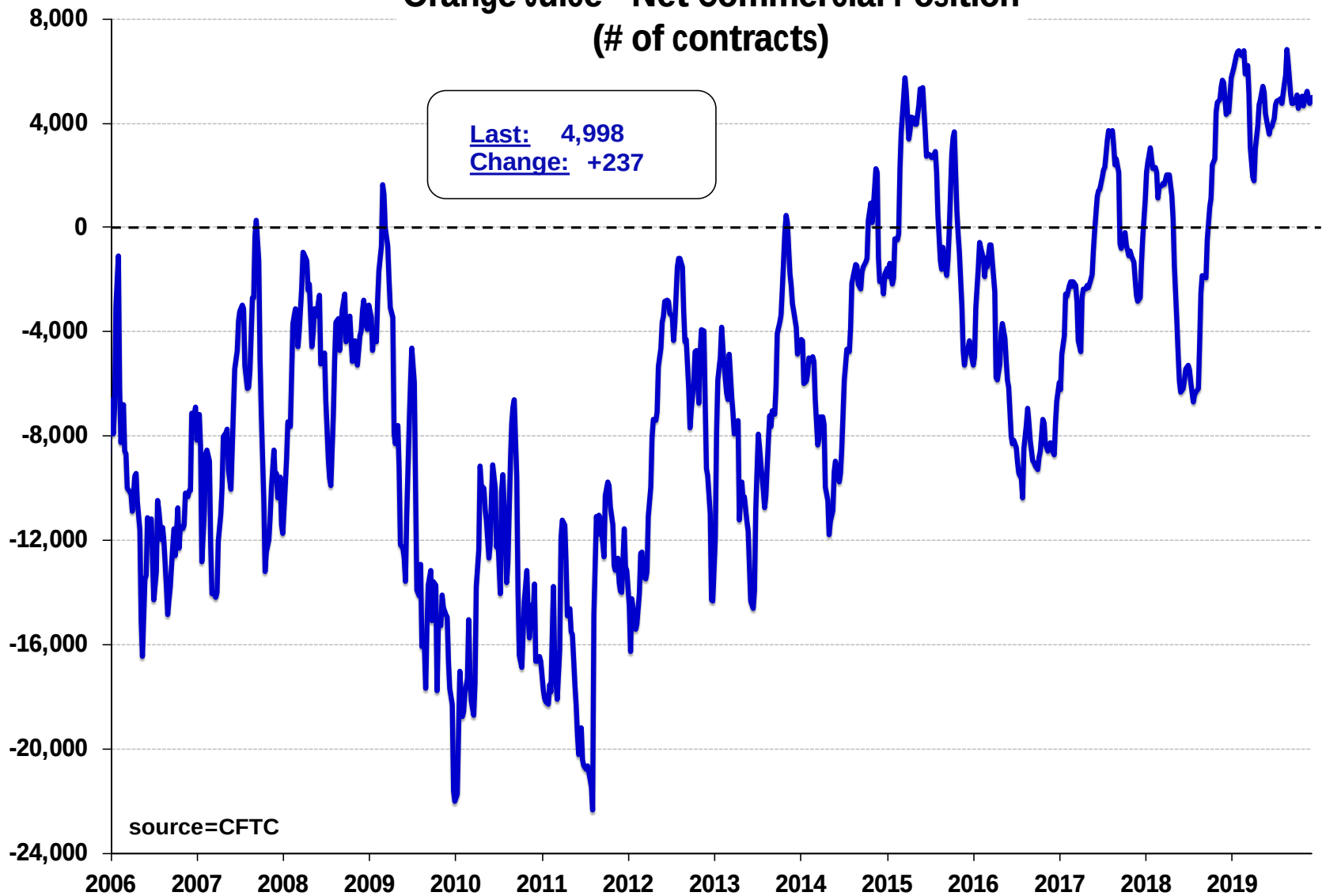


#11 Sugar - Net Commercial Position (# of contracts)



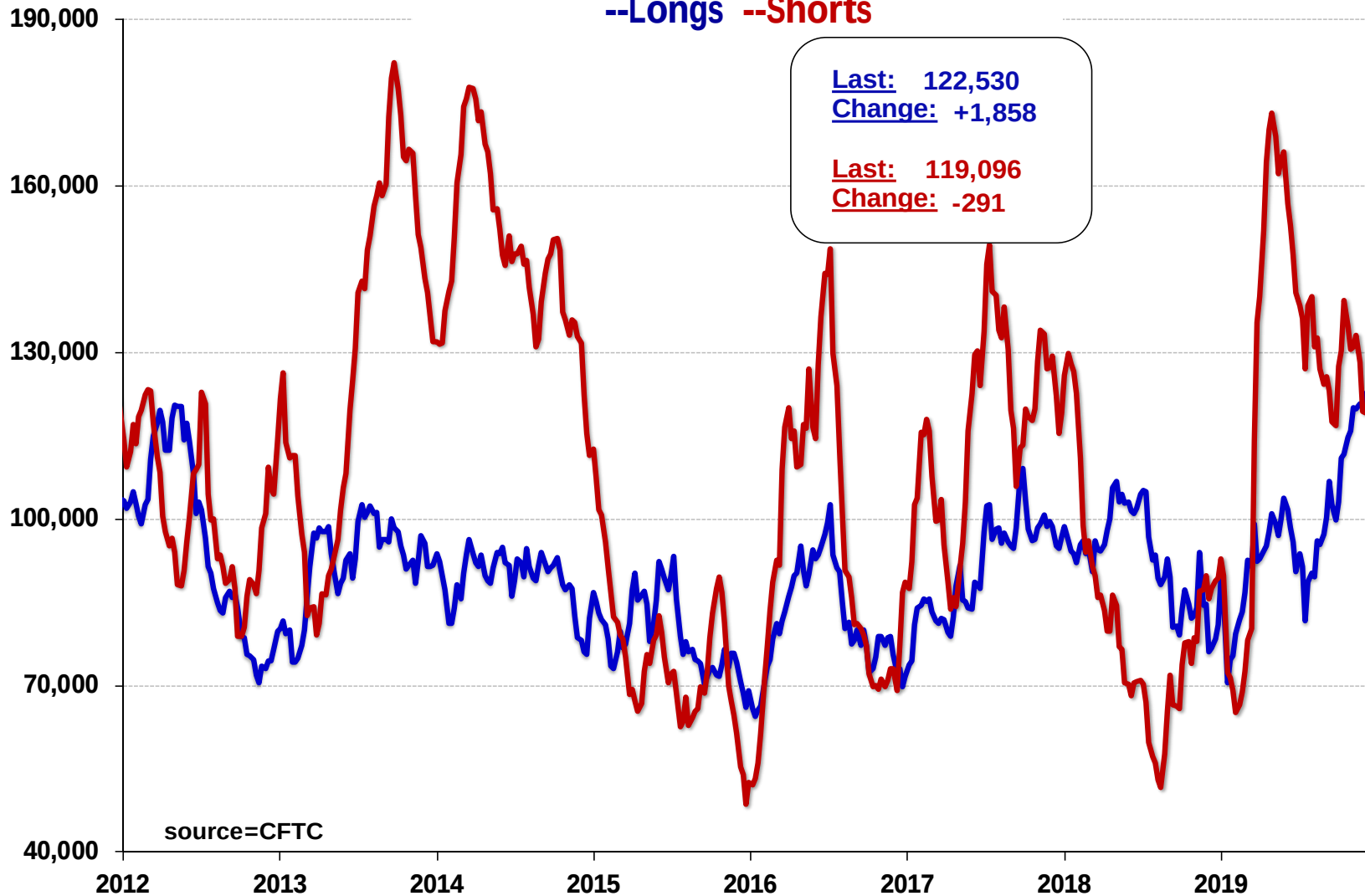


Orange Juice - Net Commercial Position (# of contracts)

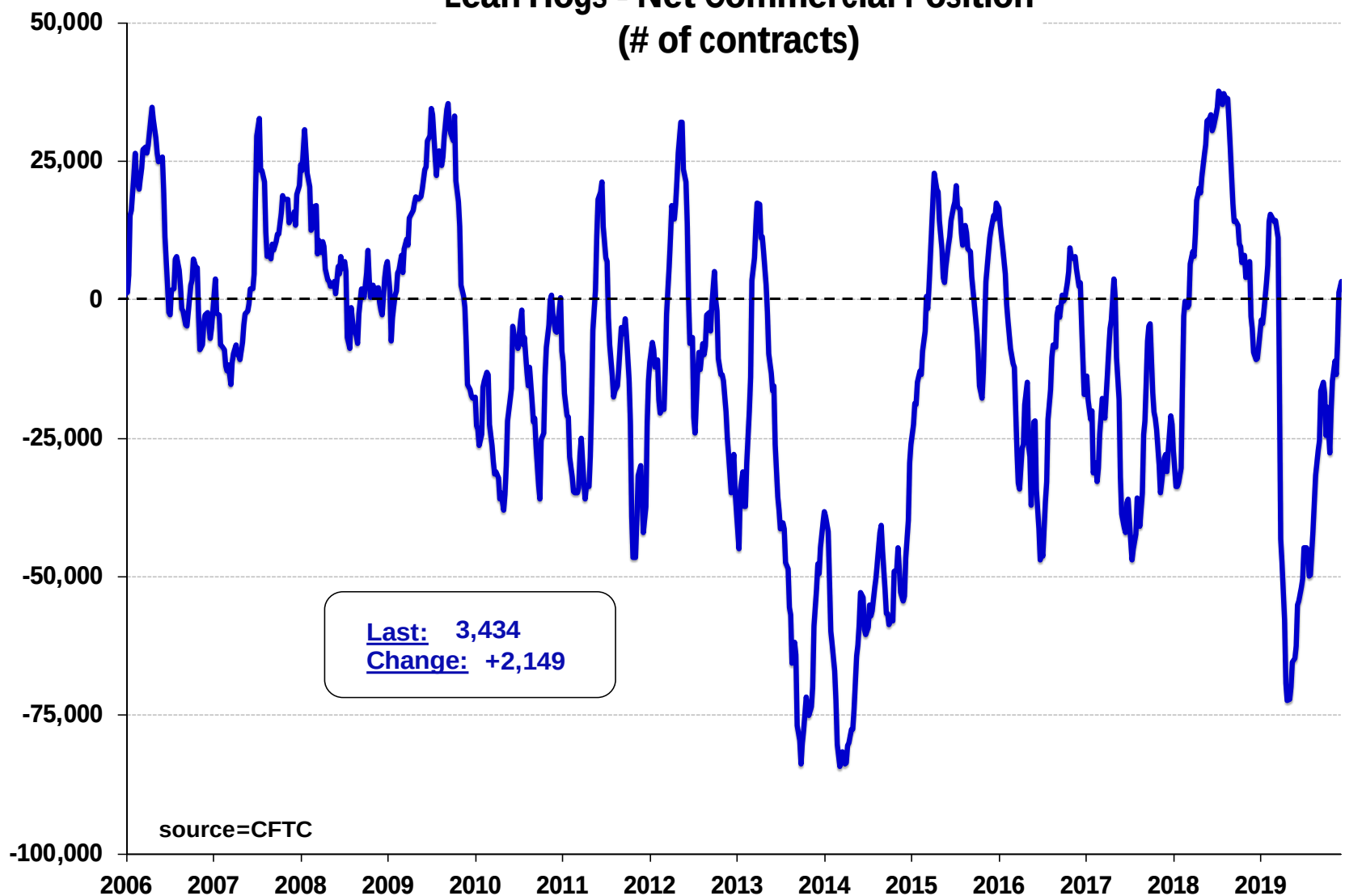


Lean Hogs Commercial (# of contracts)

--Longs --Shorts

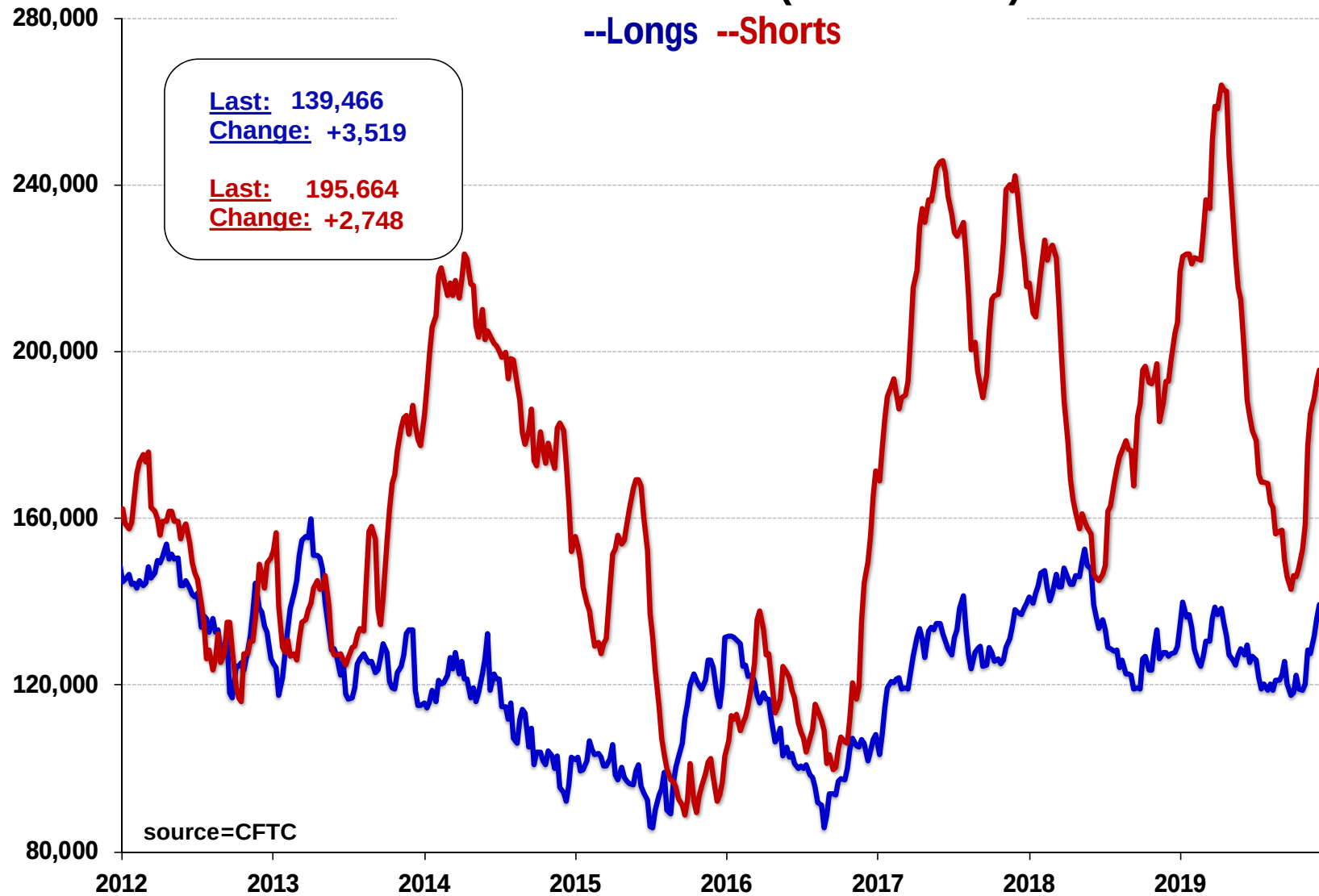


Lean Hogs - Net Commercial Position (# of contracts)

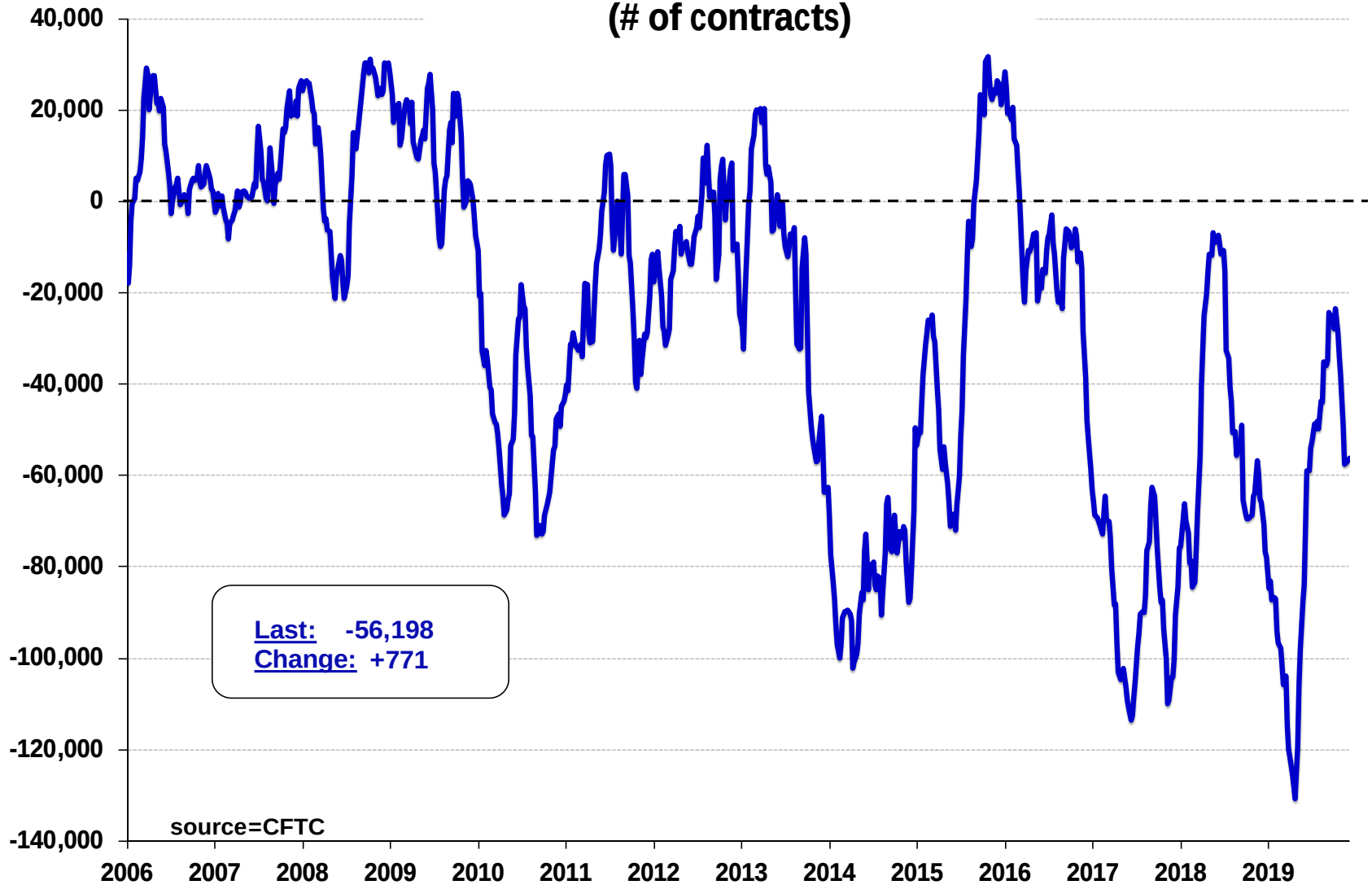


Live Cattle Commercial (# of contracts)

--Longs --Shorts



Live Cattle - Net Commercial Position (# of contracts)

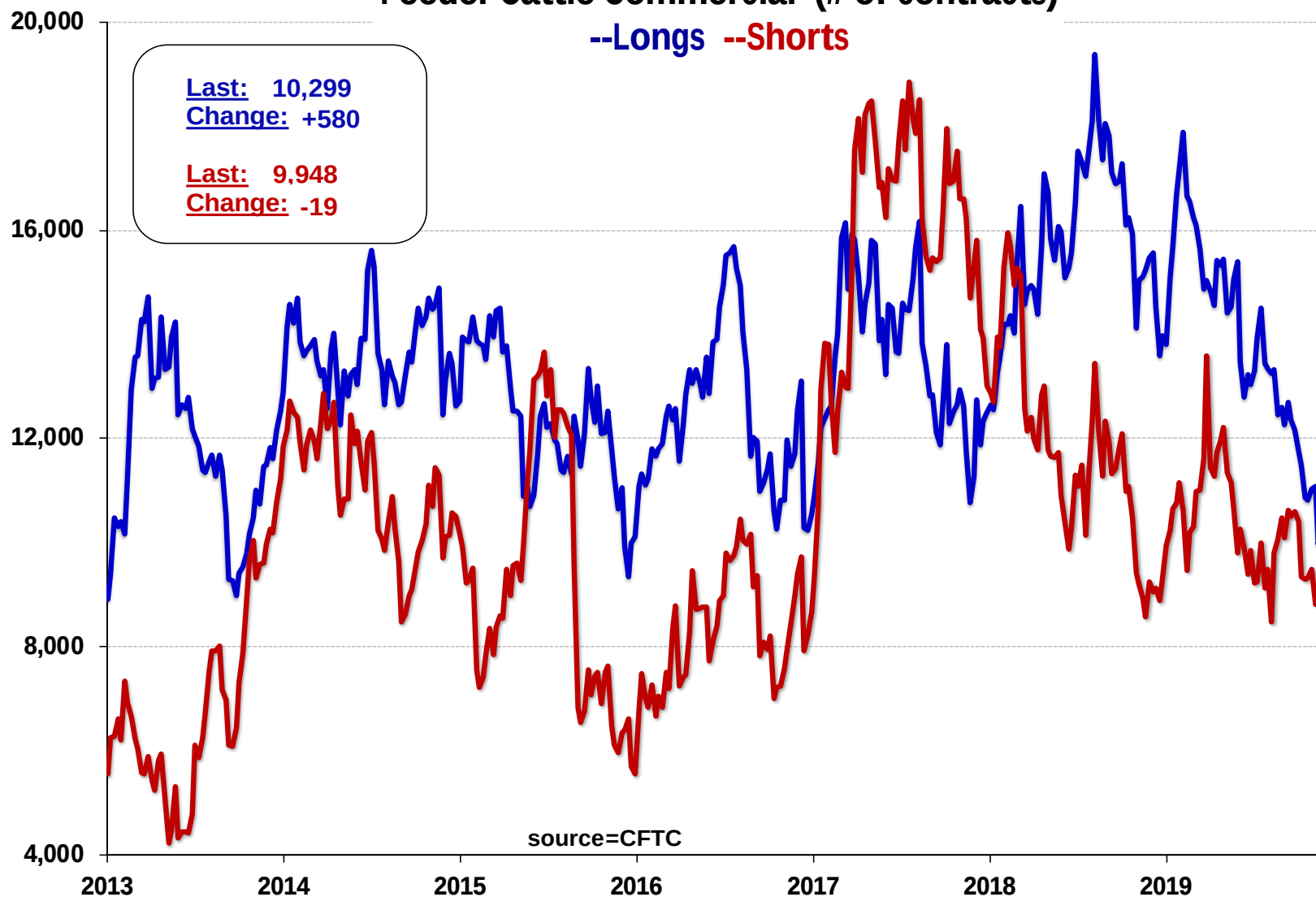


Feeder Cattle Commercial (# of contracts)

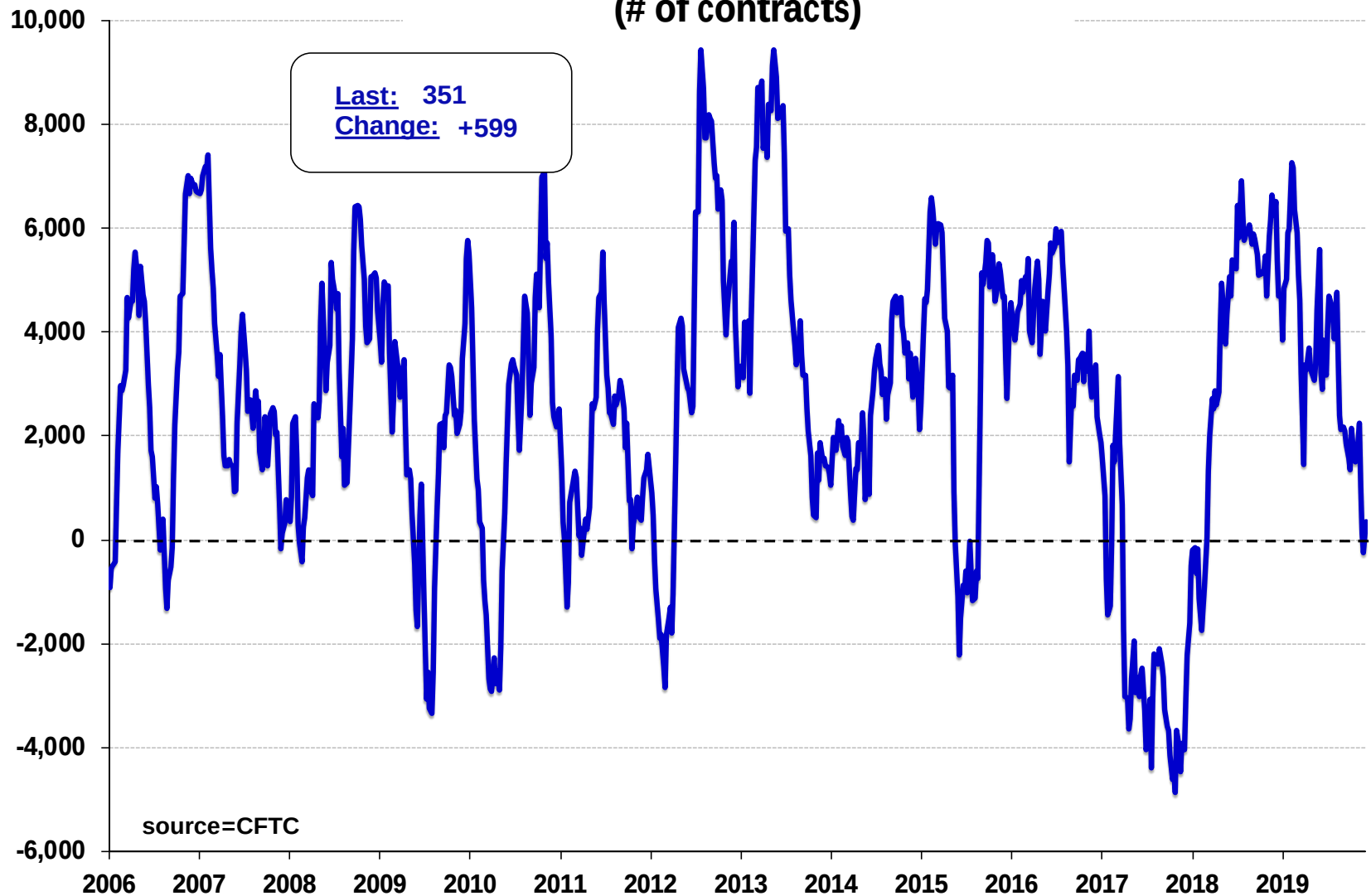
--Longs --Shorts

Last: 10,299
Change: +580

Last: 9,948
Change: -19



Feeder Cattle - Net Commercial Position (# of contracts)



Class III Milk Commercial (# of contracts)

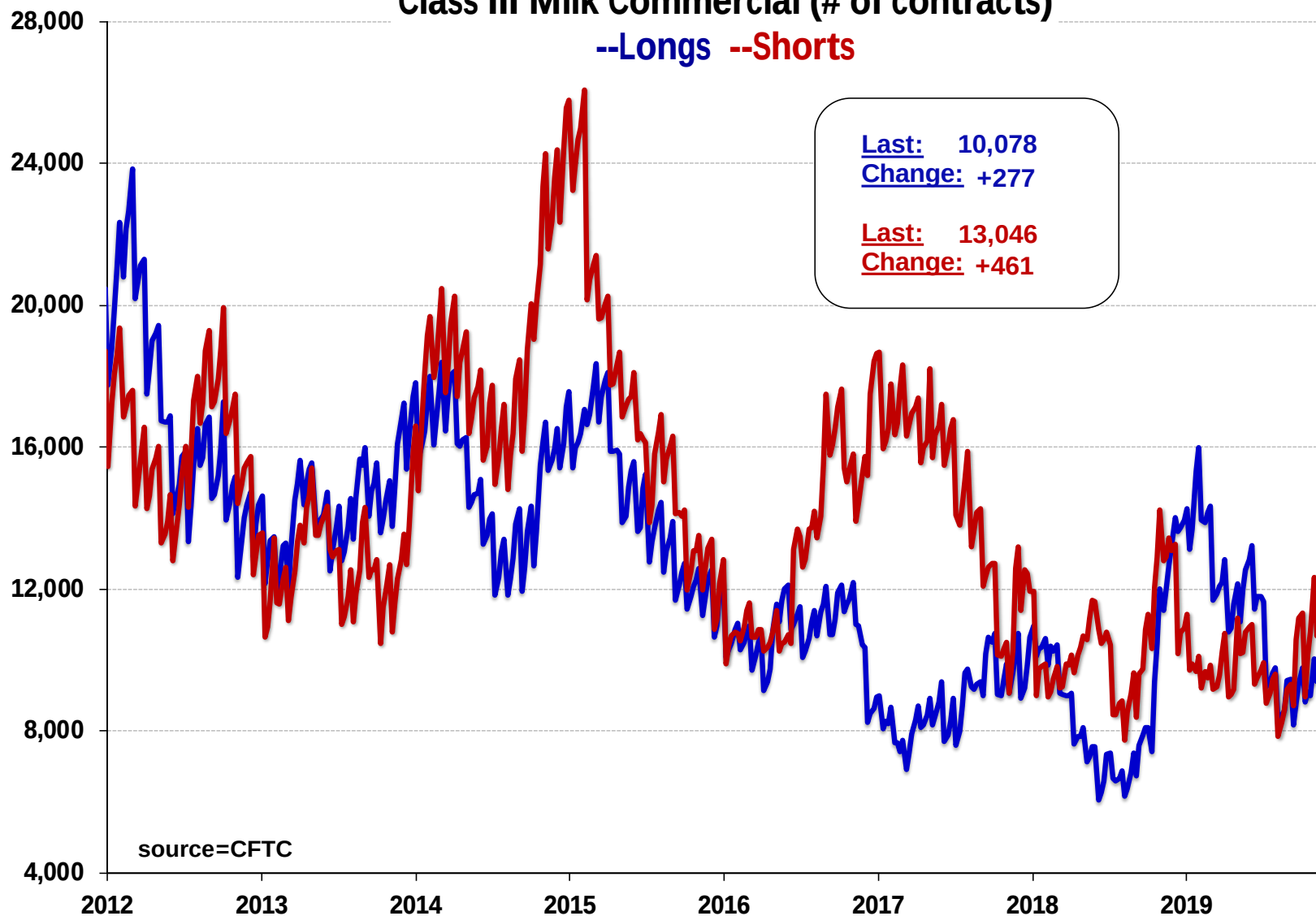
--Longs --Shorts

Last: 10,078

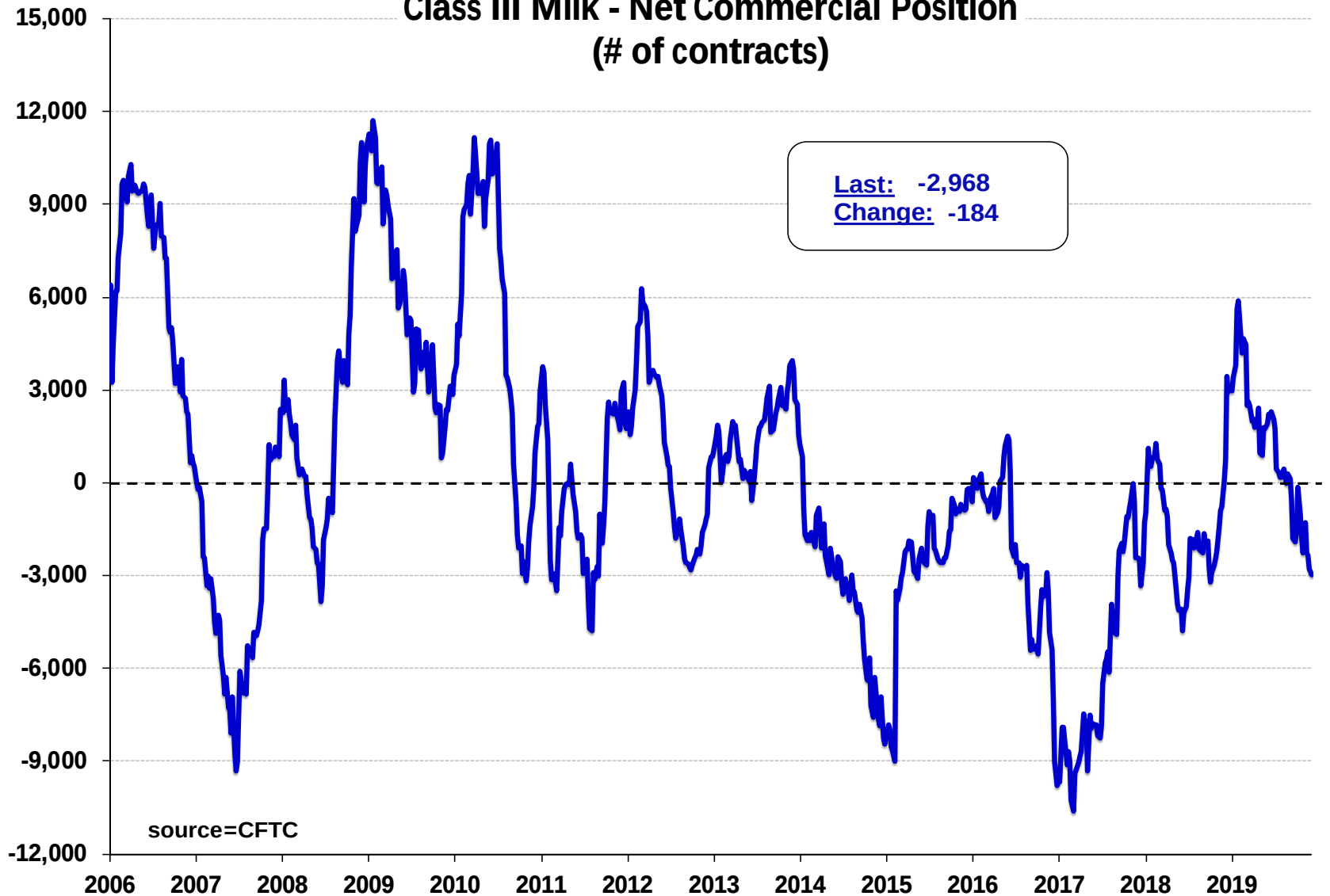
Change: +277

Last: 13,046

Change: +461

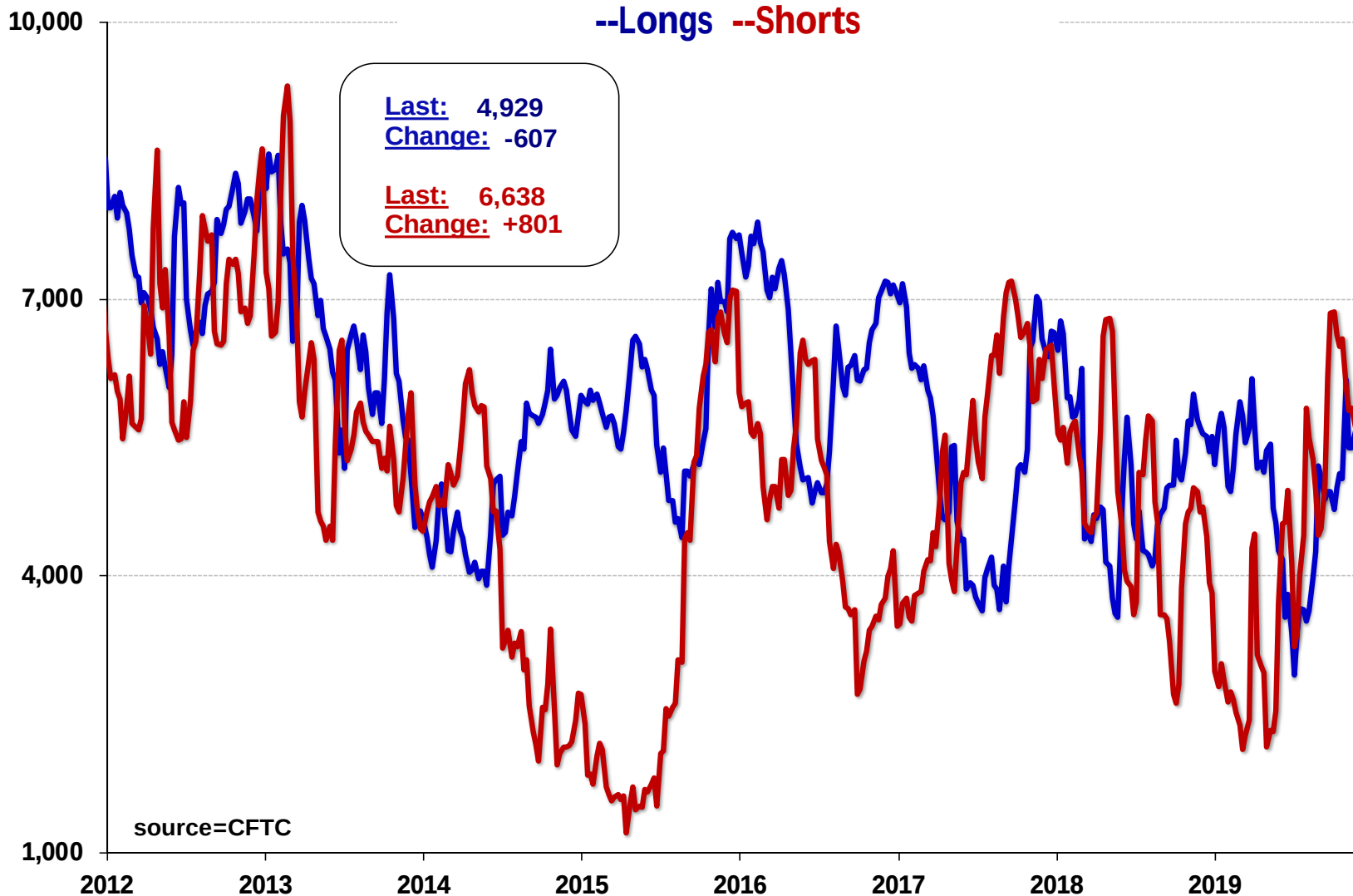


Class III Milk - Net Commercial Position (# of contracts)

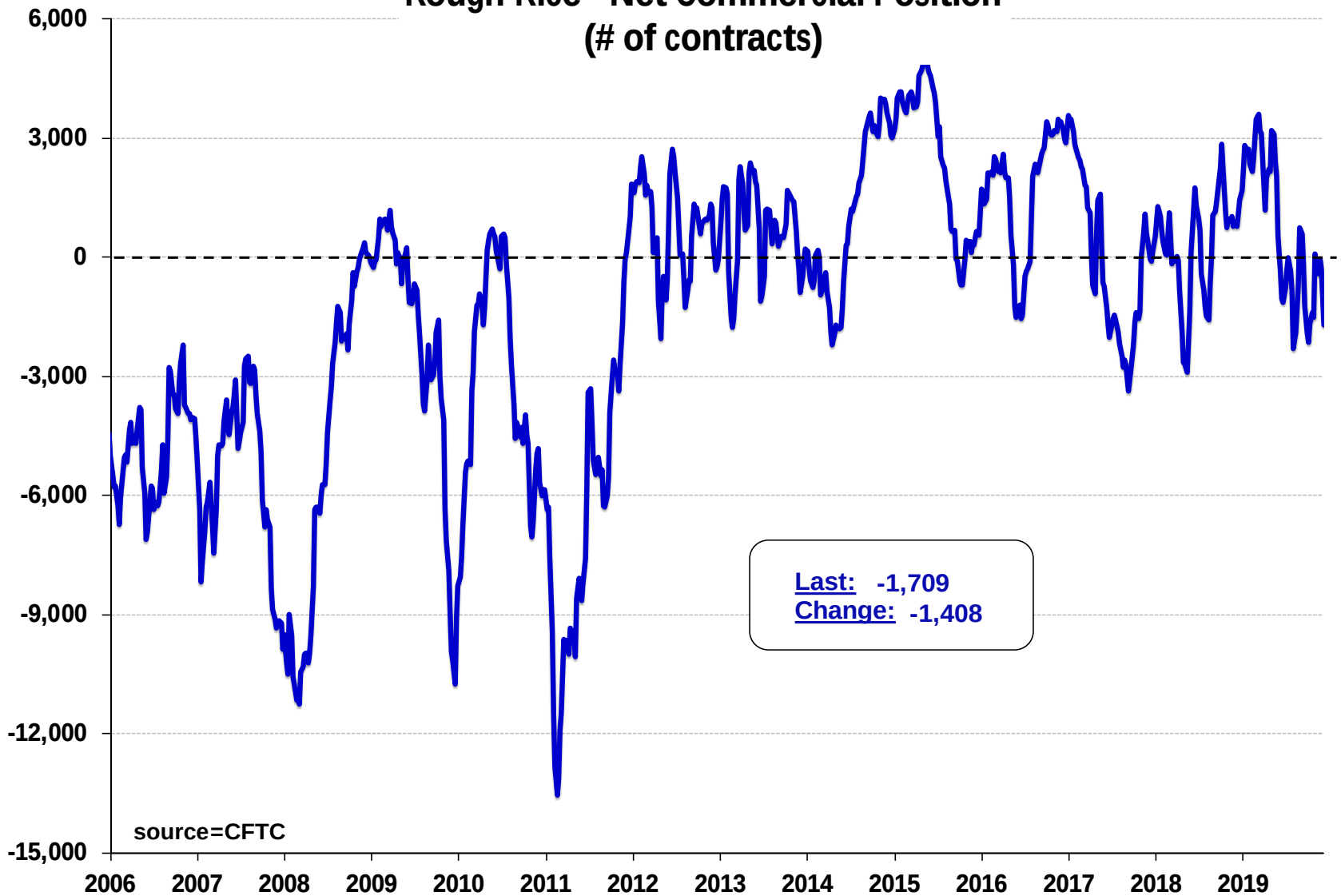


Rough Rice Commercial (# of contracts)

--Longs --Shorts



Rough Rice - Net Commercial Position (# of contracts)

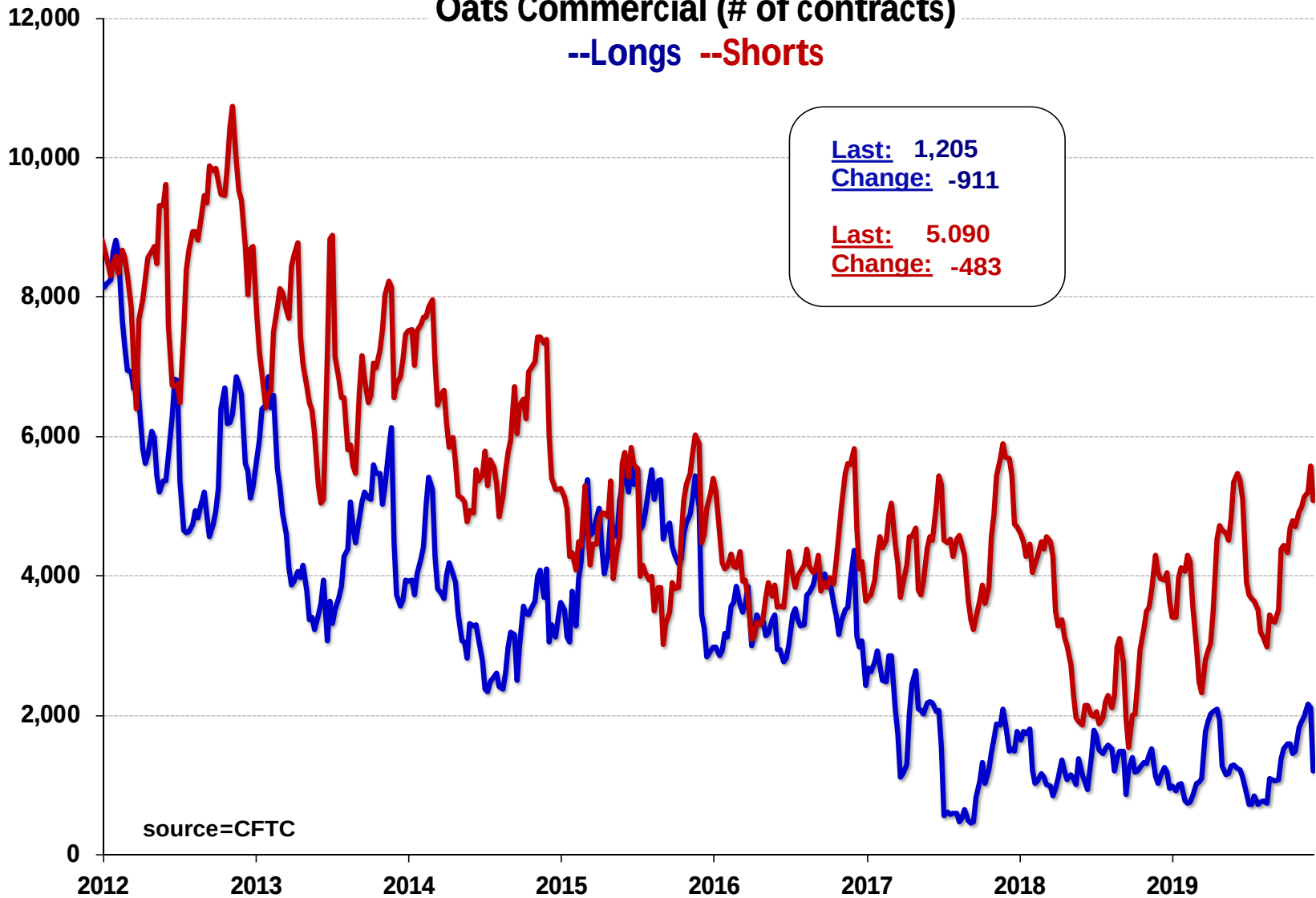


Oats Commercial (# of contracts)

--Longs --Shorts

Last: 1,205
Change: -911

Last: 5.090
Change: -483



Oats - Net Commercial Position (# of contracts)

