



Commitment of Traders (Non-Commercial Data, Futures Only) 3.12.21

Chart Menu Next Page:
click page # to jump to chart; click 'Menu' button to return to menu



Summary Tables (\$ positions) -----	3-4
Summary Tables (net positions) ---	5-6
2Yr Treasury -----	7-8
5Yr Treasury -----	9-10
10Yr Treasury -----	11-12
30Yr Treasury -----	13-14
Ultra-Long T-Bond -----	15-16
30-Day Fed Funds -----	17-18
VIX Volatility -----	19-20
S&P 500 E-Mini -----	21-22
Dow Jones Industrials E-Mini-----	23-24
NASDAQ -----	25-26
Russell 2000 -----	27-28
Nikkei -----	29-30
MSCI Emerging Markets -----	31-32
MSCI EAFE -----	33-34
US Dollar Index -----	35-36
Euro FX -----	37-38
Eurodollar Futures -----	39-40
Japanese Yen -----	41-42
Swiss Franc -----	43-44
Canadian Dollar -----	45-46
Aussie Dollar -----	47-48
British Pound -----	49-50
New Zealand Dollar -----	51-52
Mexican Peso -----	53-54
Brazil Real -----	55-56

Crude Oil -----	57-58
Natural Gas -----	59-60
RBOB Gas -----	61-62
Heating Oil -----	63-64
Gold -----	65-66
Silver -----	67-68
Platinum -----	69-70
Palladium -----	71-72
Copper -----	73-74
Lumber -----	75-76
Coffee -----	77-78
Cocoa -----	79-80
Corn -----	81-82
Wheat -----	83-84
Cotton -----	85-86
Soybeans -----	87-88
#11 Sugar -----	89-90
Orange Juice -----	91-92
Lean Hogs -----	93-94
Live Cattle -----	95-96
Feeder Cattle -----	97-98
Class III Milk -----	99-100
Rough Rice -----	101-102
Oats -----	103-104

COT: Non-Commercial Data				Gross Positions				Net Positions				Net as % OI
CURRENCY	Spot Rate	OI \$bn	OI Chng \$bn	Longs		Shorts		Contracts (000s)				
				\$bln	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	Level	Change	
EUR	1.190	107.42	+1.896	30.88	-2.770	15.71	+1.103	15.17	-3.873	101.96	-24.02	14.1%
JPY	108.48	24.35	+2.178	7.38	+0.201	6.63	+1.708	0.75	-1.507	6.51	-12.76	3.1%
GBP	1.389	15.75	+0.976	5.32	-0.361	2.38	-0.159	2.94	-0.203	33.91	-2.17	18.7%
CHF	1.078	7.73	+0.523	3.18	+0.193	1.24	-0.070	1.94	+0.263	14.39	+2.13	25.1%
CAD	0.000	13.69	+0.344	3.96	-0.109	3.09	+0.235	0.87	-0.344	10.98	-4.35	6.3%
AUD	0.771	11.60	-0.126	4.77	-0.003	4.15	-0.153	0.62	+0.150	8.08	+2.03	5.4%
MXN	0.00	3.94	+0.068	1.19	-0.077	1.14	-0.013	0.04	-0.064	1.85	-2.58	1.1%
NZD	0.717	3.68	+0.140	2.34	+0.021	1.11	-0.010	1.23	+0.031	17.13	+0.72	33.3%

COT: Non-Commercial Data				Gross Positions				Net Positions				Net as % OI
COMDTY	Price USD	OI \$bn	OI Chng \$bn	Longs		Shorts		Contracts (000s)				
				\$bln	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	Level	Change	
Crude Oil	64.01	159.68	+10.795	44.33	+3.206	9.93	-0.184	34.40	+3.390	537.44	+18.42	21.5%
Nat Gas	2.66	32.11	-2.103	7.11	-0.566	7.12	-0.059	0.00	-0.507	-0.04	-17.85	0.0%
Heating Oil	1.91	34.26	+1.320	5.42	+0.563	4.94	+0.462	0.48	+0.101	6.04	+1.00	1.4%
Gold	1716.1	81.32	+0.138	43.73	-2.426	13.67	+0.480	30.06	-2.906	175.16	-14.48	37.0%
Silver	25.94	20.16	-1.034	9.26	-0.761	4.58	-0.148	4.69	-0.613	36.15	-3.47	23.3%
Copper	4.02	24.05	+18.716	11.46	-2.517	6.30	-0.696	5.16	-1.821	51.38	-14.64	21.5%
Platinum	1173.4	4.19	-0.199	2.39	-0.188	0.75	+0.010	1.64	-0.199	28.04	-2.50	39.3%
Palladium	2308.0	2.15	-0.129	1.02	-0.096	0.83	-0.017	0.19	-0.078	0.83	-0.31	8.8%

COT: Non-Commercial Data				Gross Positions				Net Positions				Net as % OI
	Price	OI	OI	<u>Longs</u>		<u>Shorts</u>		<u>Contracts (000s)</u>				
COMDTY	USD	\$bn	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	\$bln	Chng \$bn	Level	Change	
Coffee	1.289	13.33	+0.063	3.60	-0.371	1.00	+0.089	2.600	-0.460	53.78	-7.47	19.5%
Cocoa	2713	5.42	-0.237	2.08	+0.034	0.87	-0.127	1.213	+0.161	44.72	+6.34	22.4%
Corn	5.620	50.30	-0.140	16.37	+0.160	2.22	+0.139	14.145	+0.021	503.40	-0.37	28.1%
Wheat	6.565	13.52	-0.370	4.00	-0.294	3.14	-0.158	0.856	-0.136	26.09	-3.85	6.3%
Rice	12.92	0.24	+0.004	0.07	+0.001	0.04	+0.001	0.034	+0.000	1.32	+0.02	14.2%
Soybeans	14.41	62.47	+2.487	19.16	+0.611	2.96	+0.229	16.196	+0.383	224.75	+1.08	25.9%
Sugar	0.159	18.37	-0.200	4.76	-0.222	0.97	+0.090	3.792	-0.312	212.93	-10.09	20.6%
OJ	1.115	0.21	+0.008	0.05	+0.006	0.05	+0.009	-0.004	-0.003	-0.24	-0.16	-2.0%
Milk	0.164	0.71	-0.027	0.36	-0.002	0.10	-0.007	0.260	+0.005	7.93	-0.23	36.4%
Lean Hogs	0.884	9.34	+0.339	3.93	+0.256	1.17	+0.033	2.768	+0.223	78.34	+3.77	29.6%
Oats	3.893	0.09	+0.009	0.03	+0.004	0.00	0.000	0.030	+0.004	1.56	+0.15	35.0%
Cotton	0.828	9.65	-1.099	3.81	-0.674	0.40	+0.013	3.409	-0.687	82.36	-9.21	35.3%
Live Cattle	1.197	15.93	-0.064	5.90	-0.032	1.89	-0.051	4.014	+0.019	83.88	+0.24	25.2%
Fdr. Cattle	1.372	3.07	+0.178	1.28	+0.028	1.13	-0.002	0.148	+0.030	2.16	+0.42	4.8%
Lumber	0.990	0.33	-0.009	0.07	-0.001	0.03	+0.003	0.043	-0.004	0.39	-0.04	12.9%

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

CFTC COMMITMENT OF TRADERS
NON-COMMERCIAL DATA (FUTURES ONLY)

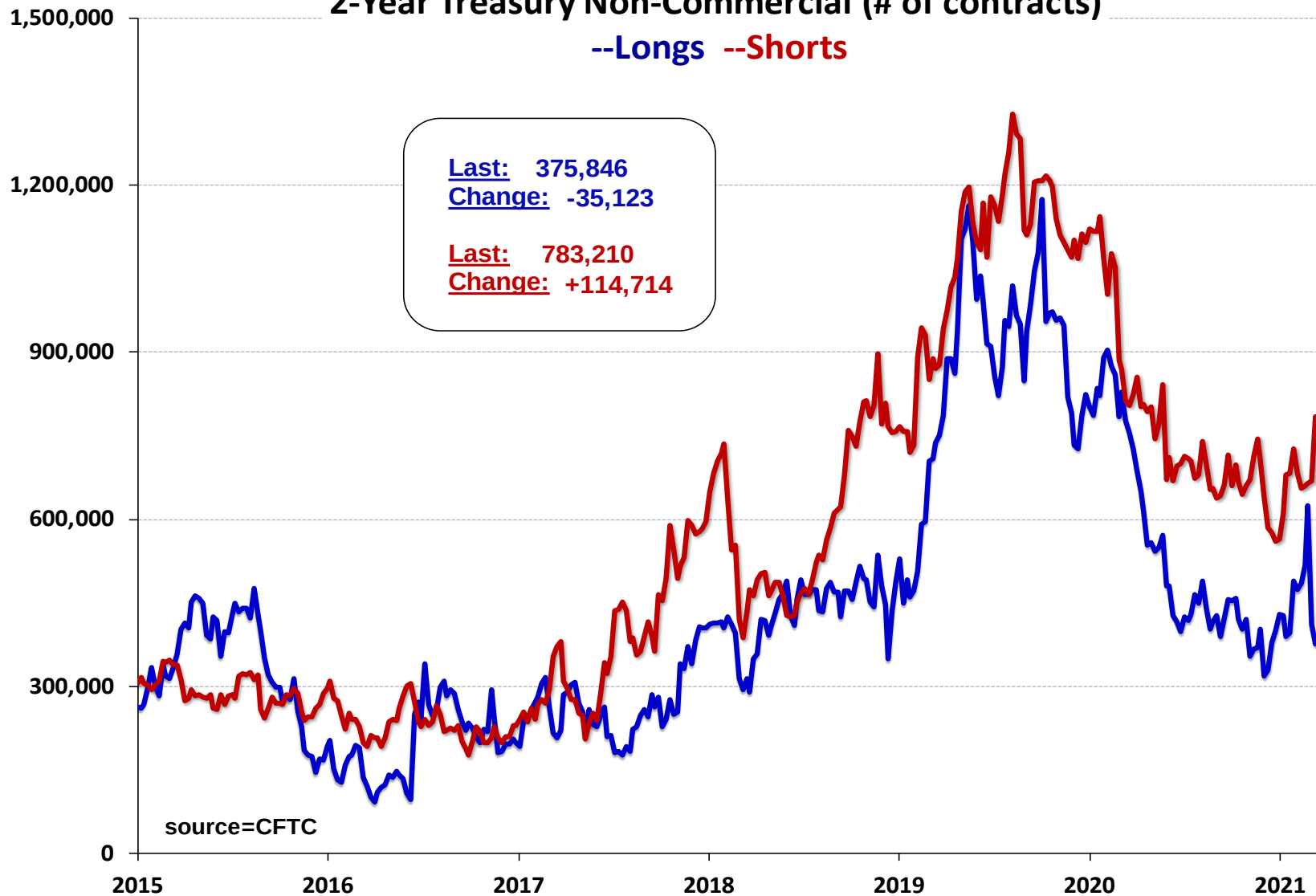
Weekly data thru: 3/9/2021	Net Position	1Wk Change	1Wk % Change	4Wk Change	4Wk % Change	Record Net L/S?
2YR TREASURY	-407,364	-149,837	+58.2%	-237,848	+140.3%	NO
5YR TREASURY	-14,305	-40,792	turn	-16,533	n/a	NO
10YR TREASURY	-46,131	+49,480	-51.8%	-125,674	n/a	NO
30YR TREASURY	-178,806	+11,528	-6.1%	+24,347	-12.0%	NO
ULTRA-LONG T-BOND	-250,679	+4,781	-1.9%	-30,216	+13.7%	NO
30-DAY FED FUNDS	-135,338	-24,281	+21.9%	-57,553	+74.0%	NO
VIX VOLATILITY	-130,389	+8,649	-6.2%	+7,928	-5.7%	NO
S&P 500 E-MINI	17,791	-5,398	-23.3%	+89,294	n/a	NO
DJIA MINI (\$5)	-24,301	-3,469	+16.7%	-20,455	+531.9%	NO
NASDAQ	-12,494	+10,999	-46.8%	-38,156	n/a	NO
RUSSELL 2000	4,690	+19,440	turn	+13,133	n/a	NO
NIKKEI	-1,770	+416	-19.0%	+416	-19.0%	NO
MSCI EMERGING MKTS.	144,327	-22,478	-13.5%	-8,772	-5.7%	NO
MSCI EAFE	14,605	-3,570	-19.6%	-8,736	-37.4%	NO
US DOLLAR INDEX	-8,887	+1,216	-12.0%	+4,988	-35.9%	NO
EURO FX	101,964	-24,024	-19.1%	-38,258	-27.3%	NO
EURODOLLAR FUTURES	740,975	+134,576	+22.2%	+250,911	+51.2%	NO
JAPANESE YEN	6,514	-12,756	-66.2%	-28,104	-81.2%	NO
SWISS FRANC	14,393	+2,132	+17.4%	+2,985	+26.2%	NO
CANADIAN DOLLAR	10,981	-4,346	-28.4%	+1,453	+15.2%	NO
AUSSIE DOLLAR	8,075	+2,034	+33.7%	+8,291	n/a	NO
BRITISH POUND	33,911	-2,171	-6.0%	+12,793	+60.6%	NO
NEW ZEALAND DOLLAR	17,126	+718	+4.4%	+5,582	+48.4%	NO
MEXICAN PESO	1,852	-2,579	-58.2%	+369	+24.9%	NO
BRAZIL REAL	-23,314	-2,263	+10.8%	-5,948	+34.3%	NO

CFTC COMMITMENT OF TRADERS NON-COMMERCIAL DATA (FUTURES ONLY)

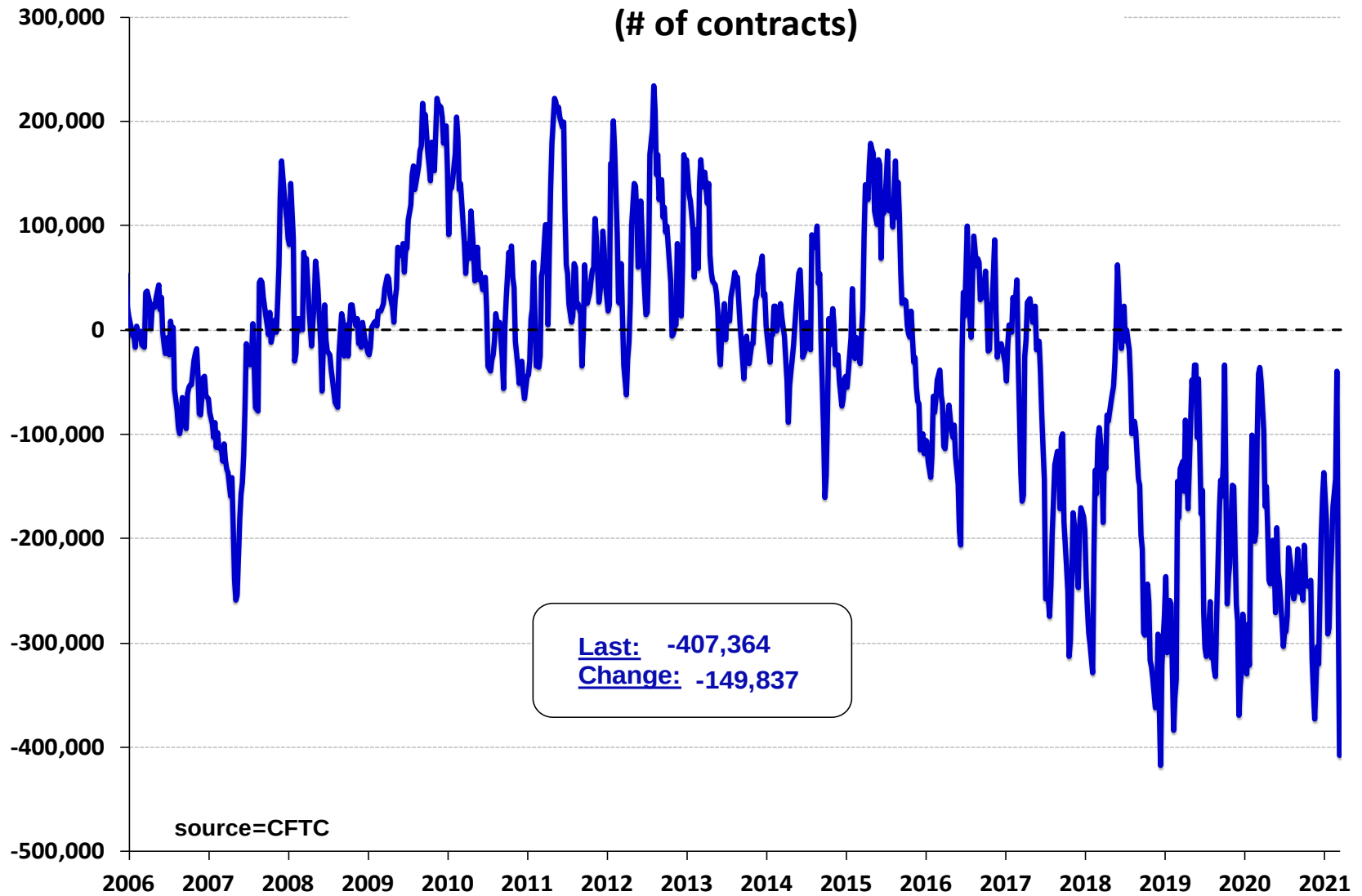
Weekly data thru: 3/9/2021	Net Position	1Wk Change	1Wk % Change	4Wk Change	4Wk % Change	Record Net L/S?
CRUDE OIL	537,438	+18,419	+3.5%	+23,180	+4.5%	NO
NATURAL GAS	-42	-17,847	turn	-36,192	n/a	NO
RBOB GAS	47,337	+4,449	+10.4%	-22,331	-32.1%	NO
HEATING OIL	6,041	+998	+19.8%	-8,684	-59.0%	NO
GOLD	175,163	-14,475	-7.6%	-76,244	-30.3%	NO
SILVER	36,149	-3,467	-8.8%	-13,394	-27.0%	NO
PLATINUM	28,037	-2,496	-8.2%	-8,163	-22.5%	NO
PALLADIUM	825	-307	-27.1%	+88	+11.9%	NO
COPPER	51,379	-14,638	-22.2%	-19,916	-27.9%	NO
LUMBER	394	-40	-9.2%	-231	-37.0%	NO
COFFEE	53,784	-7,466	-12.2%	+11,848	+28.3%	NO
COCOA	44,721	+6,343	+16.5%	+16,027	+55.9%	NO
CORN	503,398	-367	-0.1%	-19,034	-3.6%	NO
WHEAT	26,086	-3,845	-12.8%	-1,686	-6.1%	NO
COTTON	82,361	-9,214	-10.1%	-9,343	-10.2%	NO
SOYBEANS	224,745	+1,083	+0.5%	-24,430	-9.8%	NO
#11 SUGAR	212,933	-10,087	-4.5%	+1,578	+0.7%	NO
ORANGE JUICE	-244	-161	+194.0%	-1,090	n/a	NO
LEAN HOGS	78,335	+3,770	+5.1%	+26,504	+51.1%	NO
LIVE CATTLE	83,876	+244	+0.3%	-8,219	-8.9%	NO
FEEDER CATTLE	2,163	+423	+24.3%	+241	+12.5%	NO
CLASS III MILK	7,925	-230	-2.8%	+462	+6.2%	NO
ROUGH RICE	1,323	+20	+1.5%	-1,116	-45.8%	NO
OATS	1,559	+148	+10.5%	+118	+8.2%	NO

2-Year Treasury Non-Commercial (# of contracts)

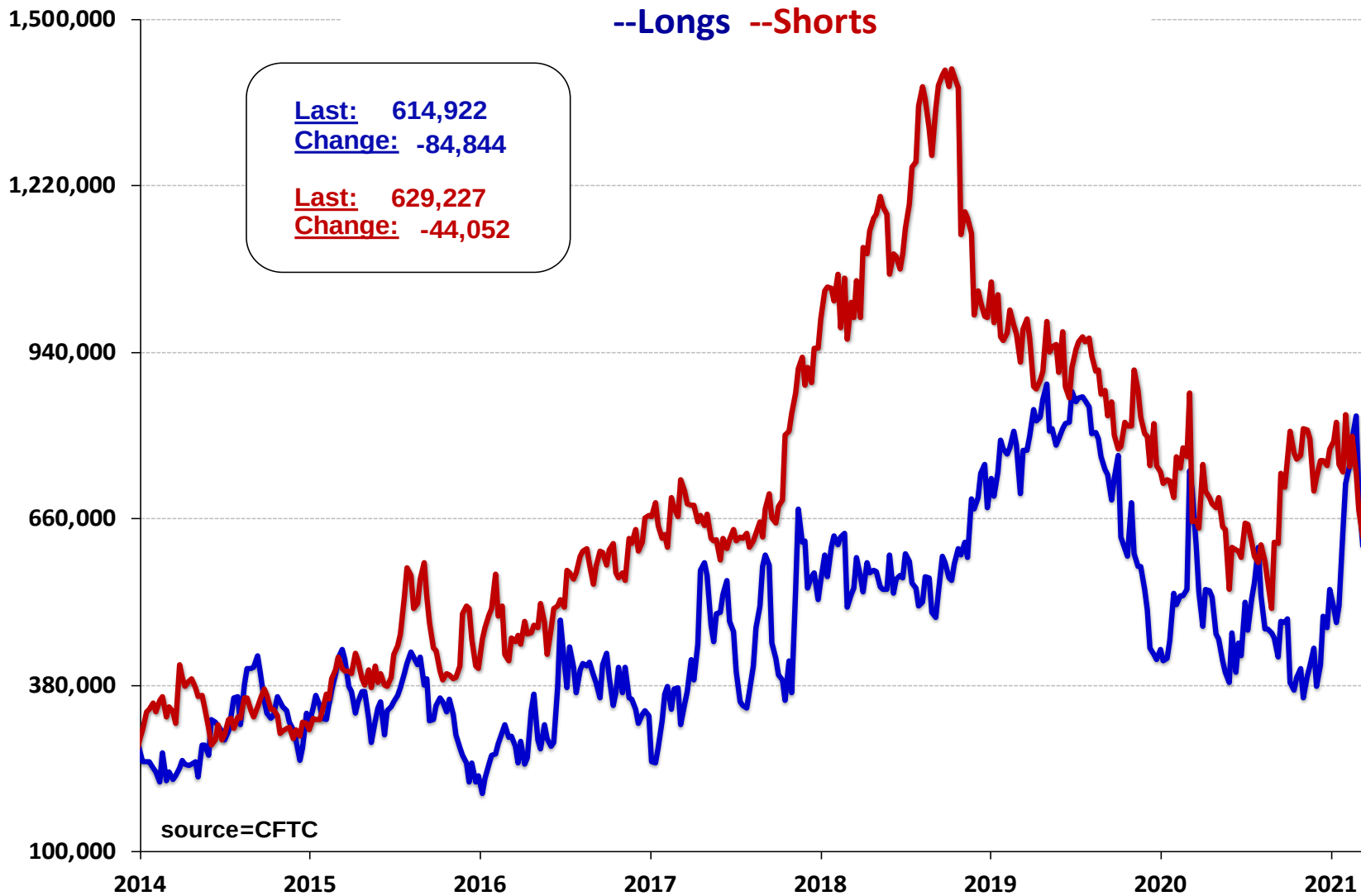
--Longs --Shorts



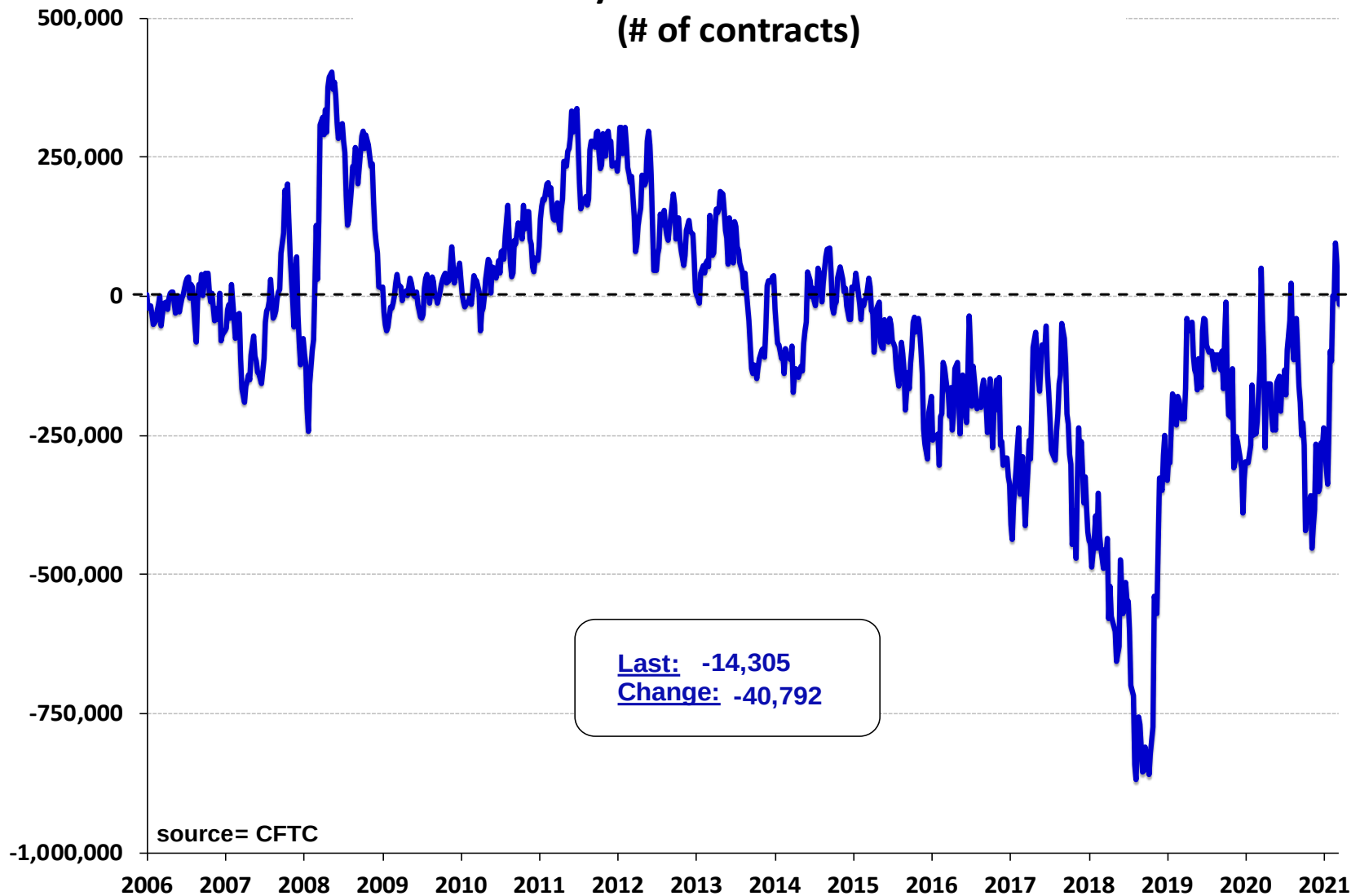
2-Year Treasury - Net Non-Commercial Position (# of contracts)



5-Year Treasury Non-Commercial (# of contracts)

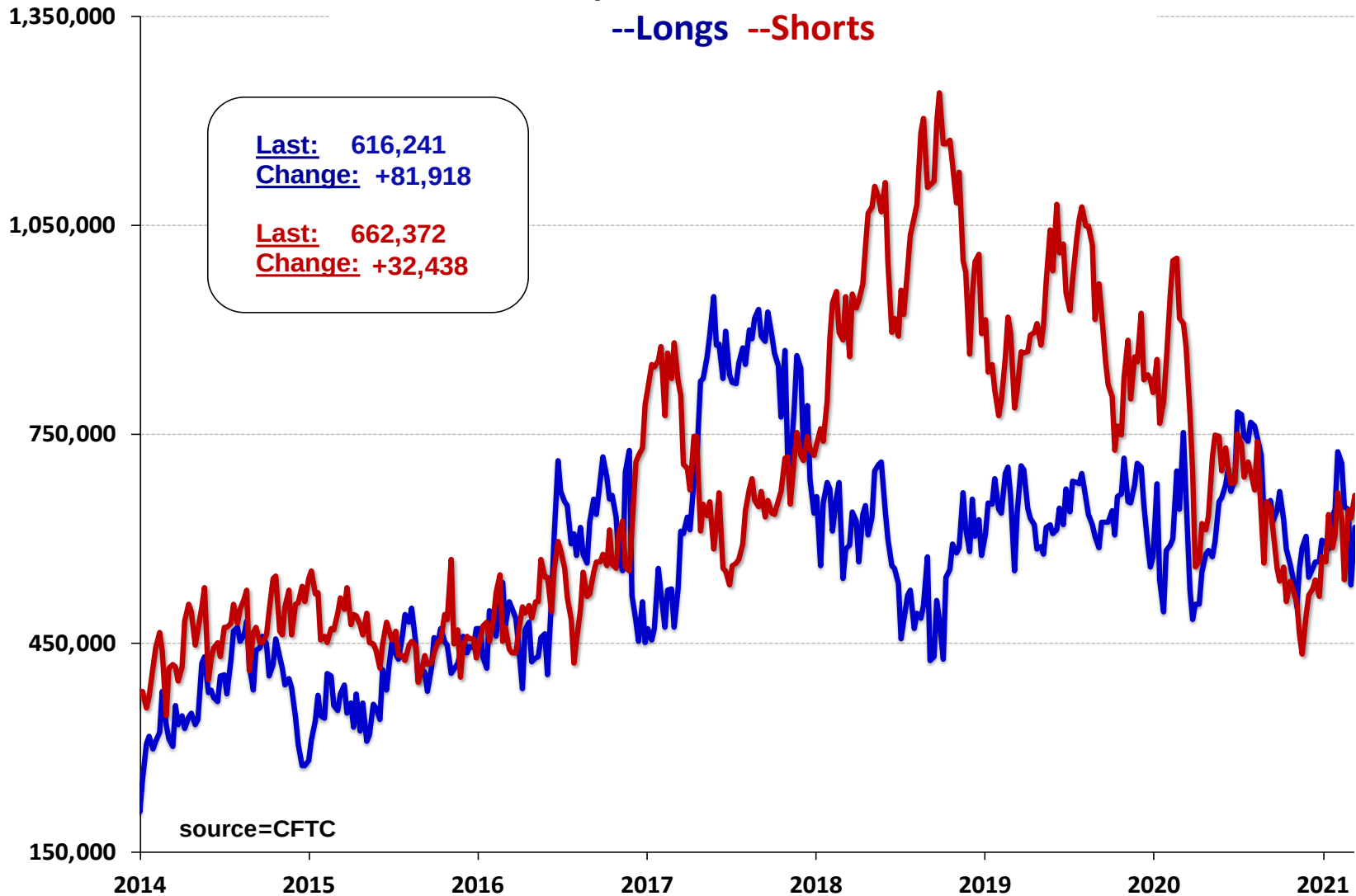


5-Year Treasury - Net Non-Commercial Position (# of contracts)

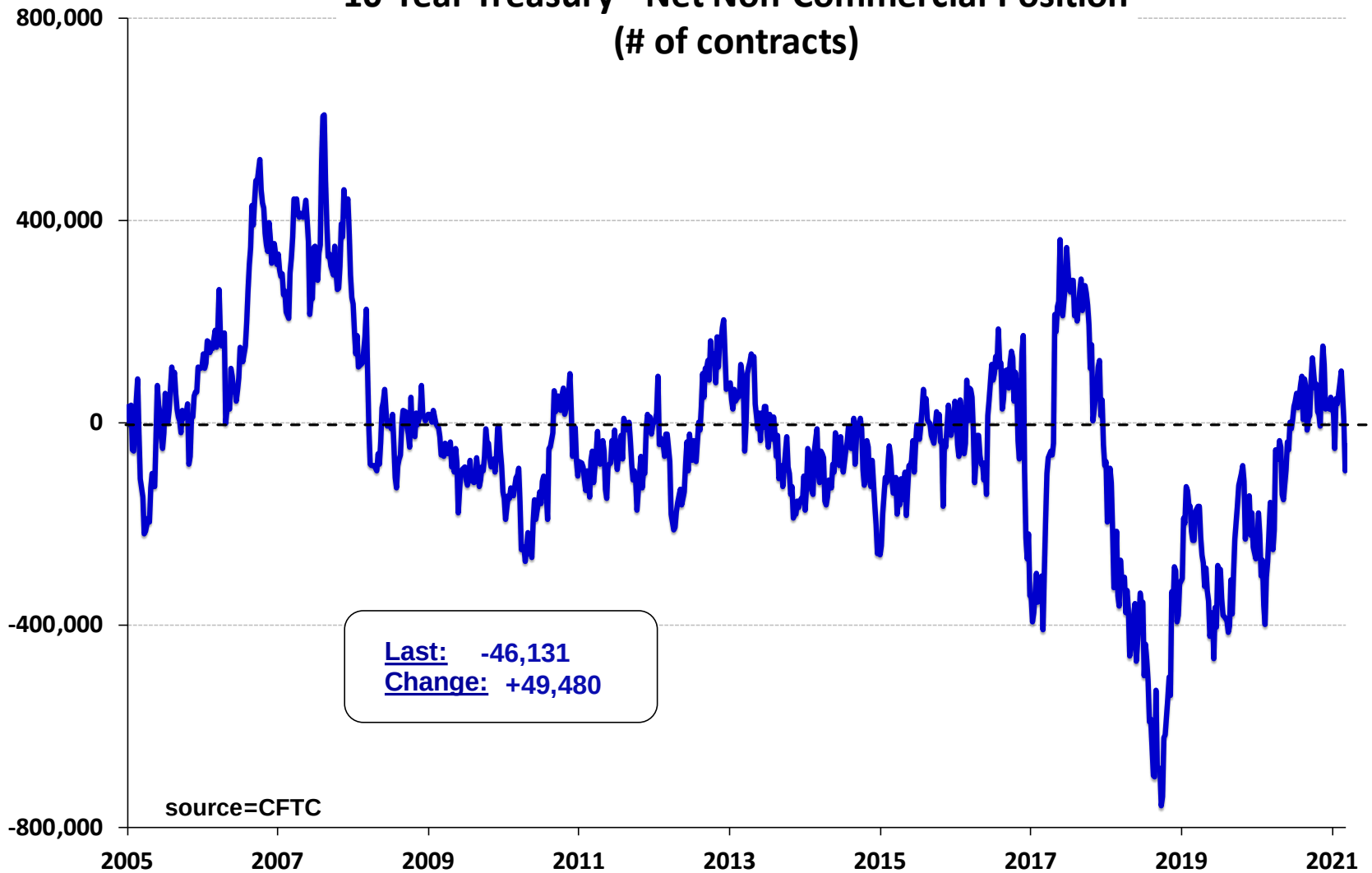


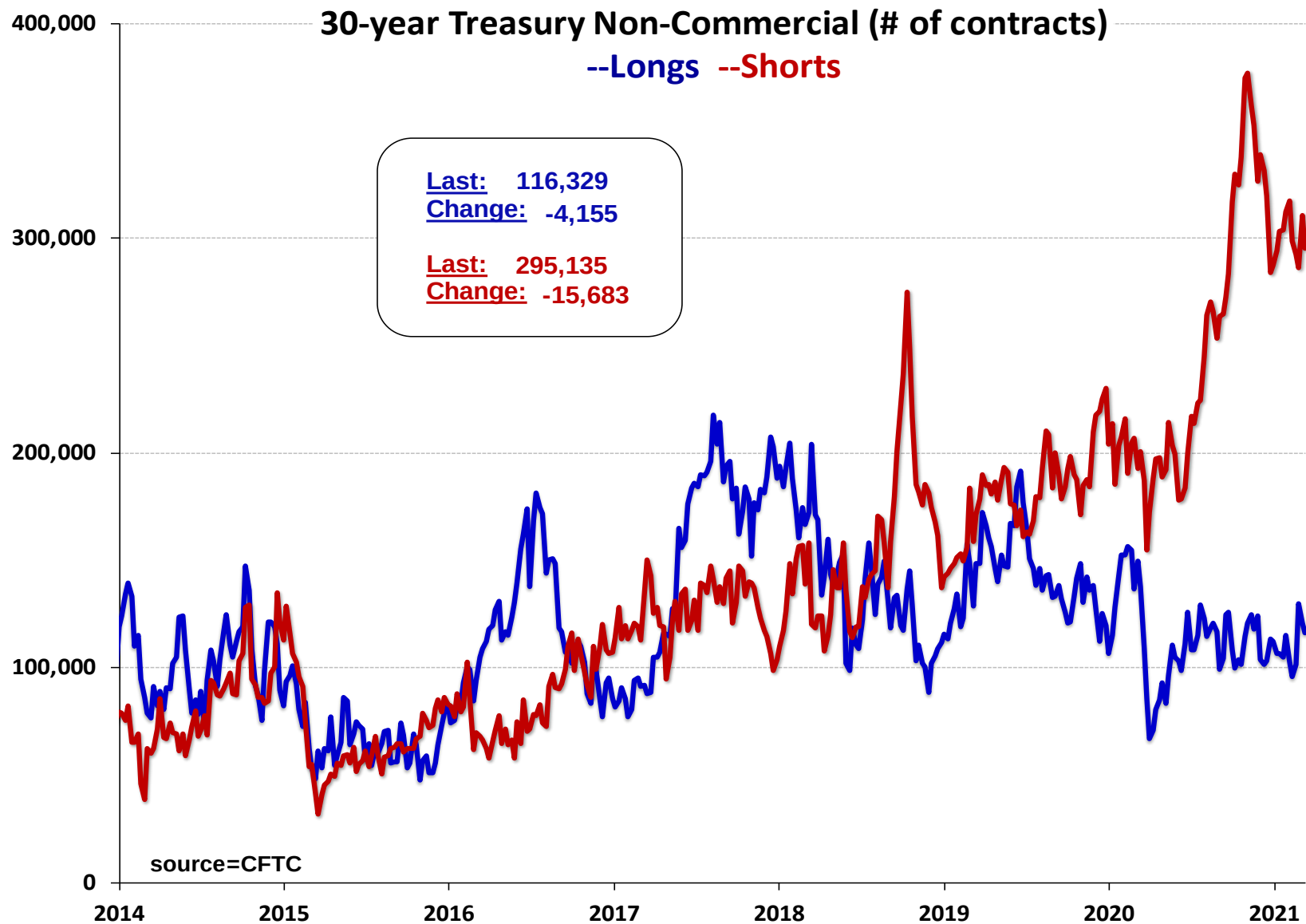
10-Year Treasury Non-Commercial (# of contracts)

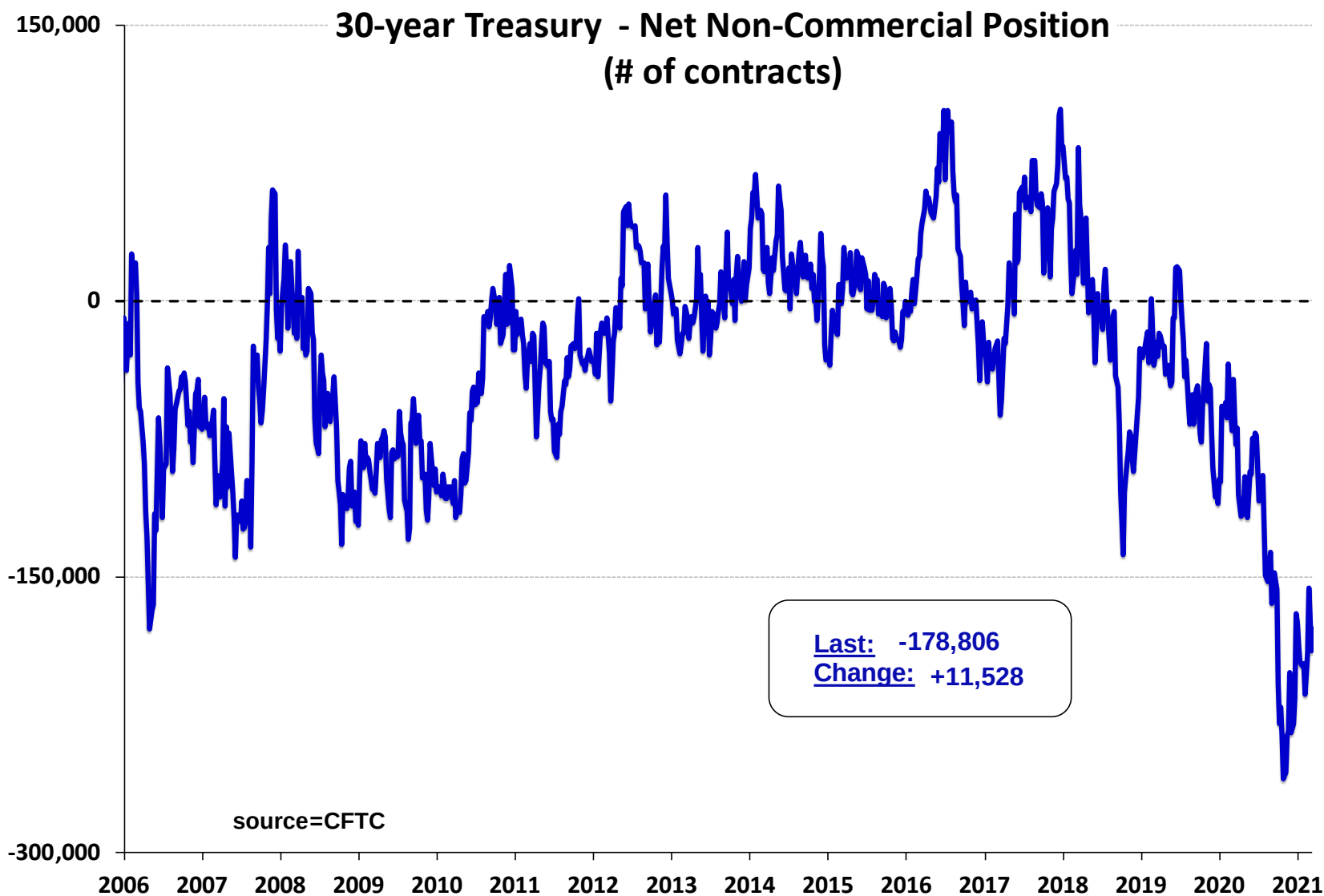
--Longs --Shorts



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

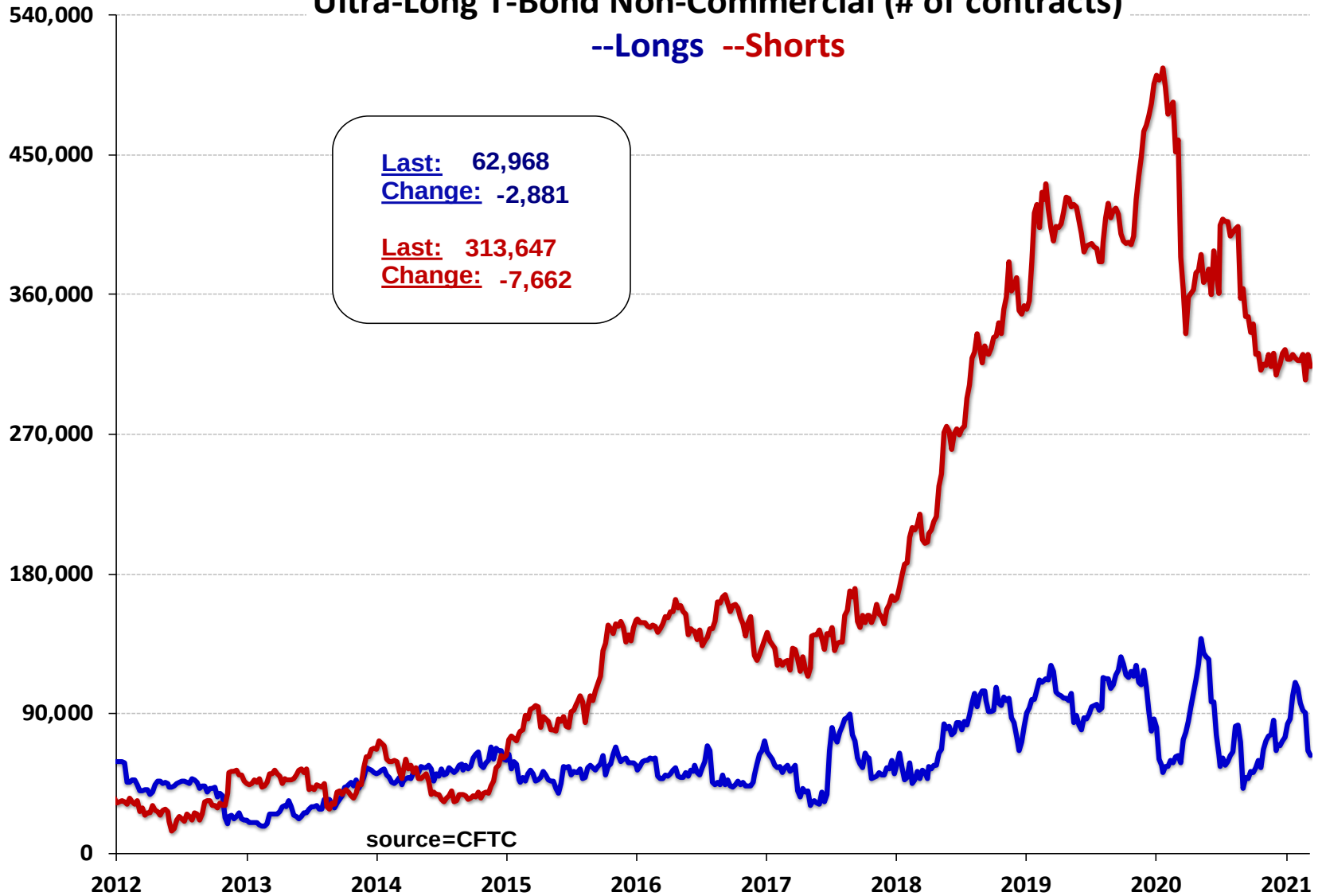




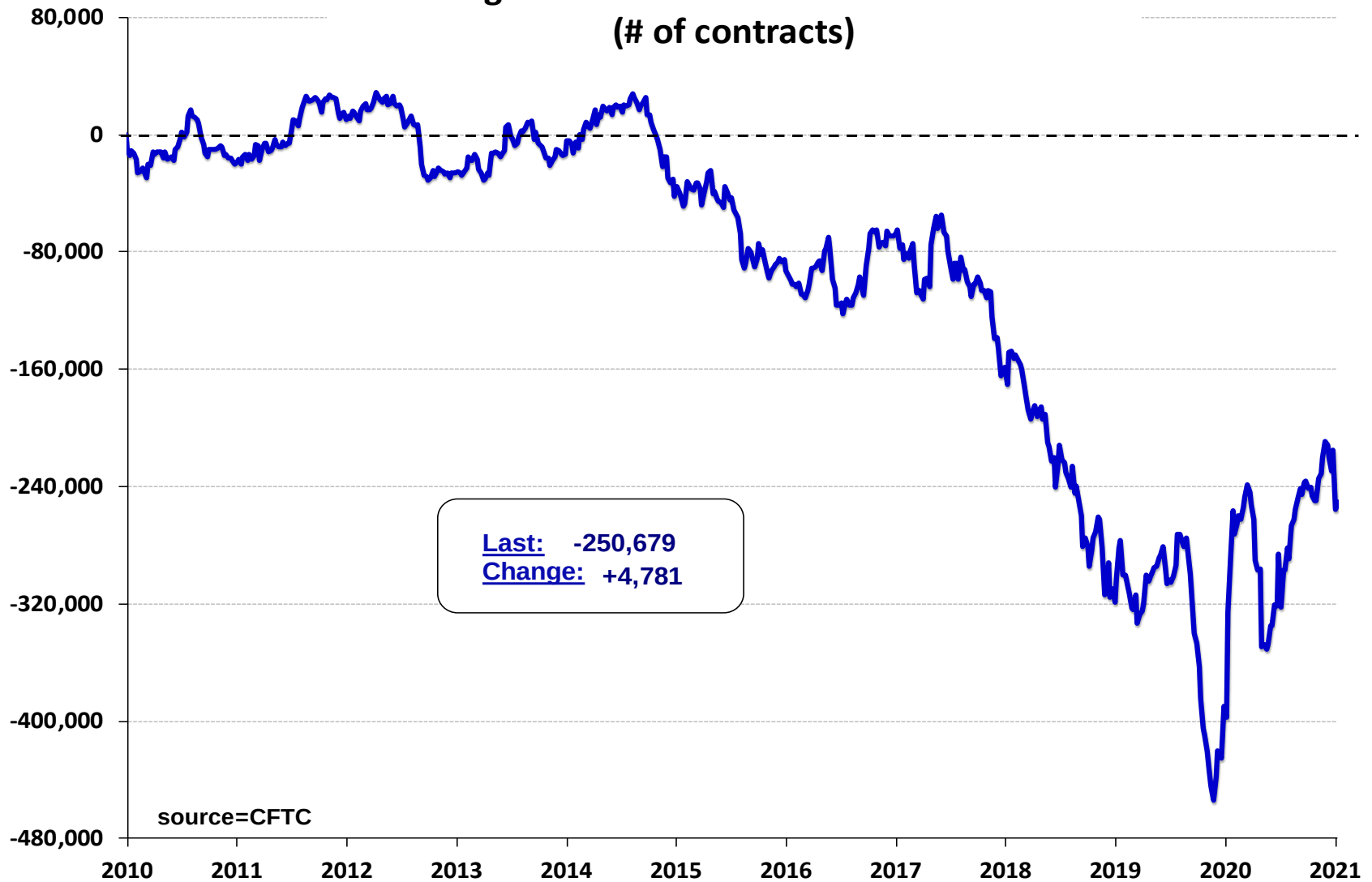


Ultra-Long T-Bond Non-Commercial (# of contracts)

--Longs --Shorts



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

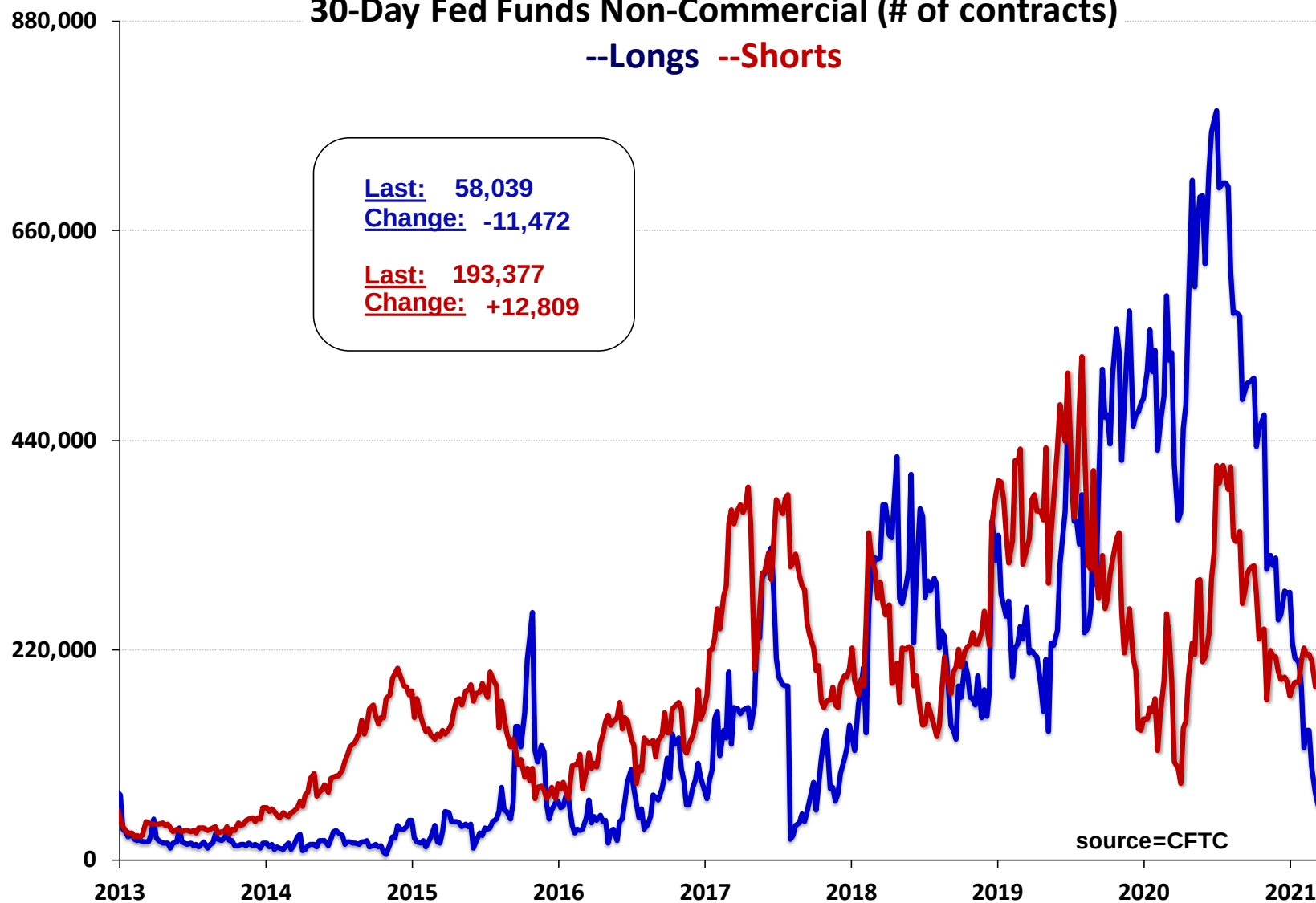


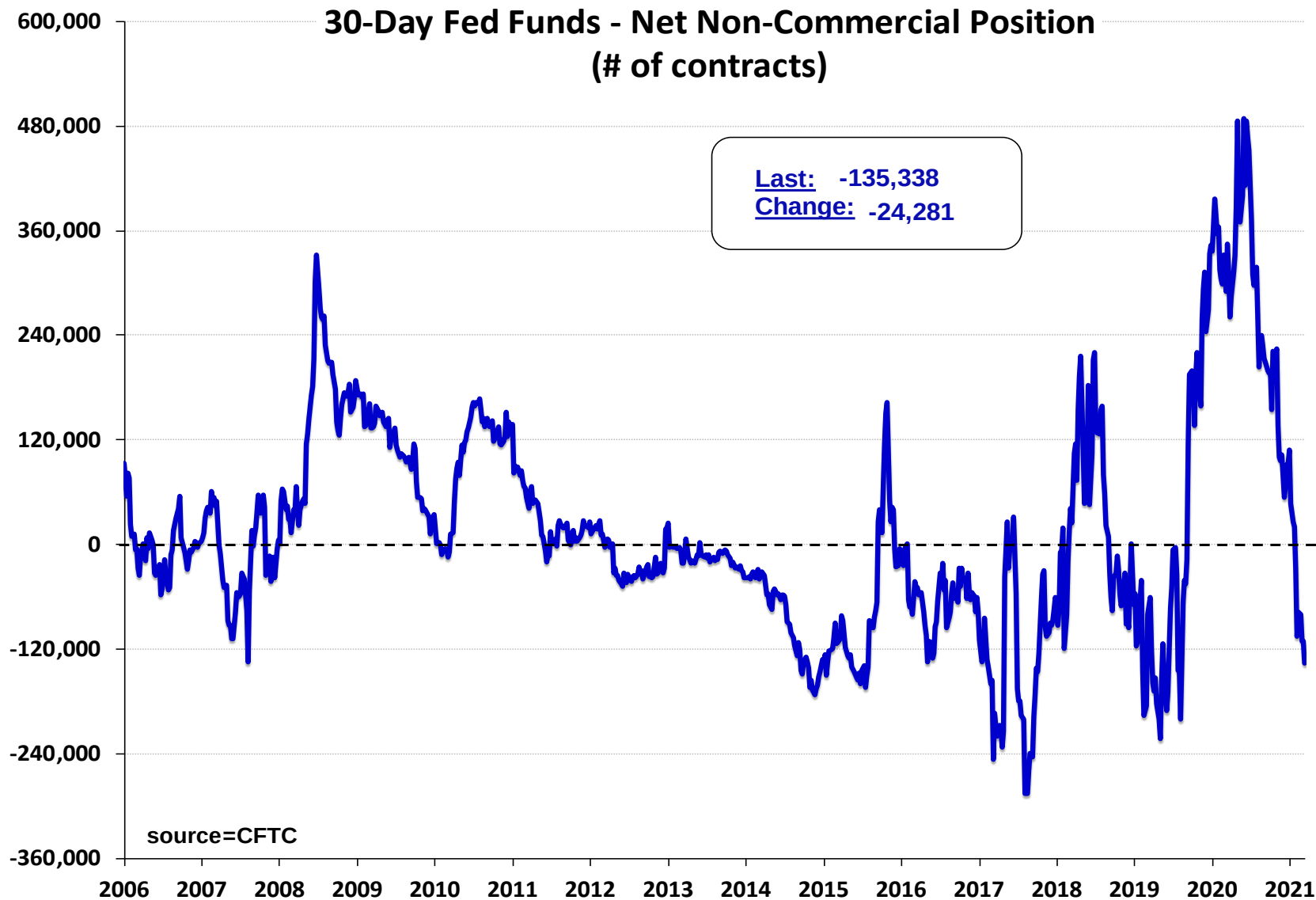
30-Day Fed Funds Non-Commercial (# of contracts)

--Longs --Shorts

Last: 58,039
Change: -11,472

Last: 193,377
Change: +12,809



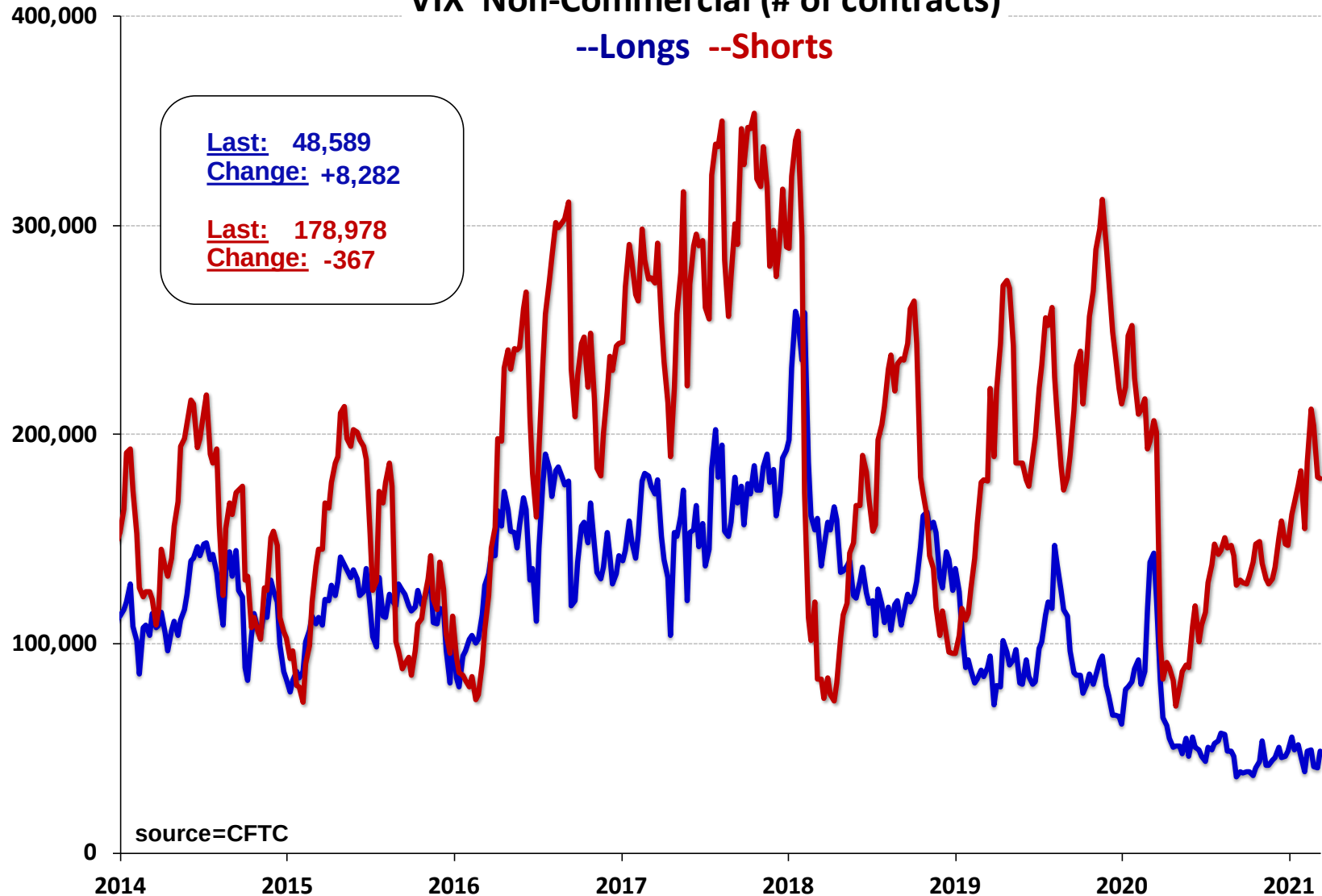


VIX Non-Commercial (# of contracts)

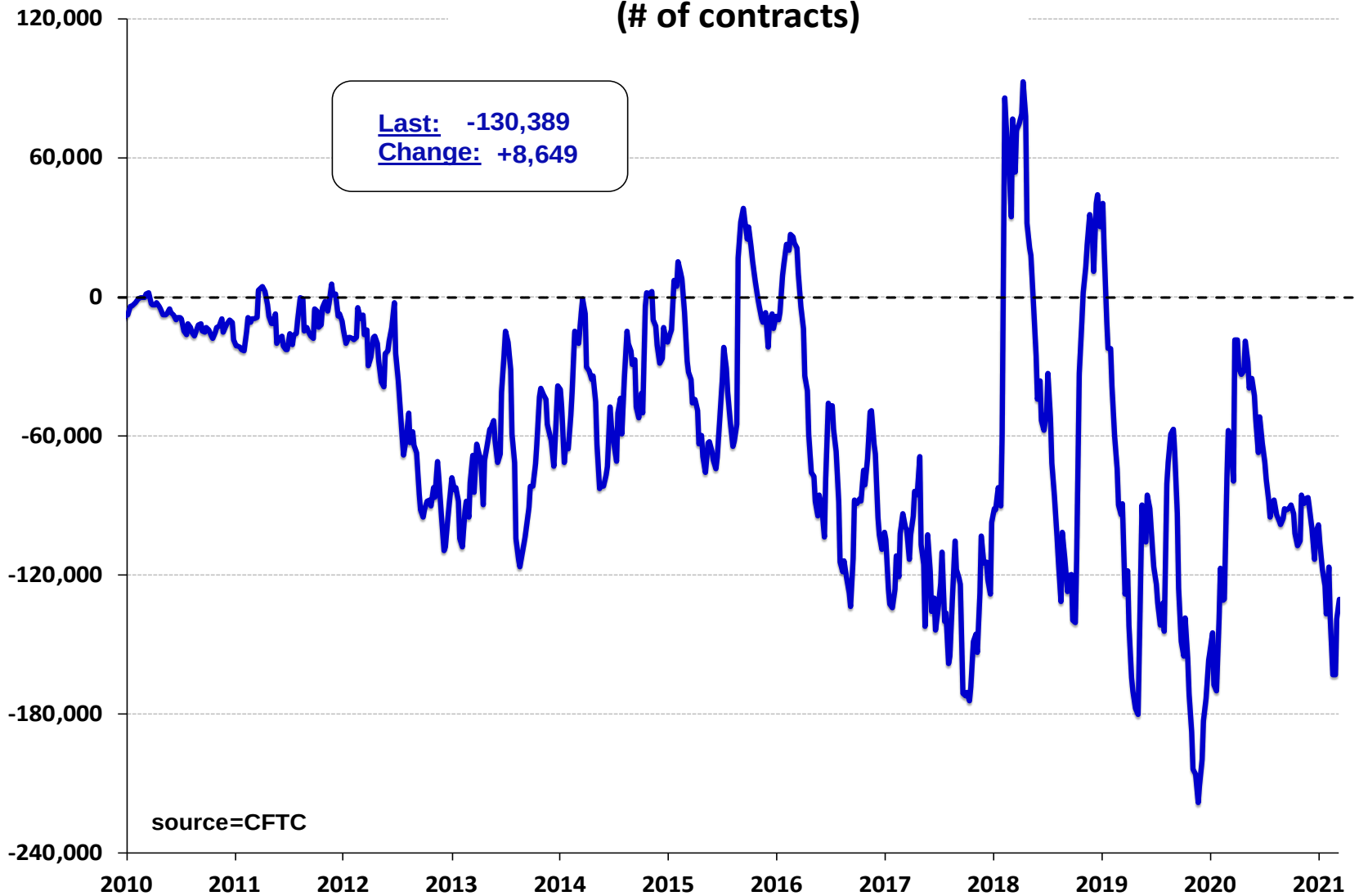
--Longs --Shorts

Last: 48,589
Change: +8,282

Last: 178,978
Change: -367



VIX - Net Non-Commercial Position (# of contracts)

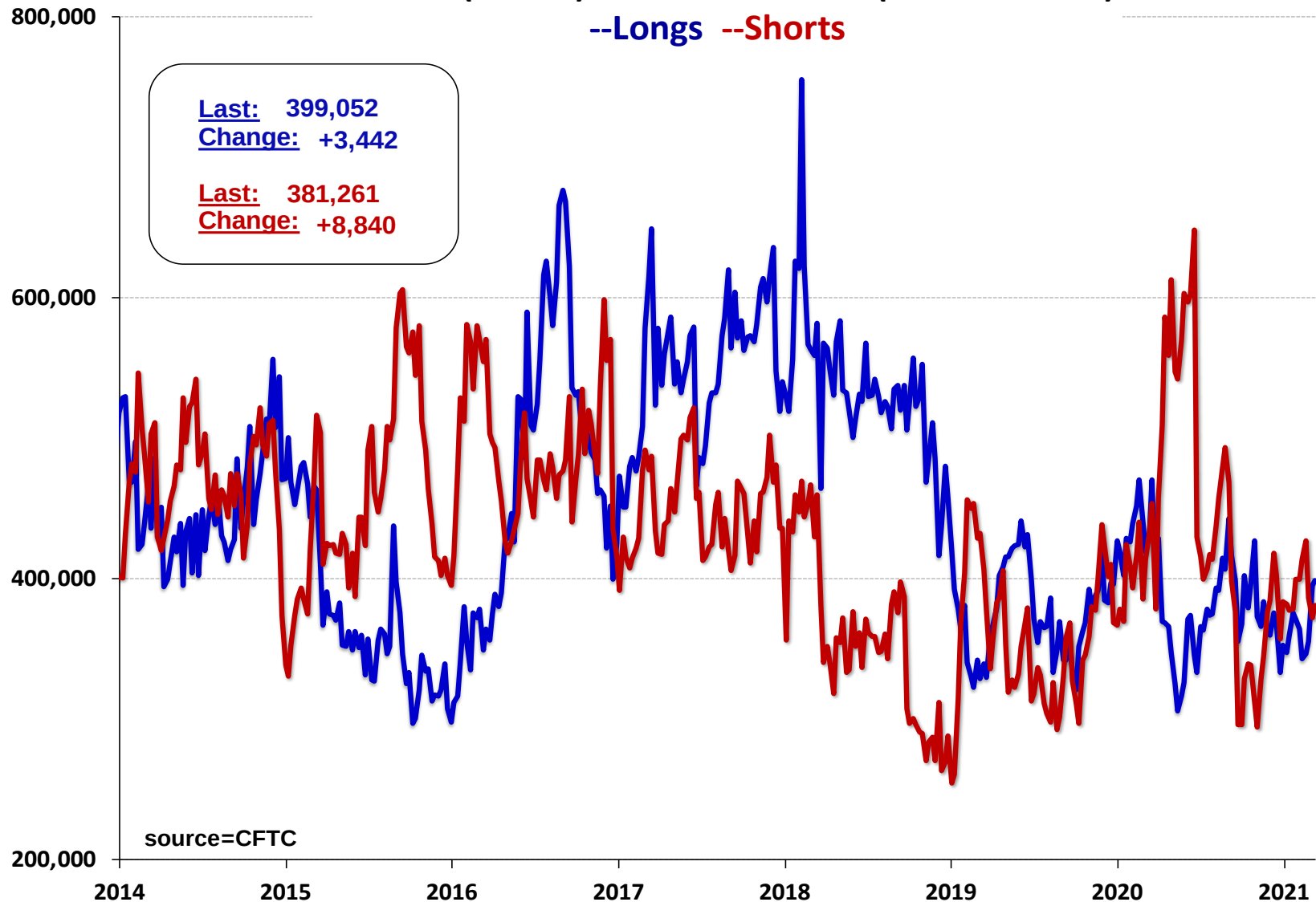


S&P 500 (E-Mini) Non-Commercial (# of contracts)

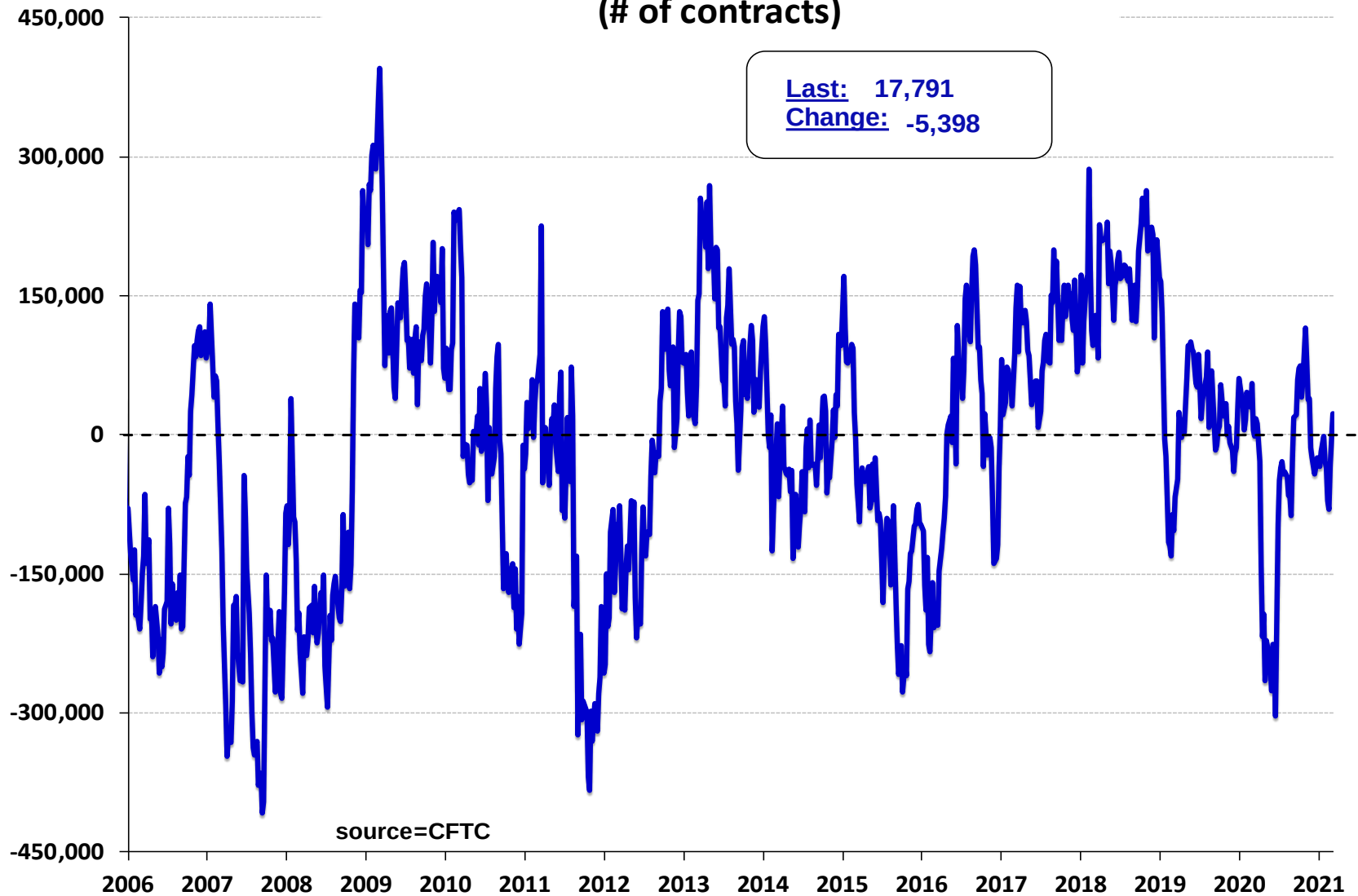
--Longs --Shorts

Last: 399,052
Change: +3,442

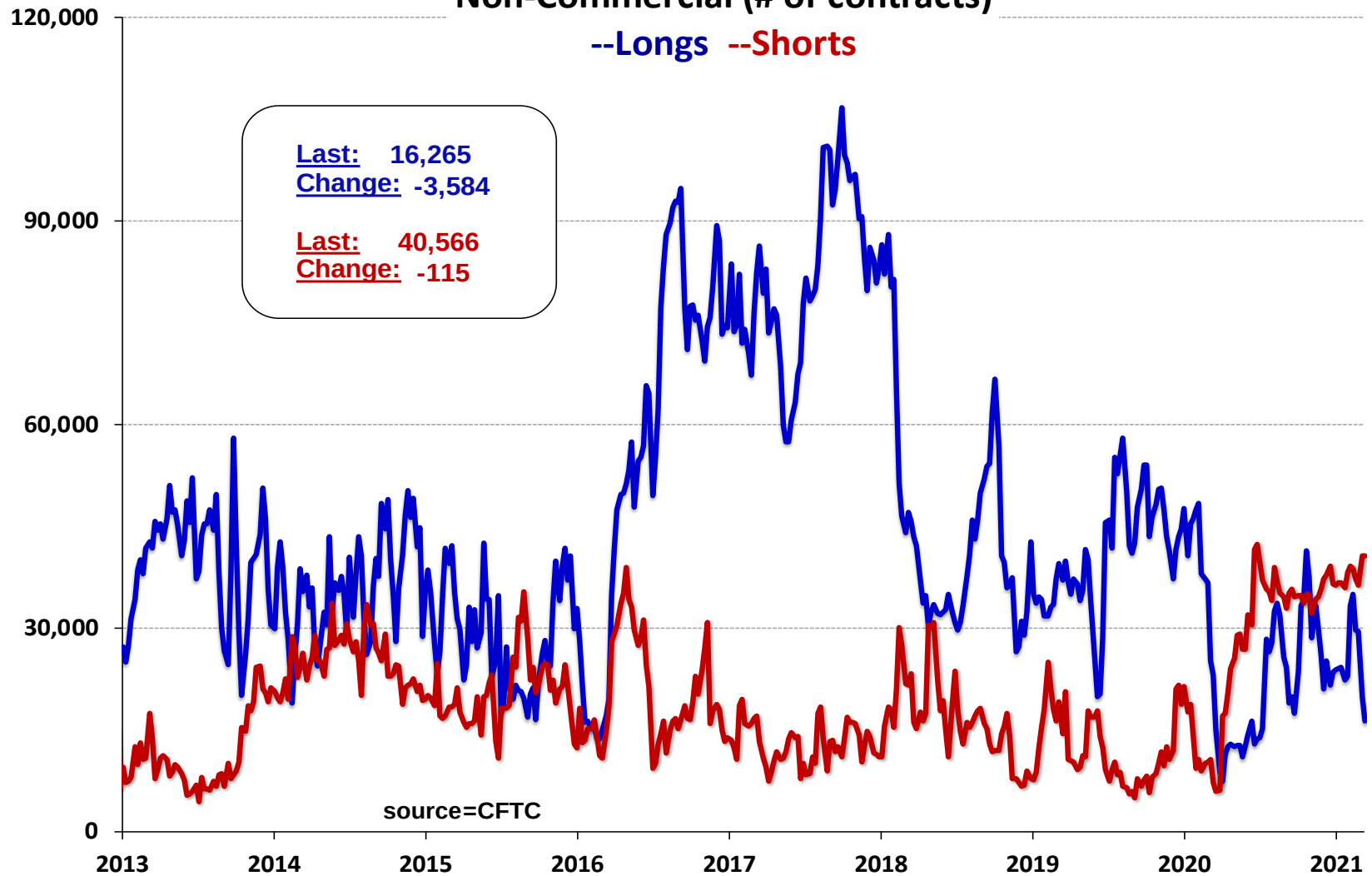
Last: 381,261
Change: +8,840



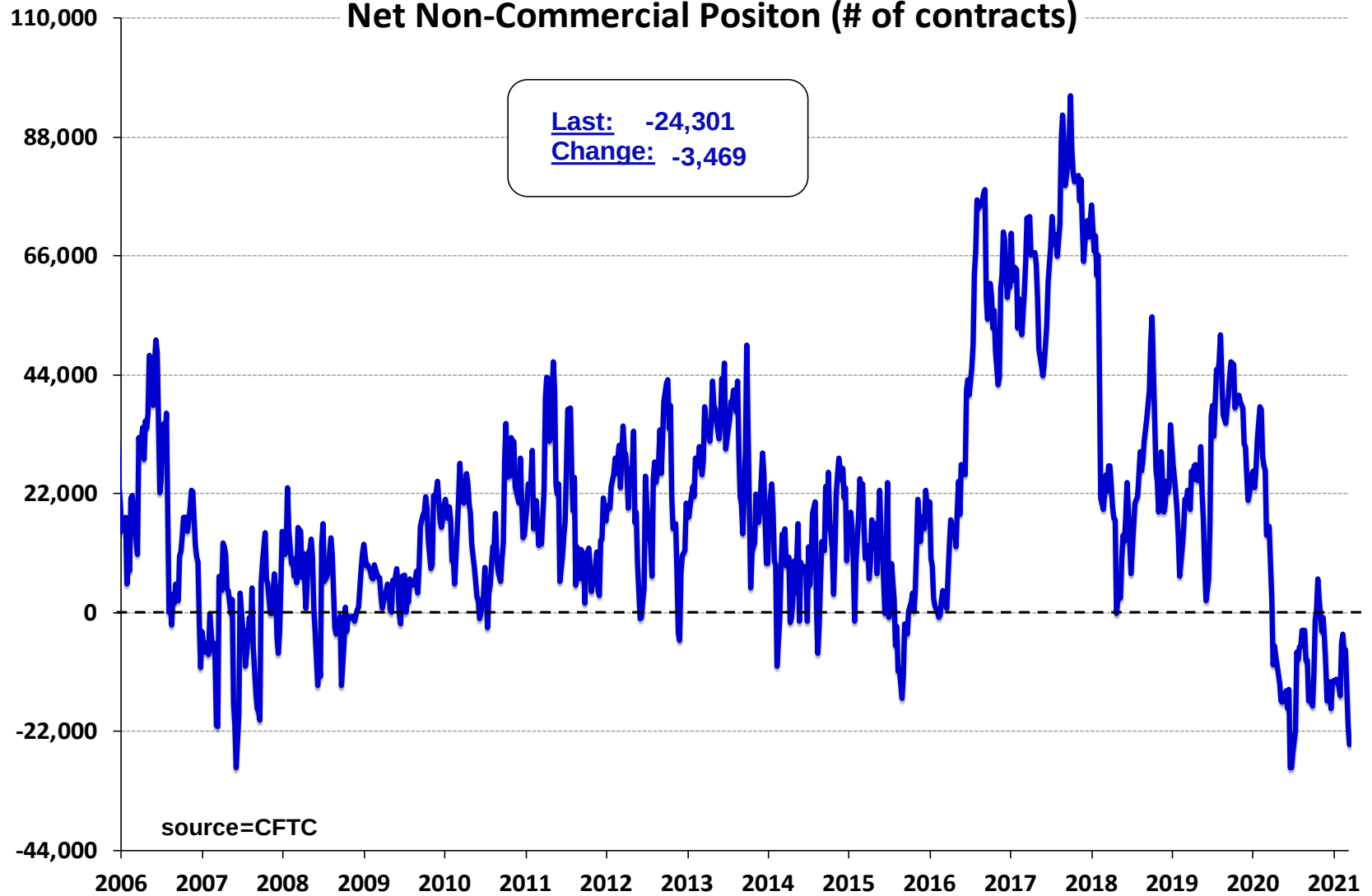
S&P 500 (E-Mini) - Net Non-Commercial Position (# of contracts)



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

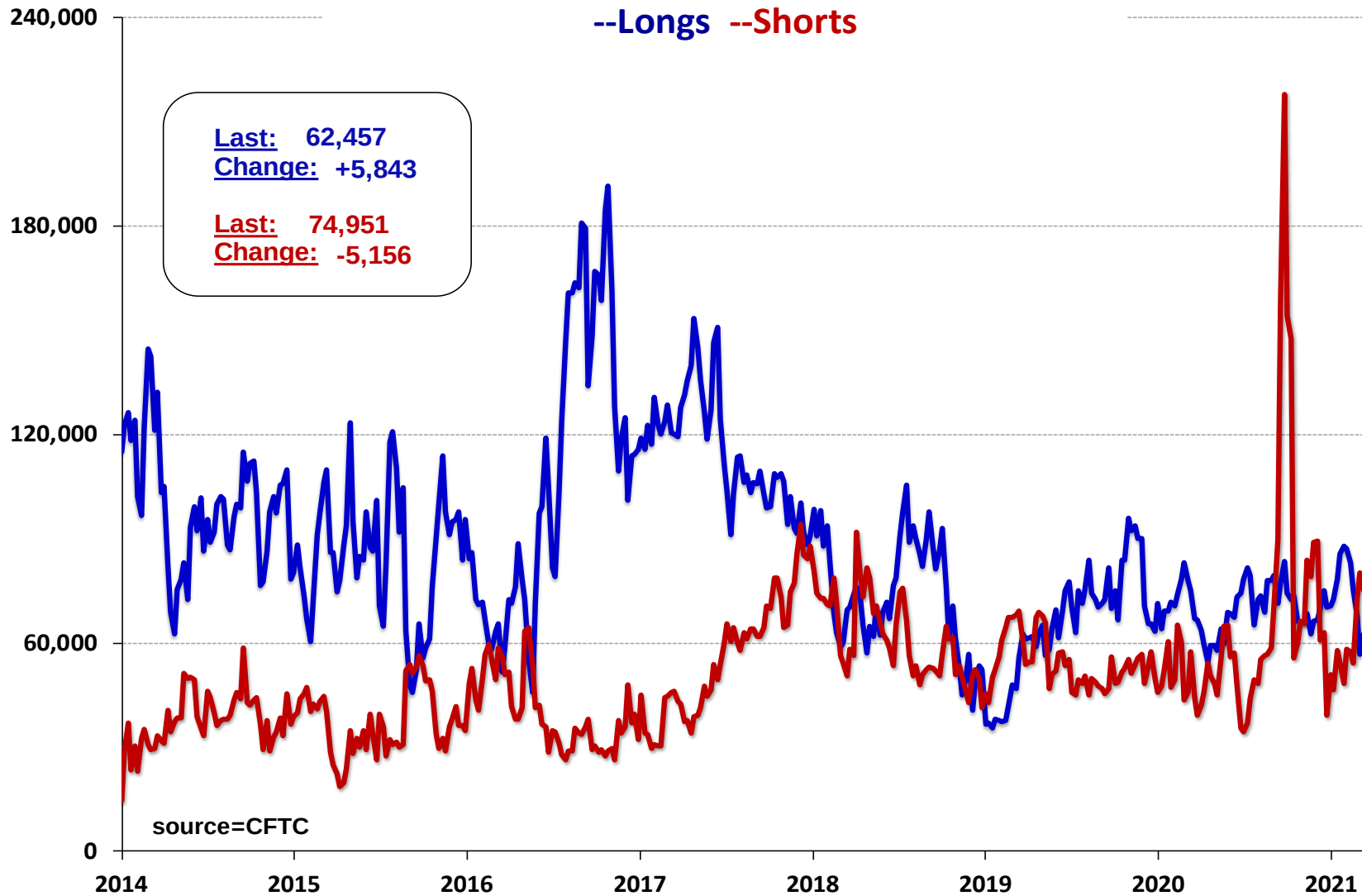


Dow Jones Industrials Mini (\$5) Net Non-Commercial Positon (# of contracts)

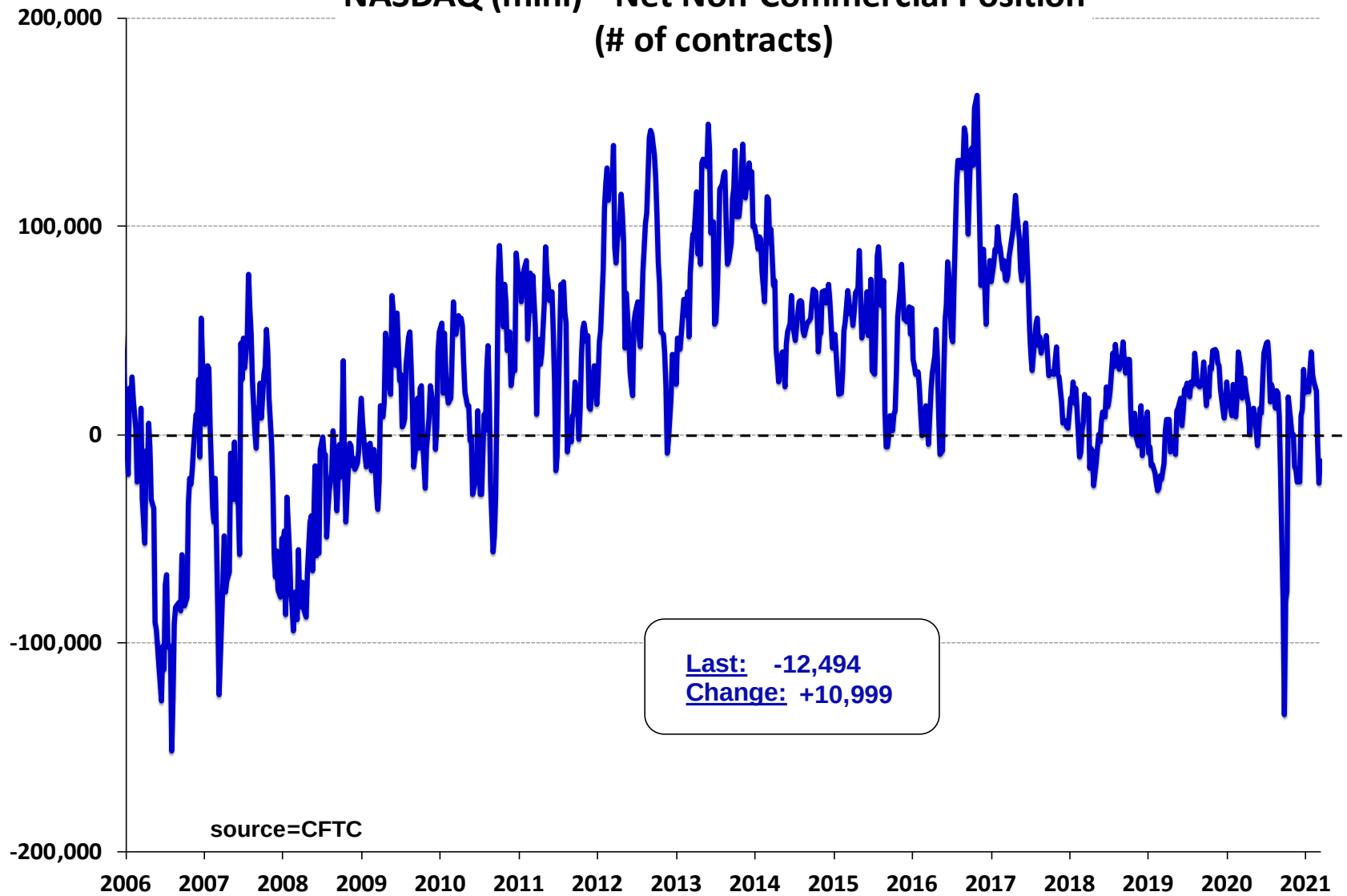


NASDAQ (mini) Non-Commercial (# of contracts)

--Longs --Shorts



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

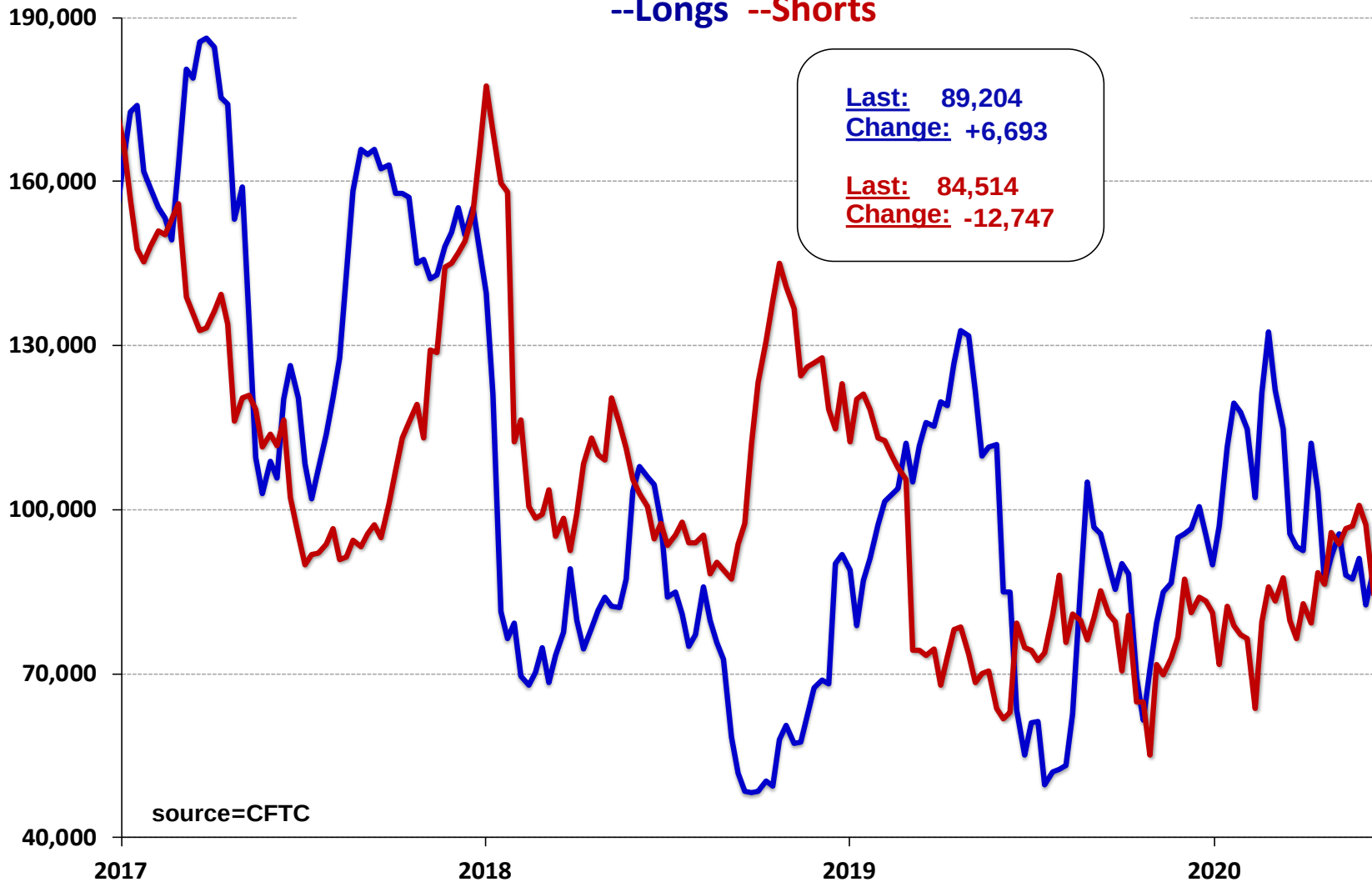


Russell 2000 (emini) Non-Commercial (# of contracts)

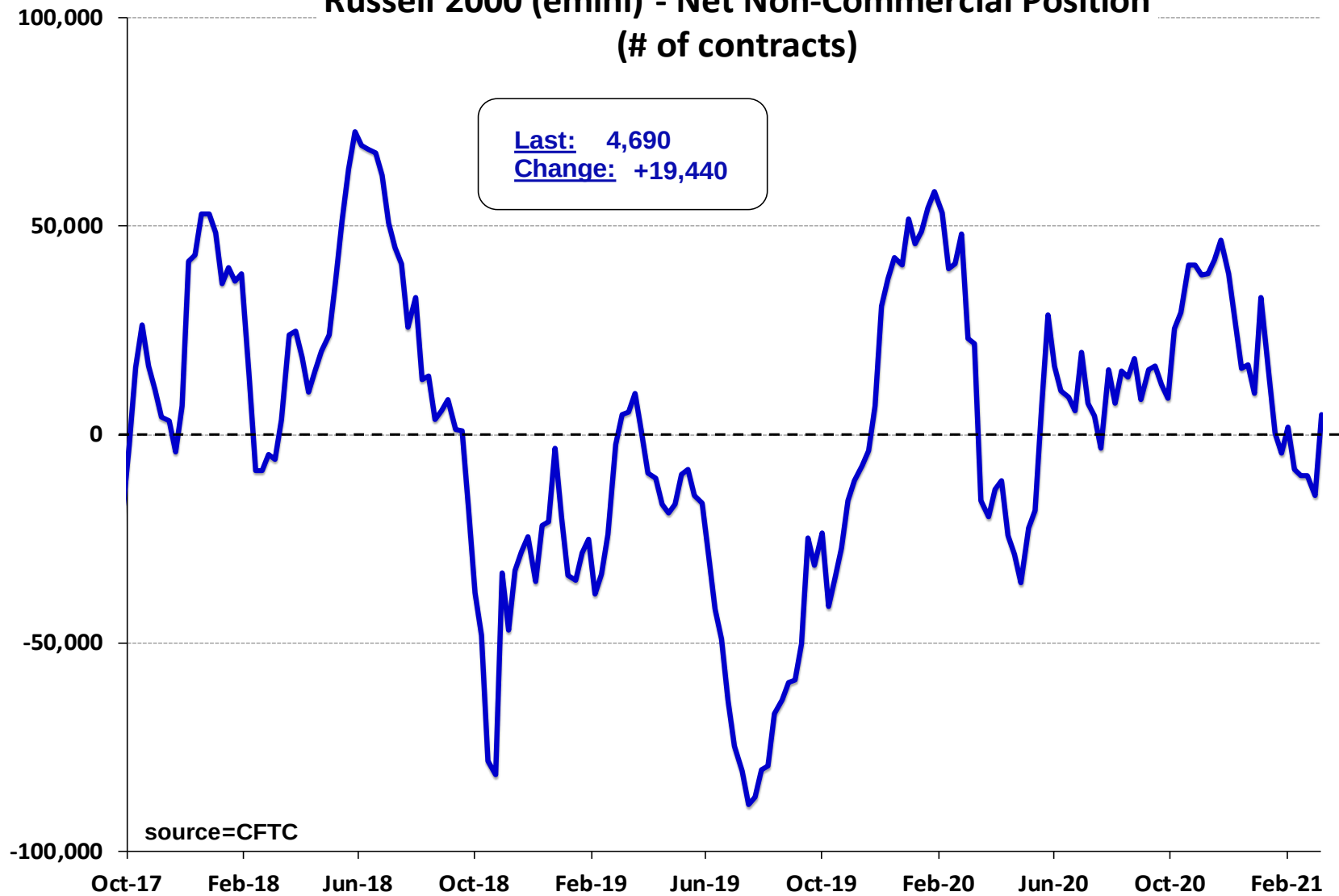
--Longs --Shorts

Last: 89,204
Change: +6,693

Last: 84,514
Change: -12,747



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

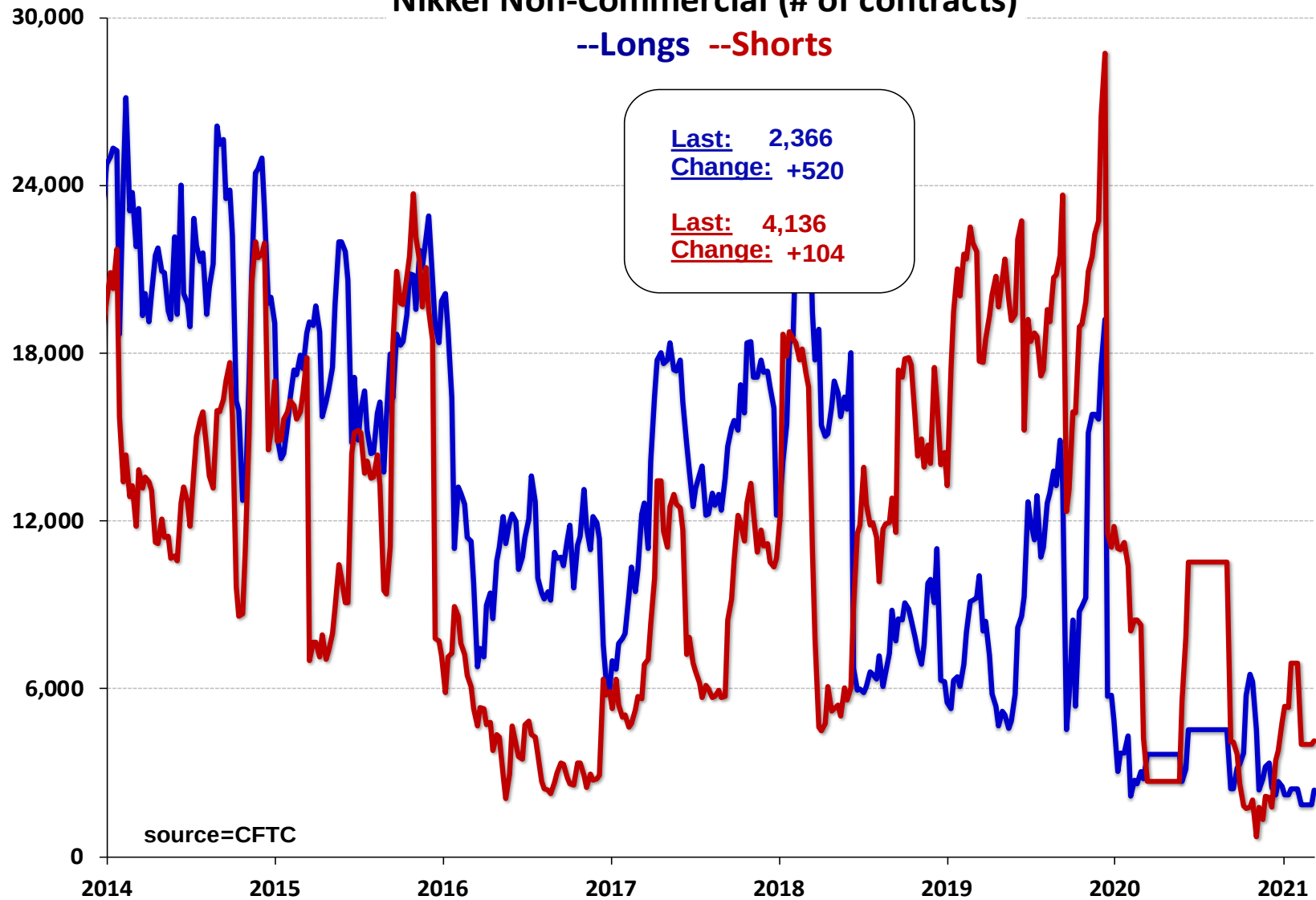


Nikkei Non-Commercial (# of contracts)

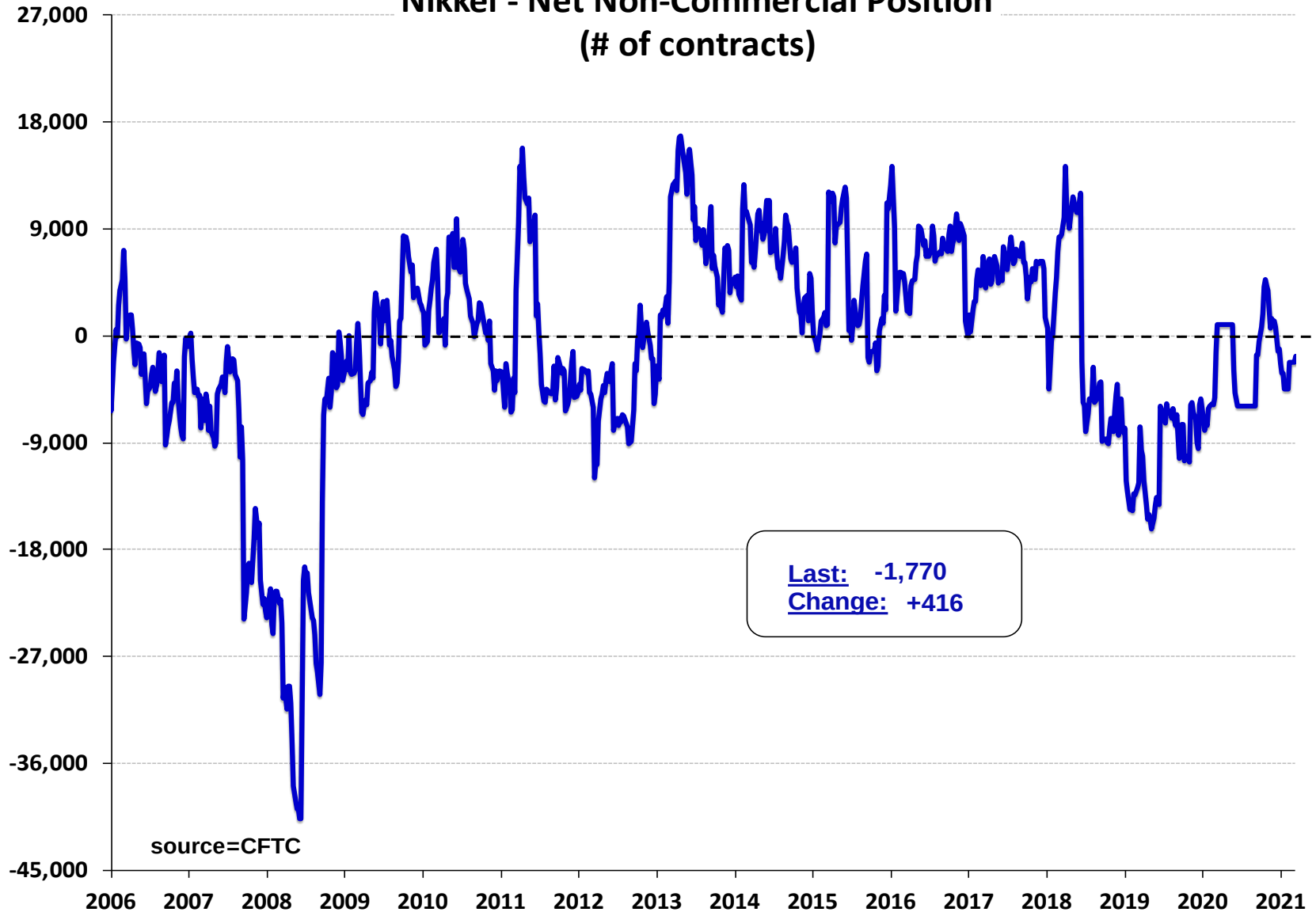
--Longs --Shorts

Last: 2,366
Change: +520

Last: 4,136
Change: +104

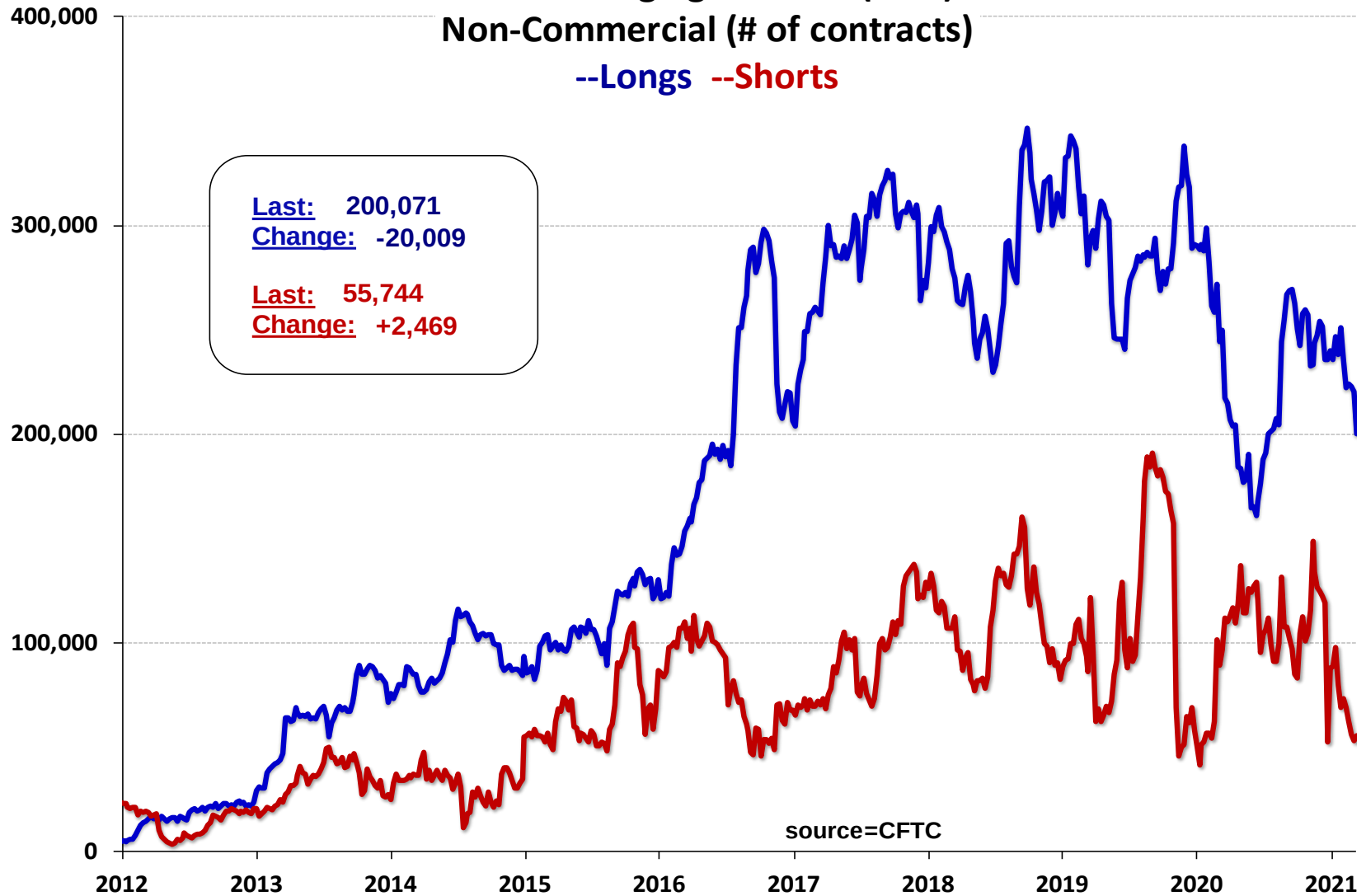


Nikkei - Net Non-Commercial Position (# of contracts)

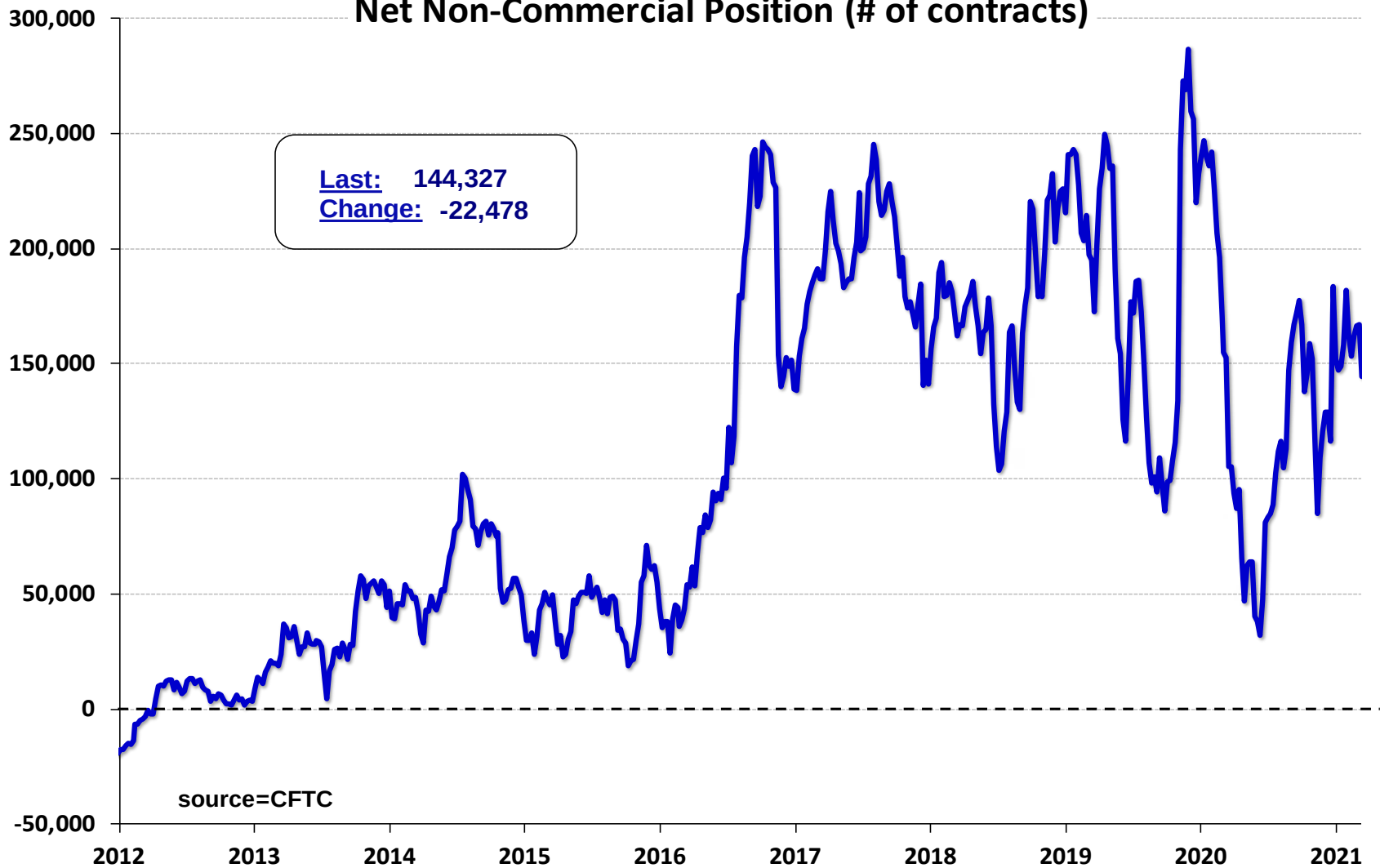


MSCI Emerging Markets (mini) Non-Commercial (# of contracts)

--Longs --Shorts

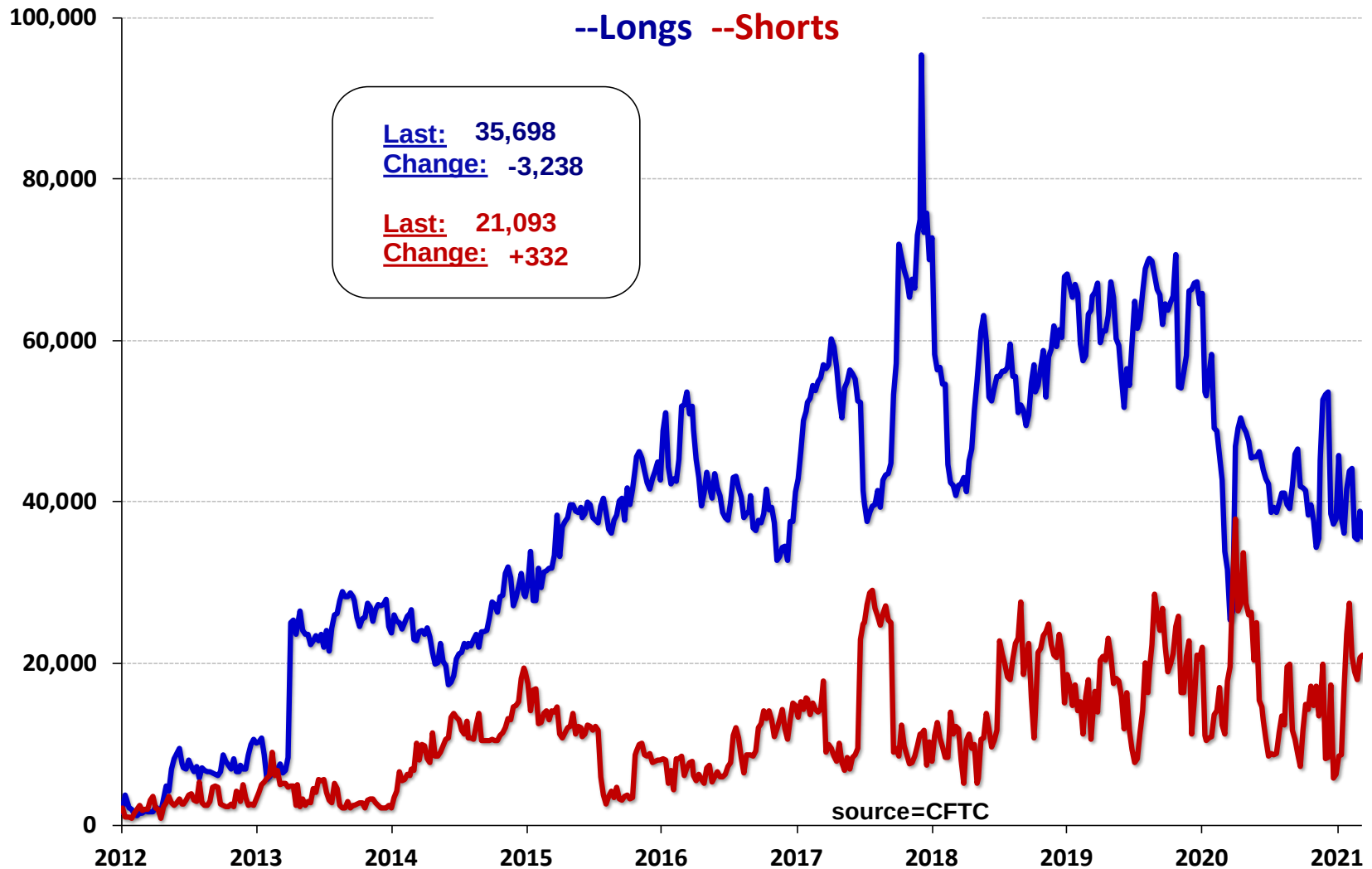


MSCI Emerging Markets (mini) Net Non-Commercial Position (# of contracts)



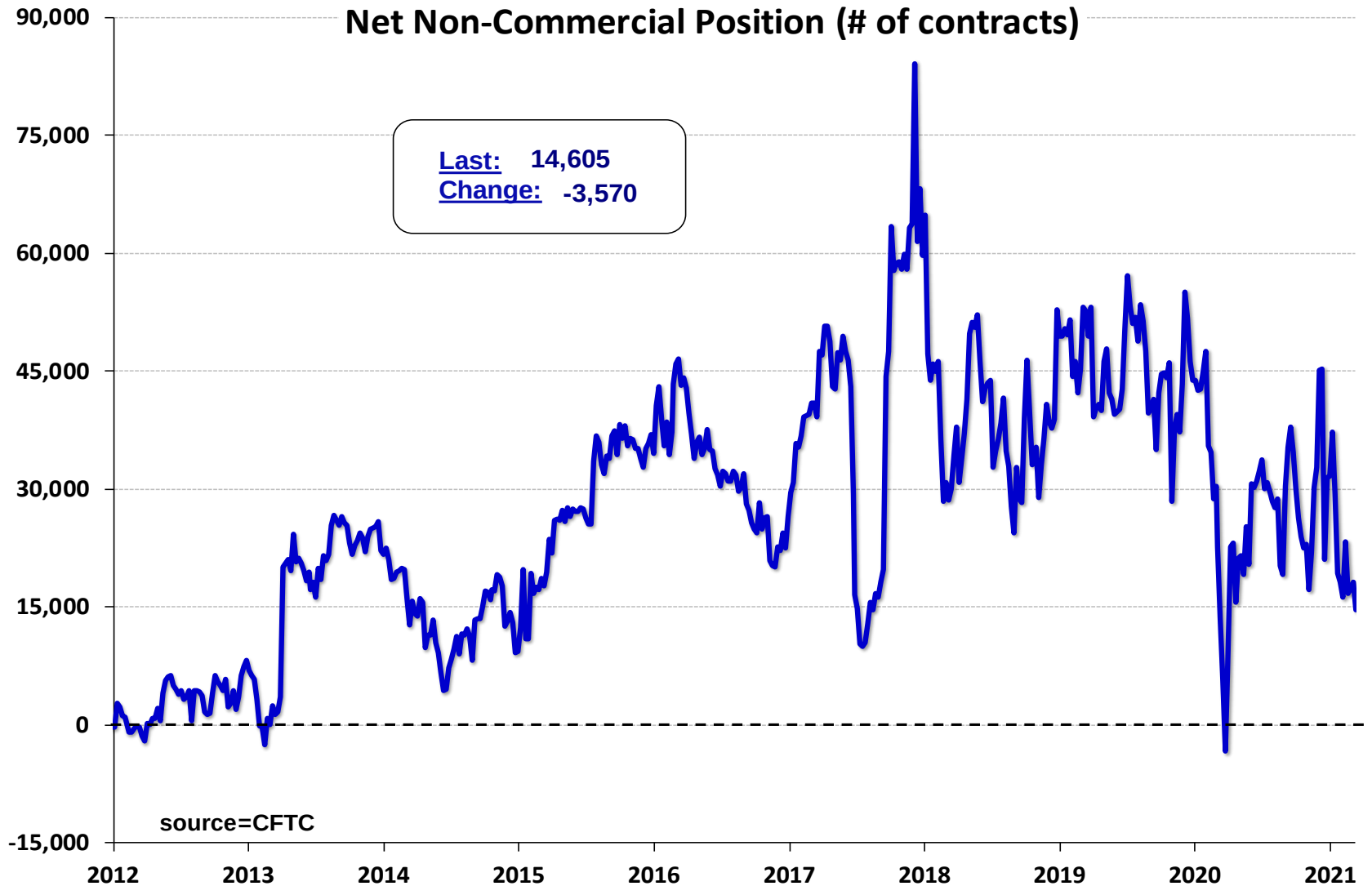
MSCI EAFE (mini) Non-Commercial (# of contracts)

--Longs --Shorts



MSCI EAFE (mini)

Net Non-Commercial Position (# of contracts)

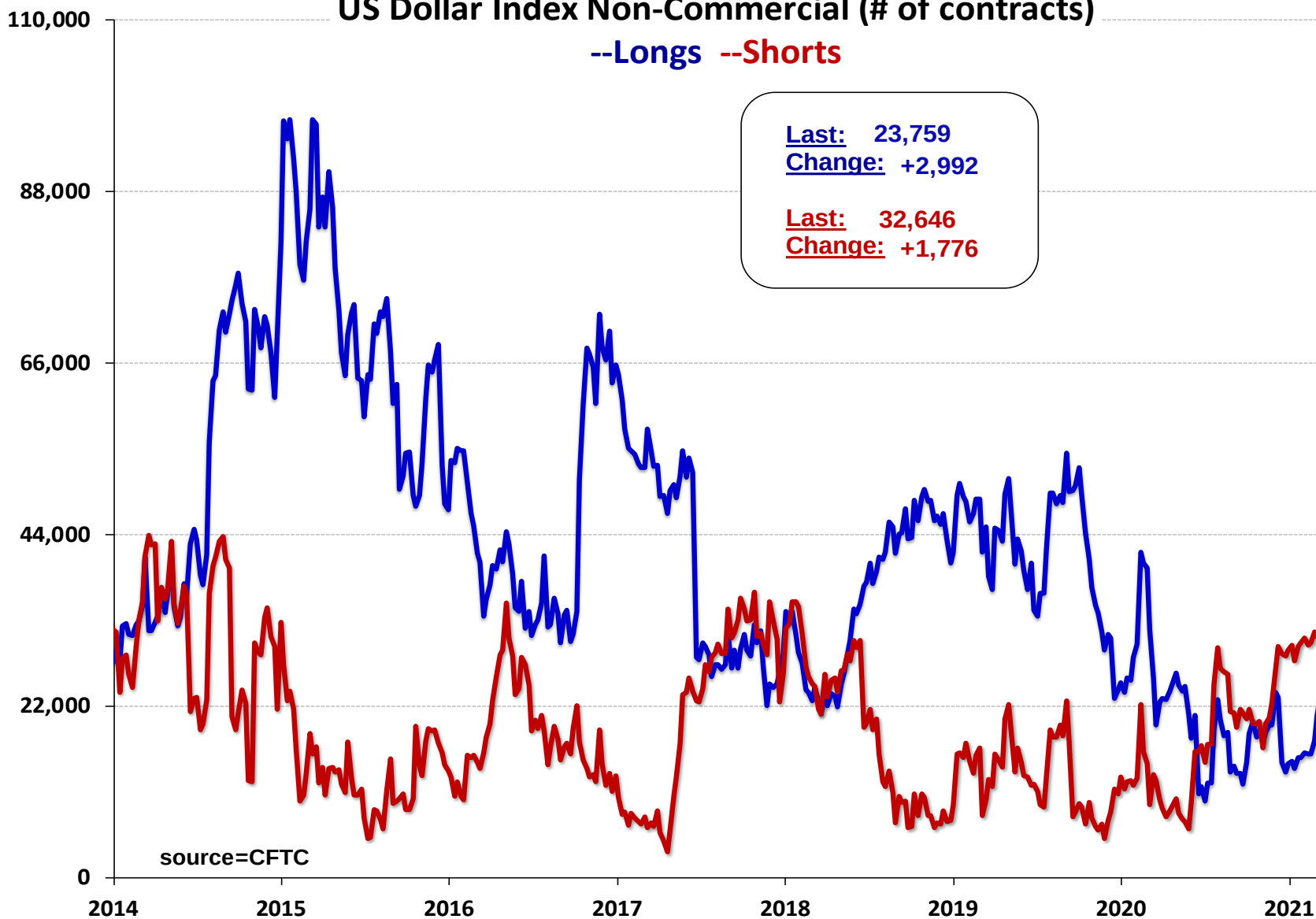


US Dollar Index Non-Commercial (# of contracts)

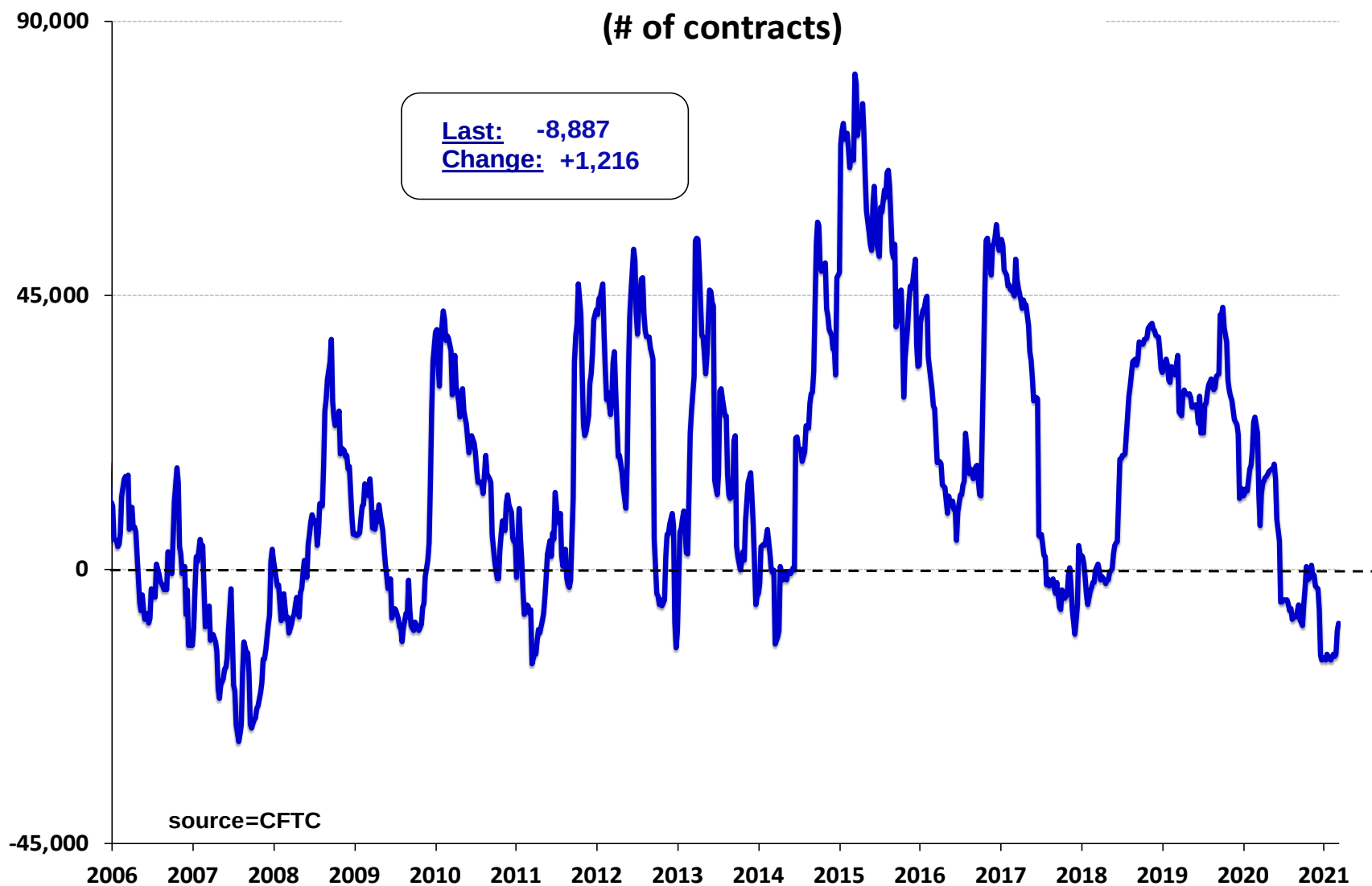
--Longs --Shorts

Last: 23,759
Change: +2,992

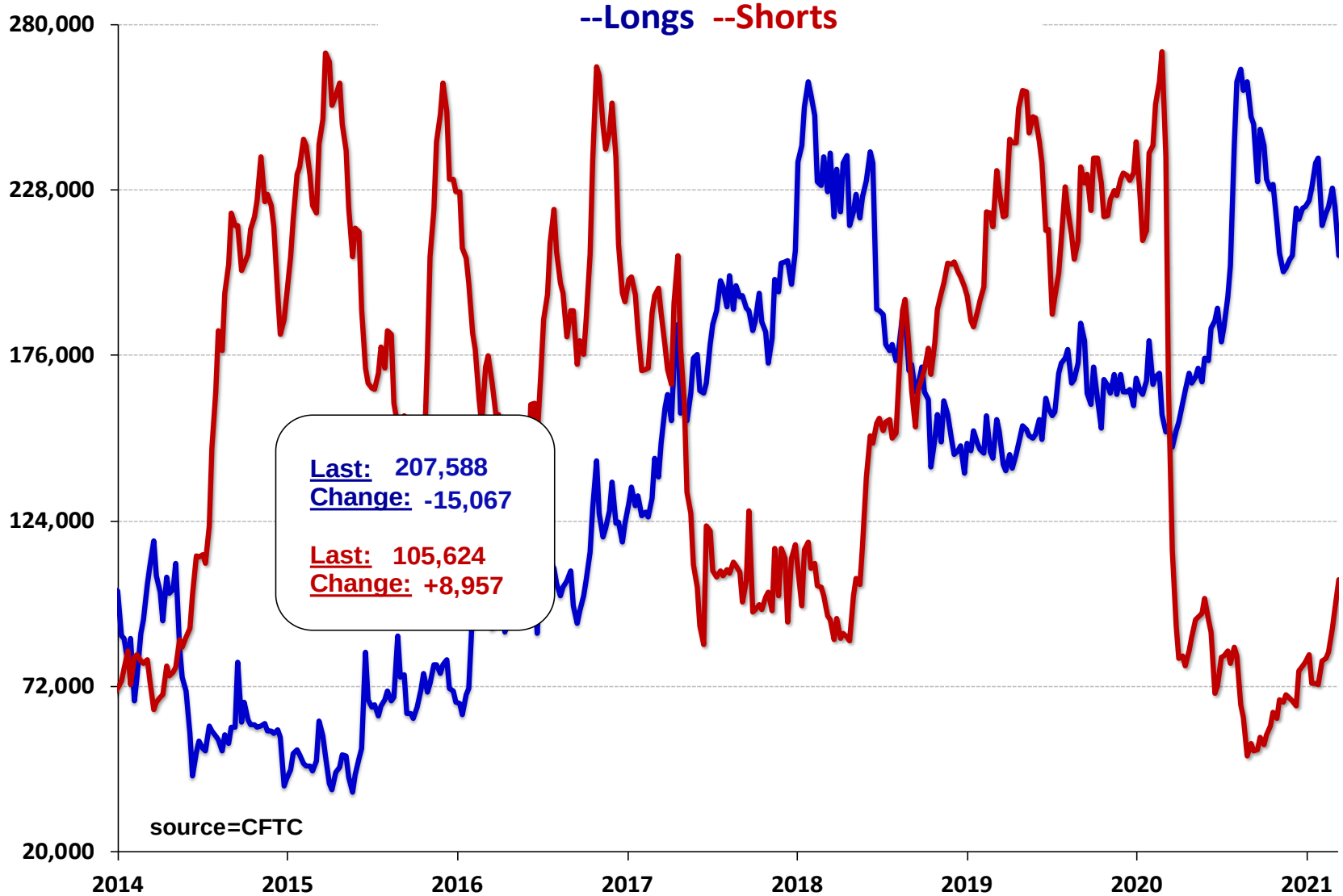
Last: 32,646
Change: +1,776



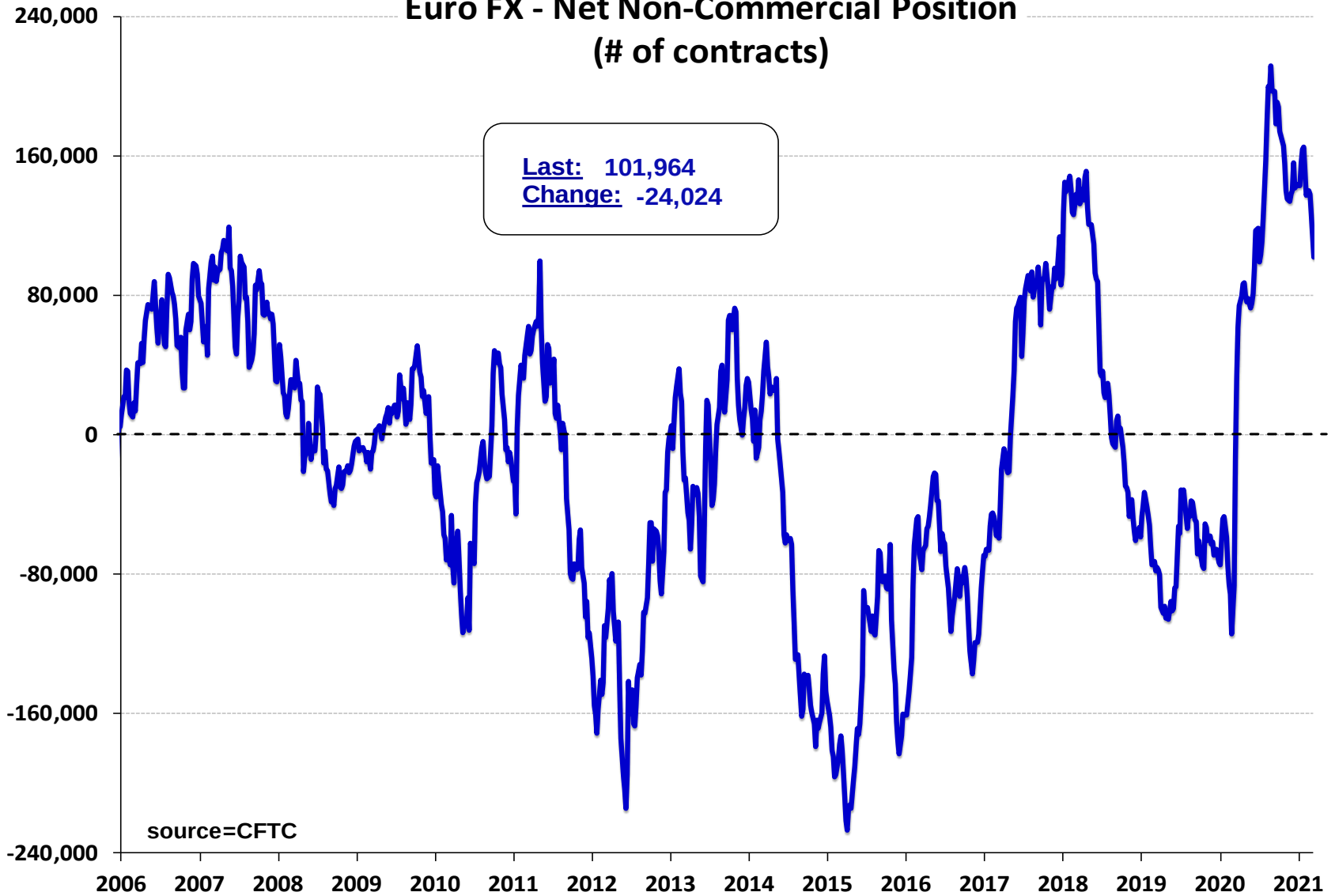
US Dollar Index - Net Non-Commercial Position (# of contracts)



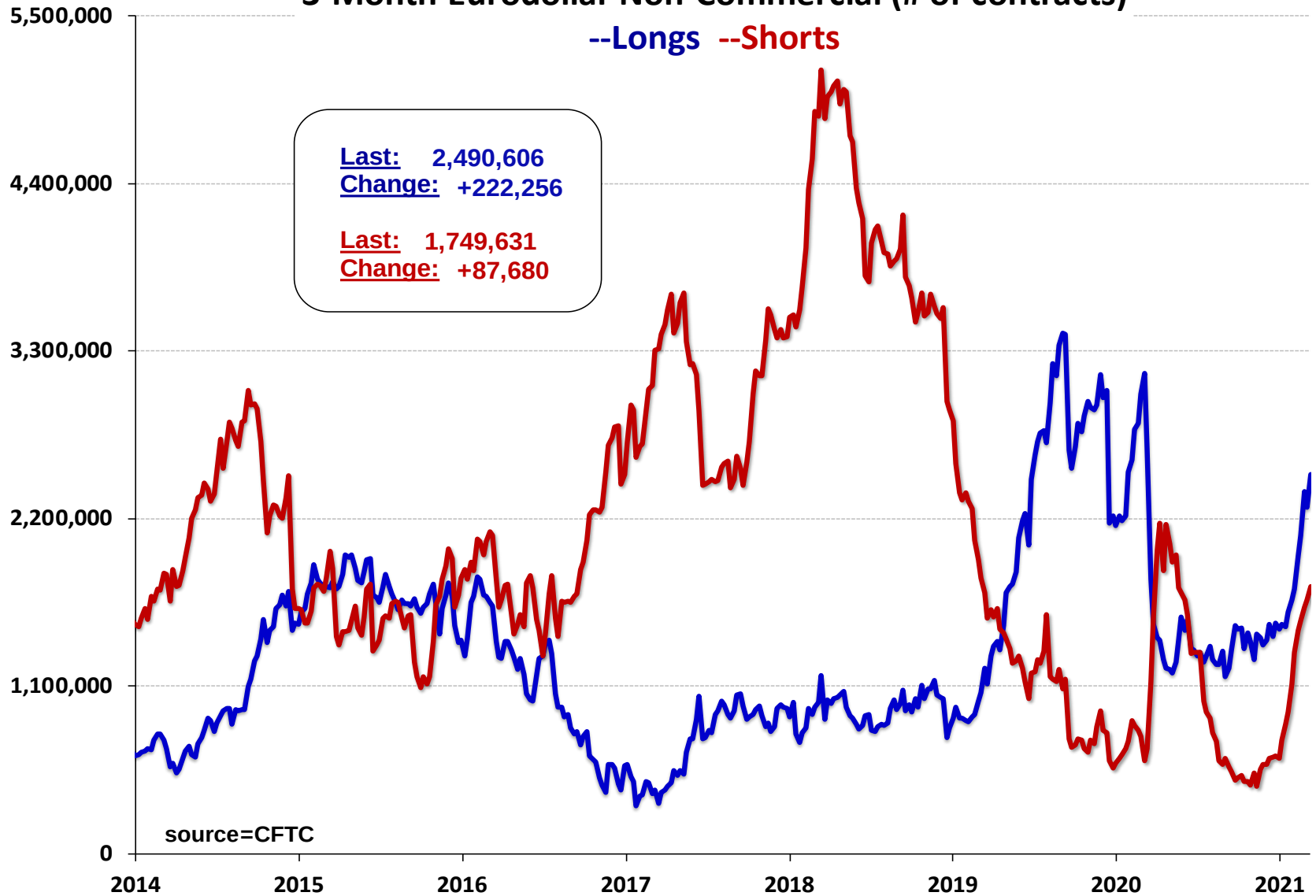
Euro FX Non-Commercial (# of contracts)



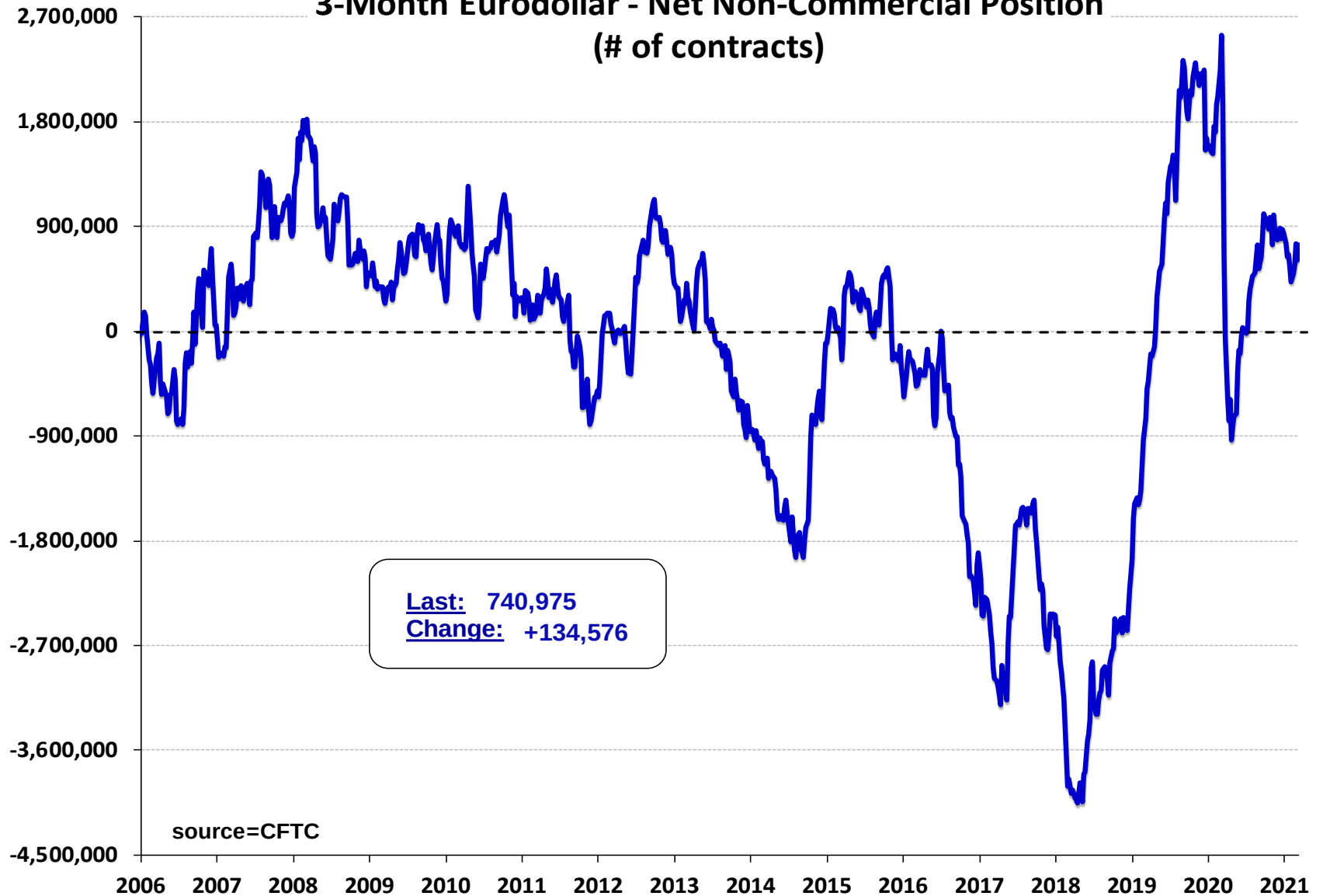
Euro FX - Net Non-Commercial Position (# of contracts)



3-Month Eurodollar Non-Commercial (# of contracts)



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

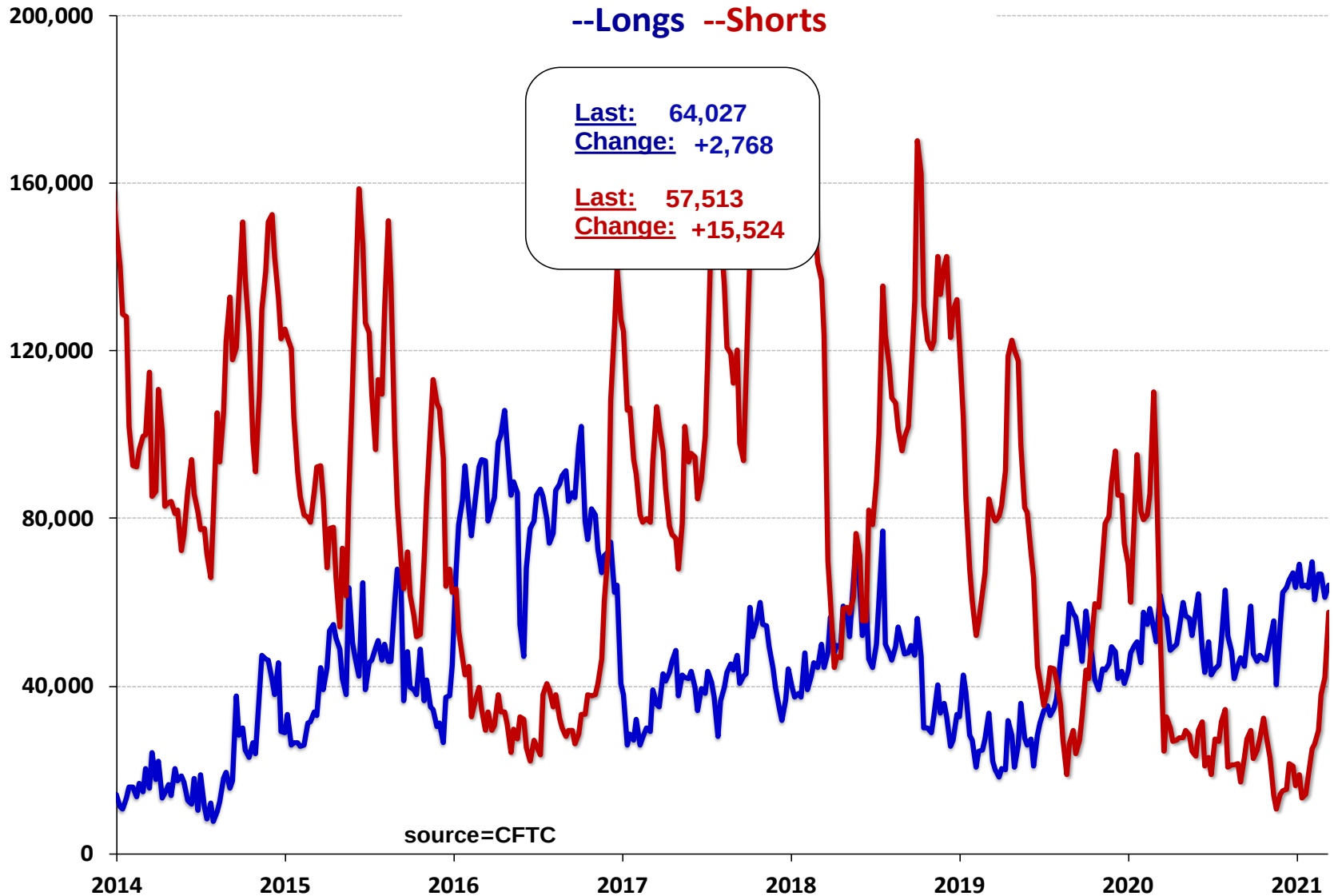


Yen Non-Commercial (# of contracts)

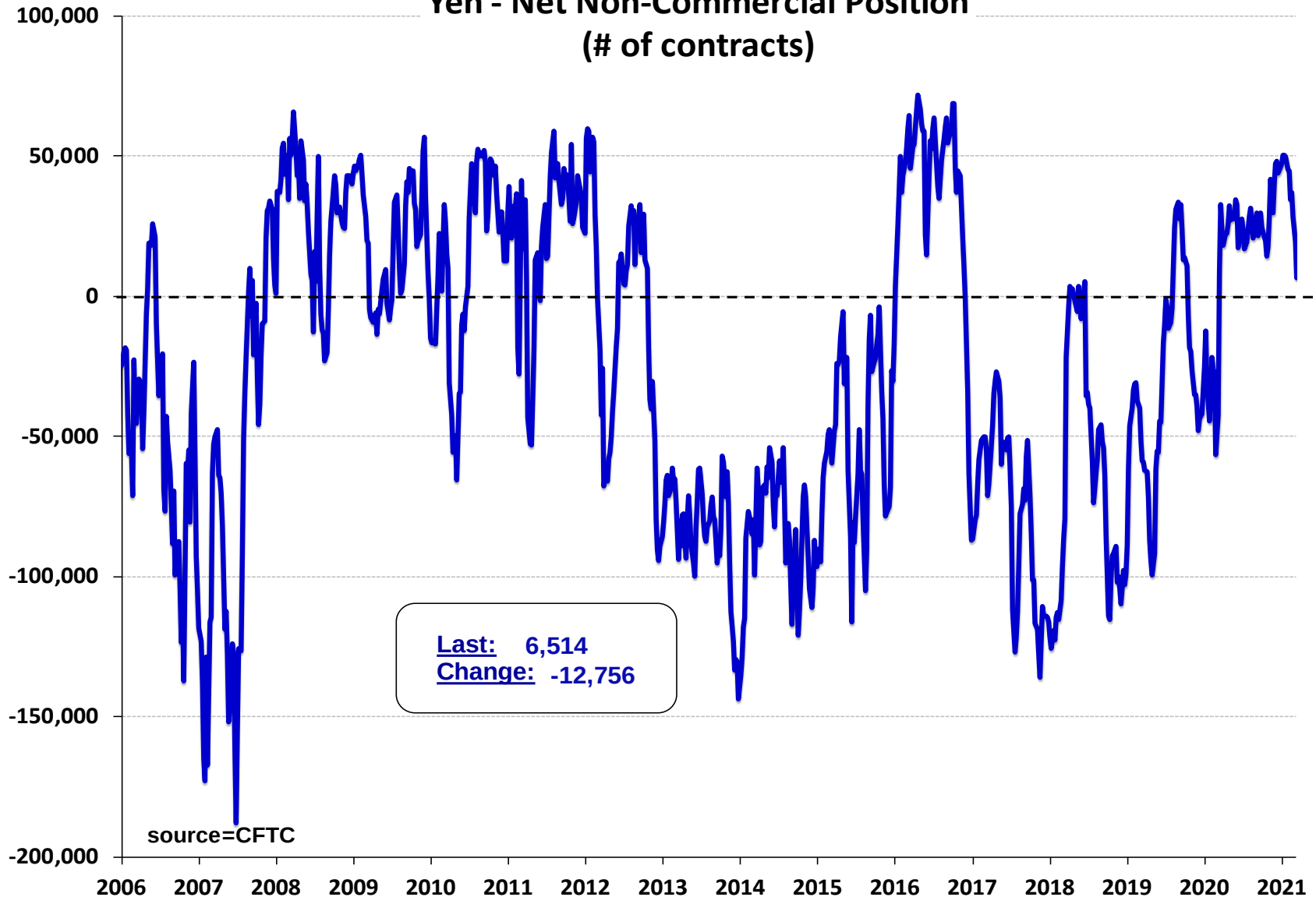
--Longs --Shorts

Last: 64,027
Change: +2,768

Last: 57,513
Change: +15,524

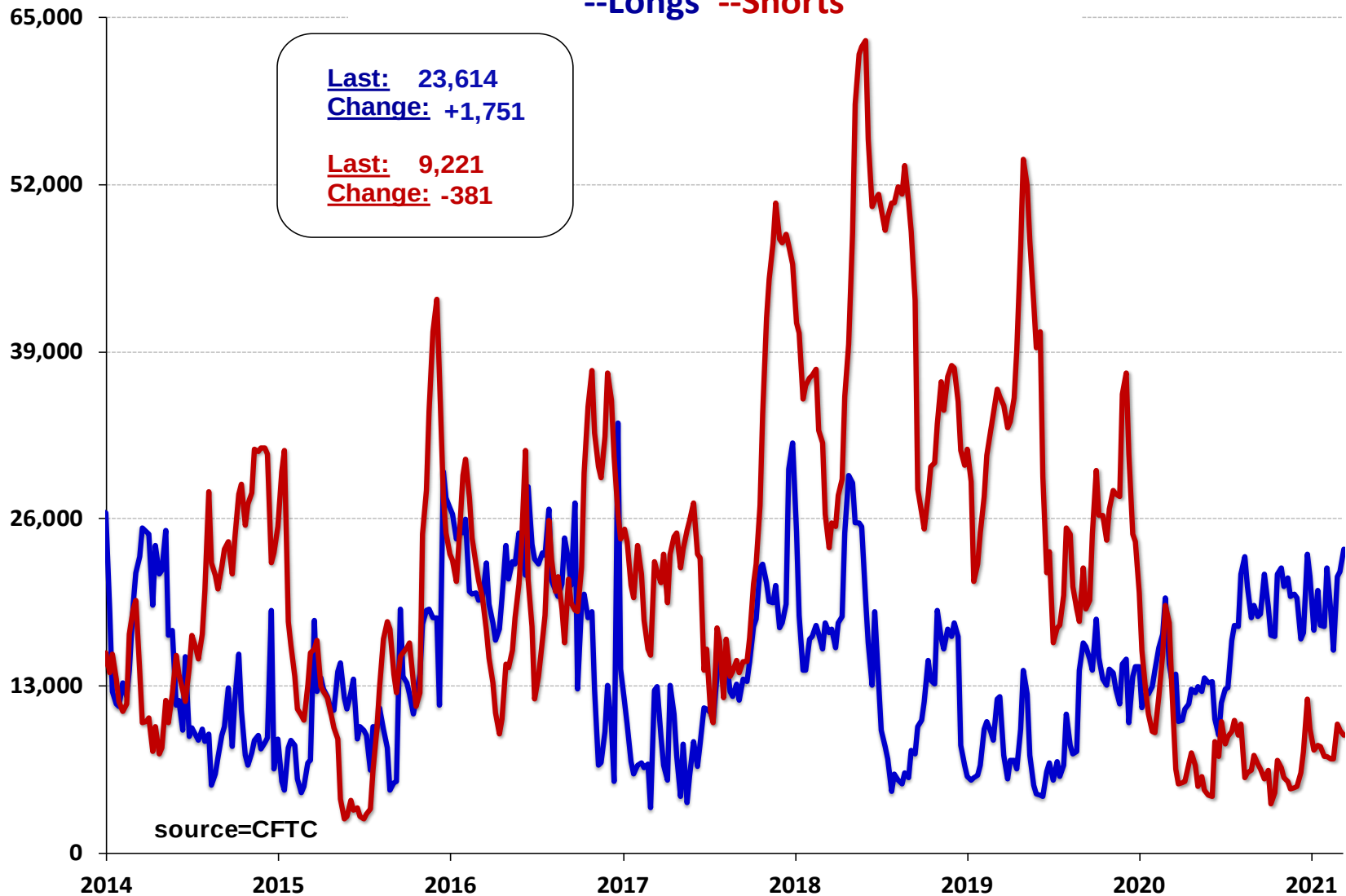


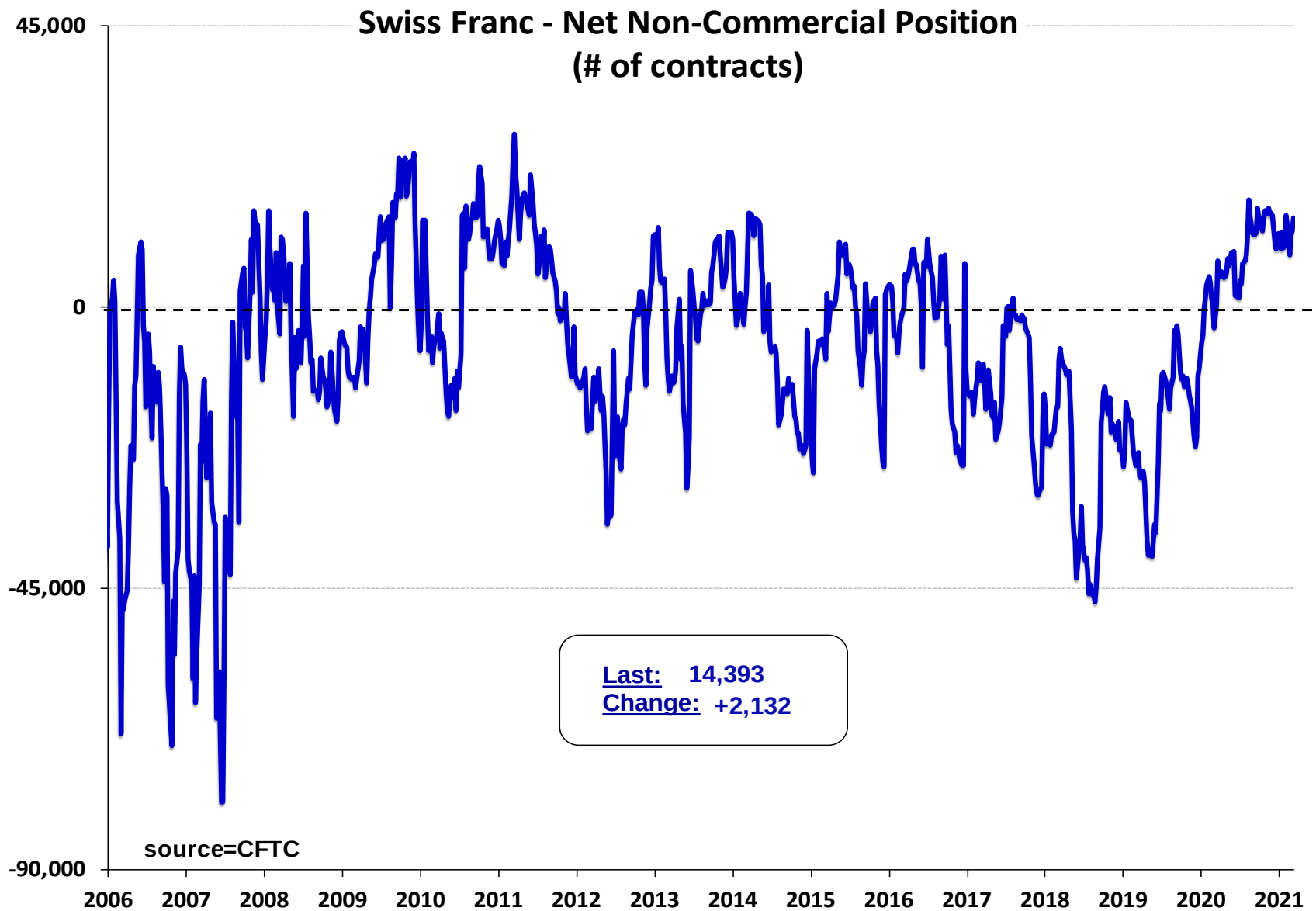
Yen - Net Non-Commercial Position (# of contracts)



Swiss Franc Non-Commercial (# of contracts)

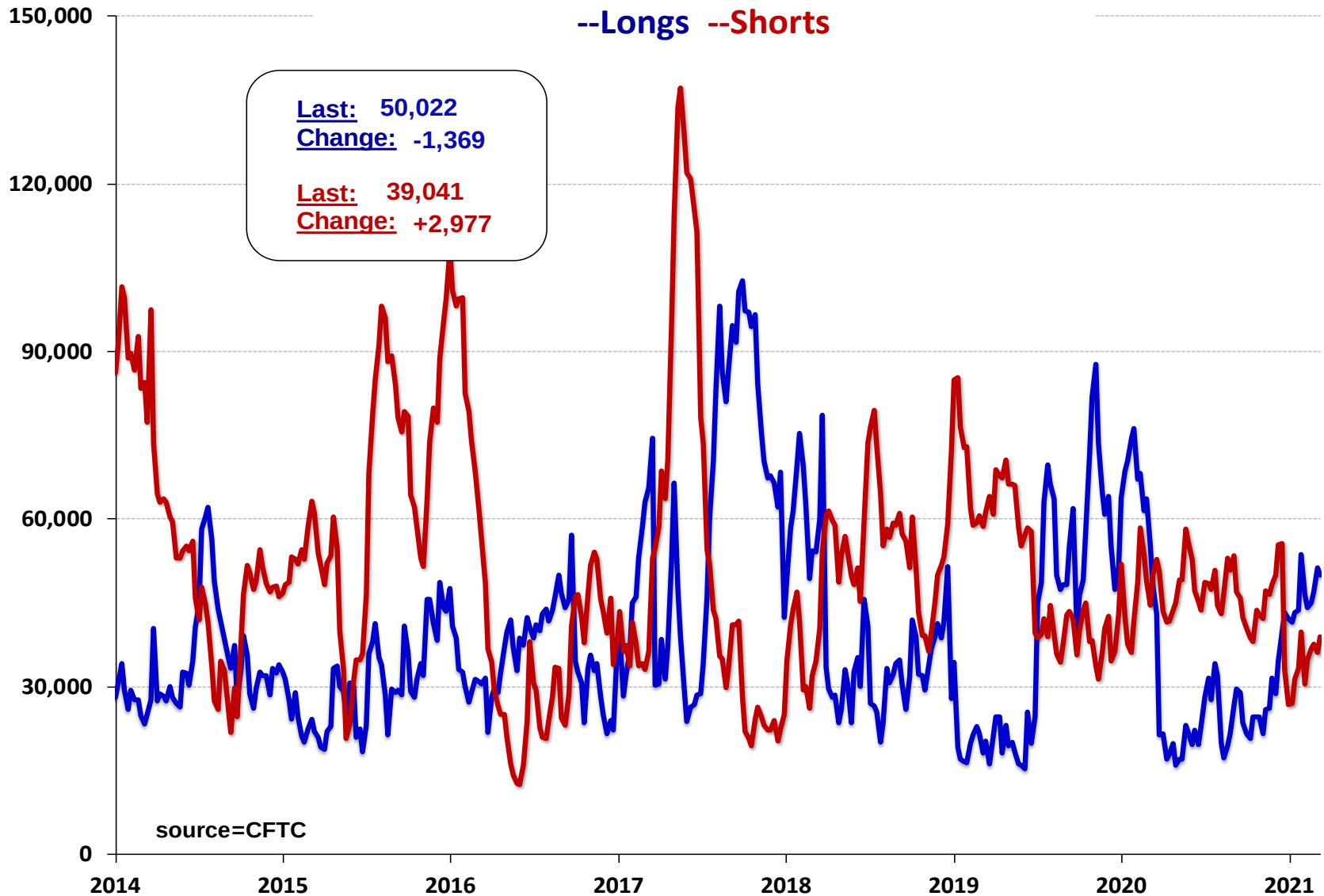
--Longs --Shorts



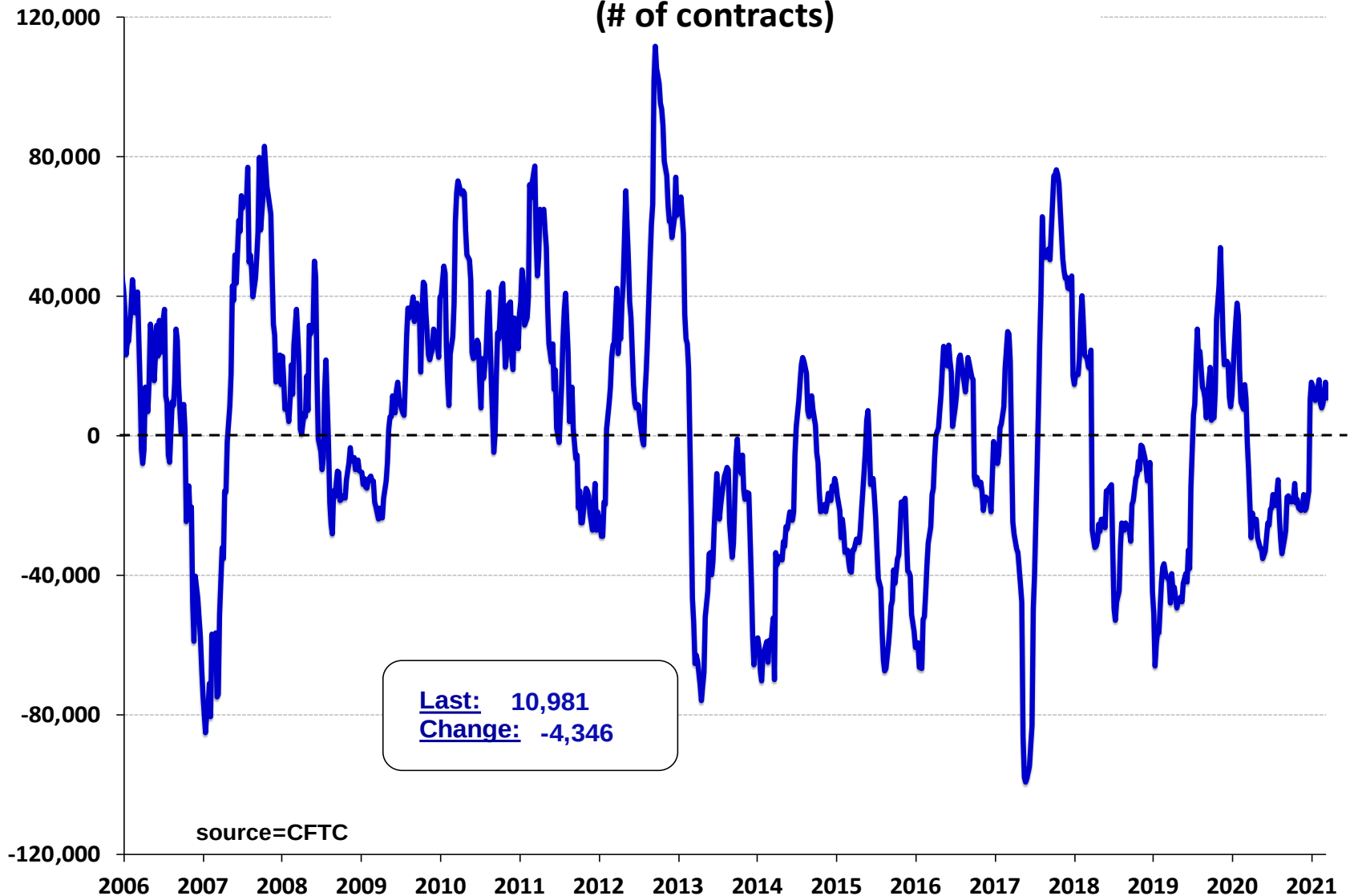


Canadian Dollar Non-Commercial (# of contracts)

--Longs --Shorts



Canadian Dollar - Net Non-Commercial Position (# of contracts)



Aussie Dollar Non-Commercial (# of contracts)

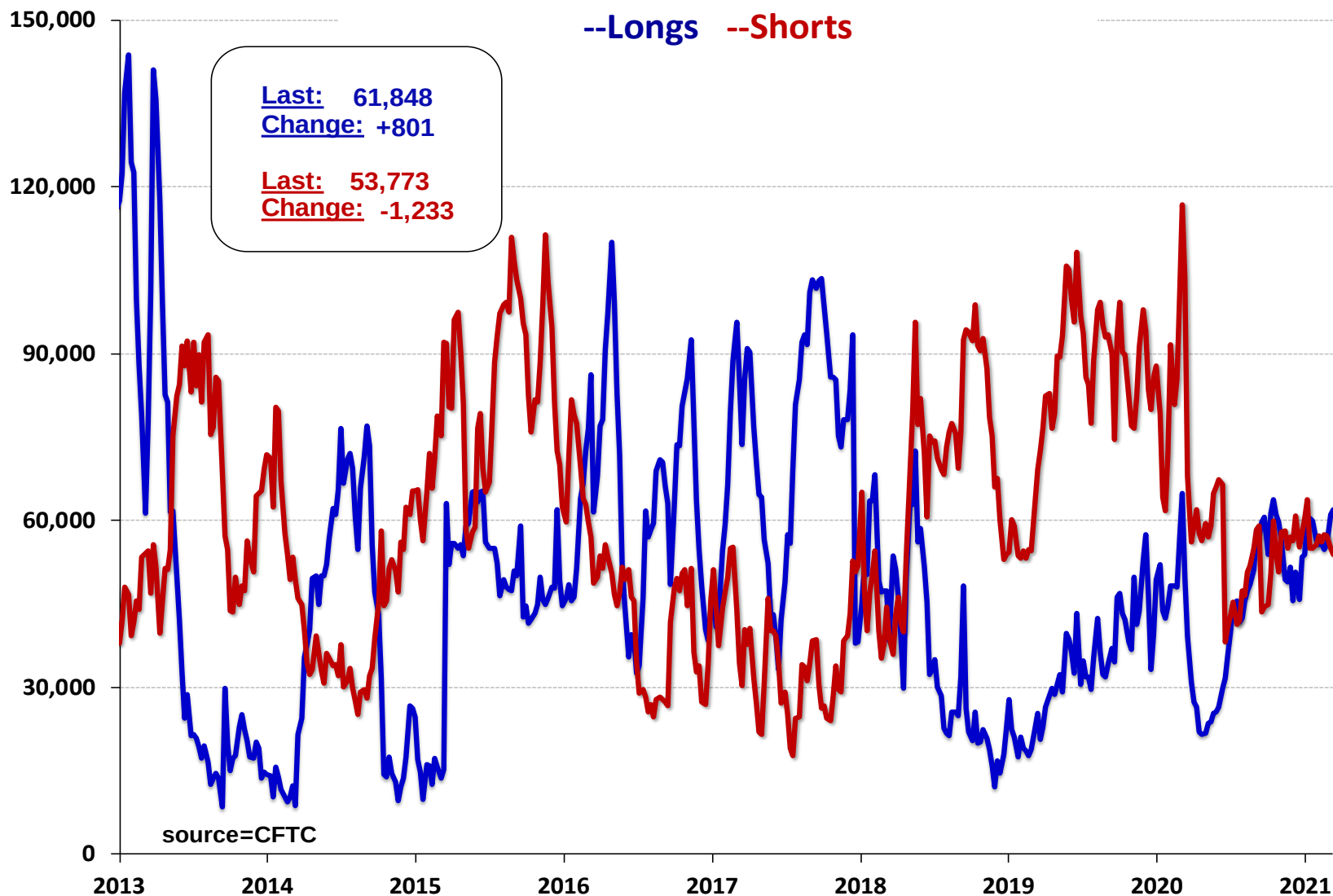
--Longs --Shorts

Last: 61,848

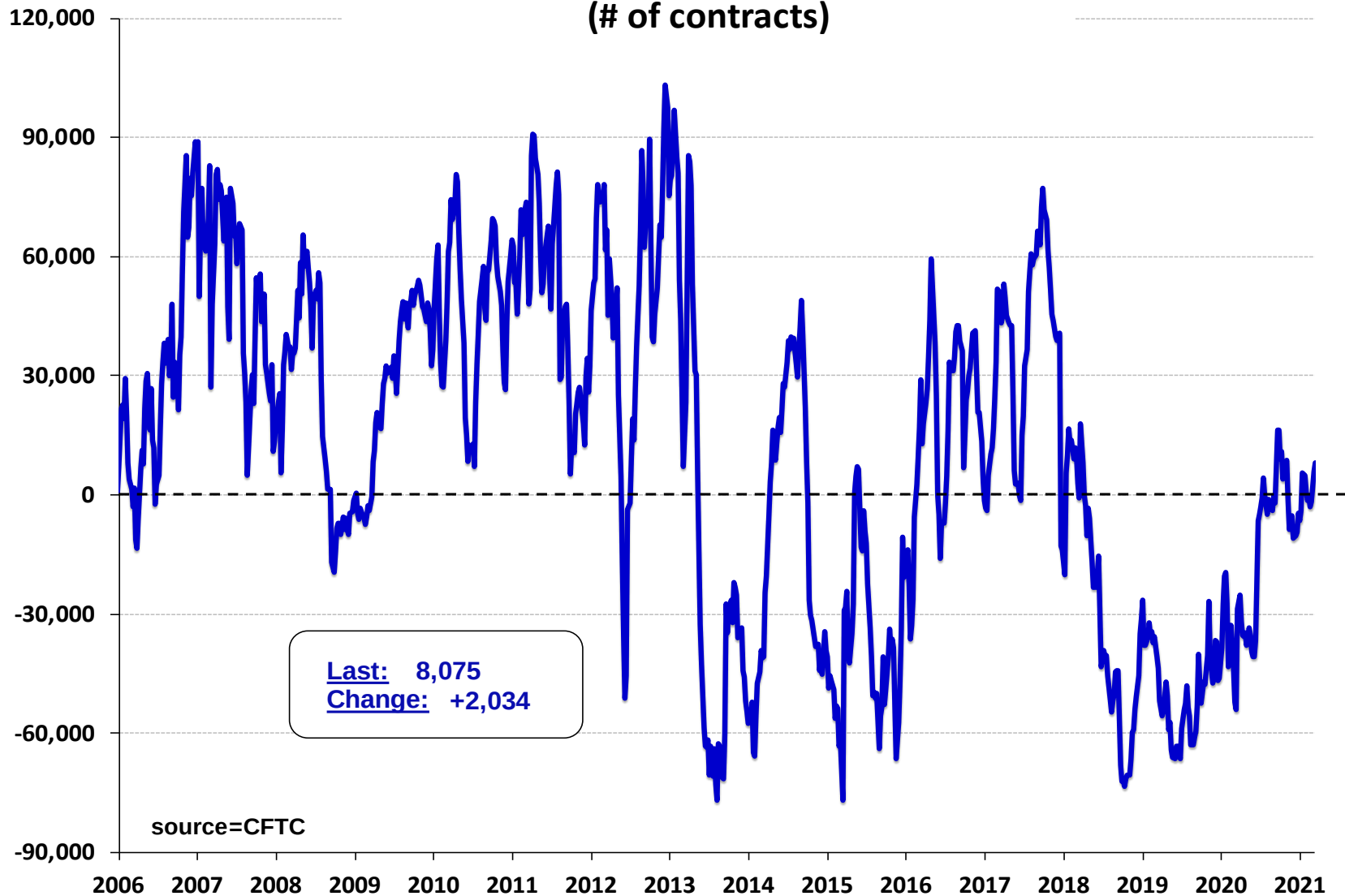
Change: +801

Last: 53,773

Change: -1,233

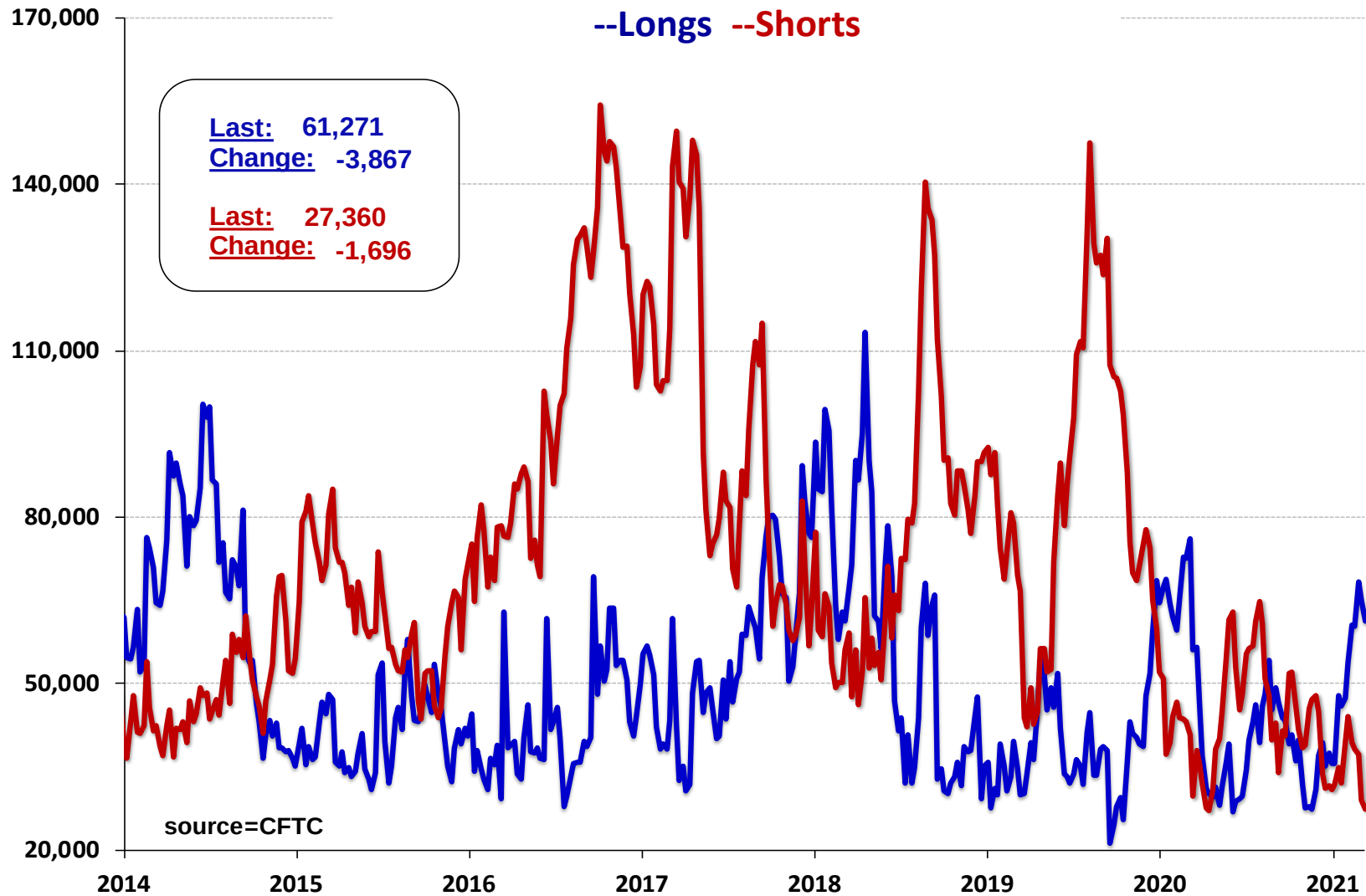


Aussie Dollar - Net Non-Commercial Position (# of contracts)

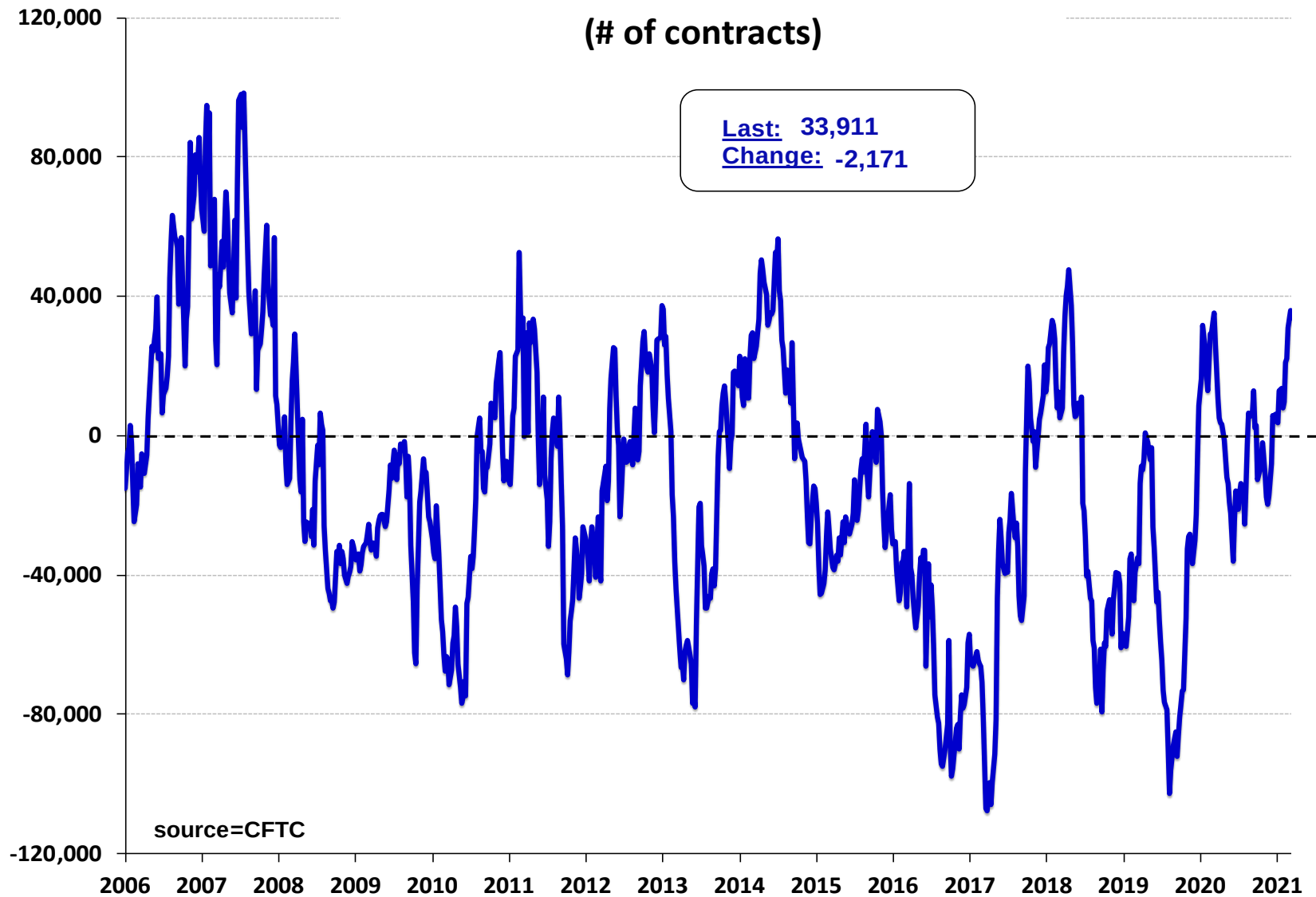


British Pound Non-Commercial (# of contracts)

--Longs --Shorts



British Pound - Net Non-Commercial Position (# of contracts)

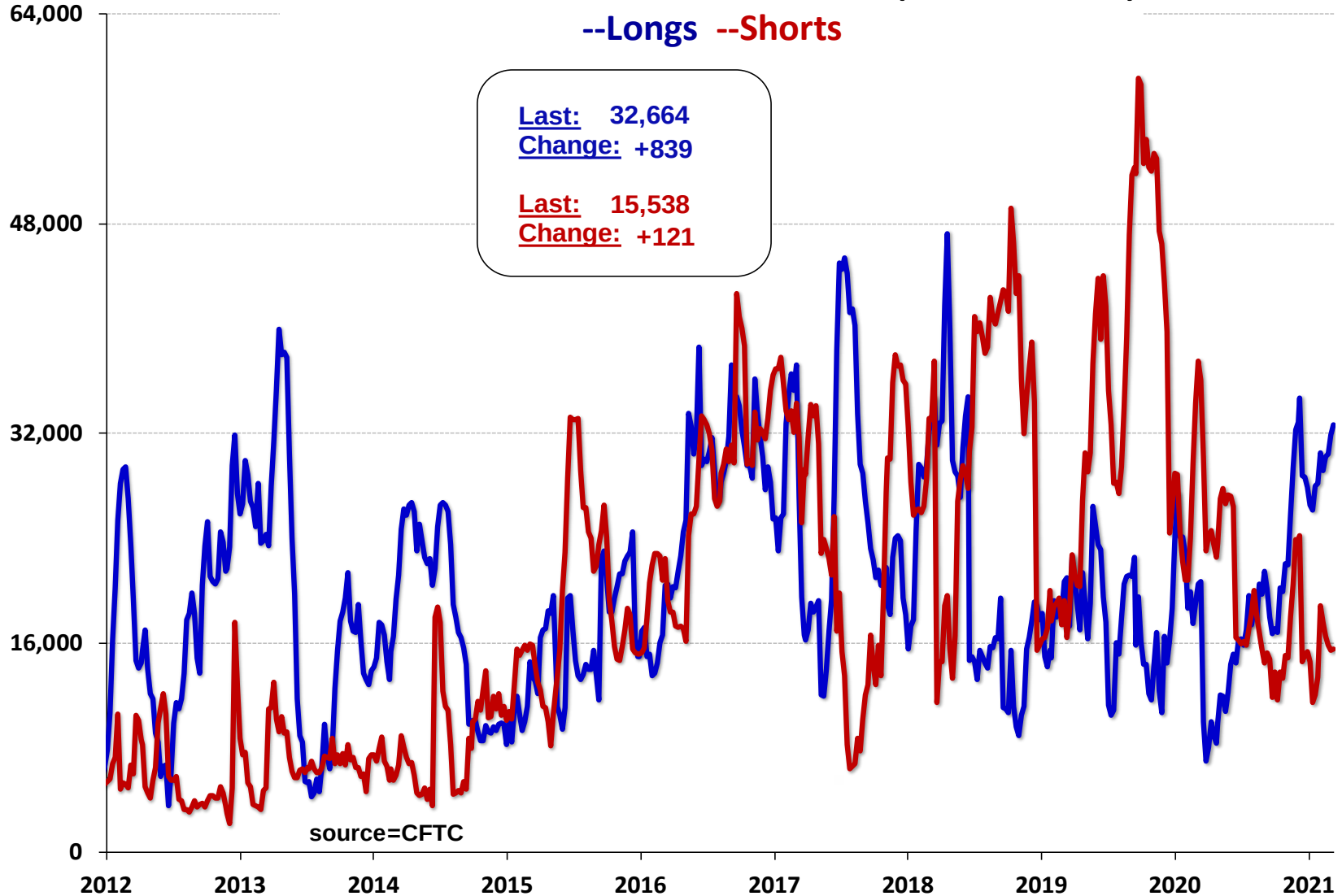


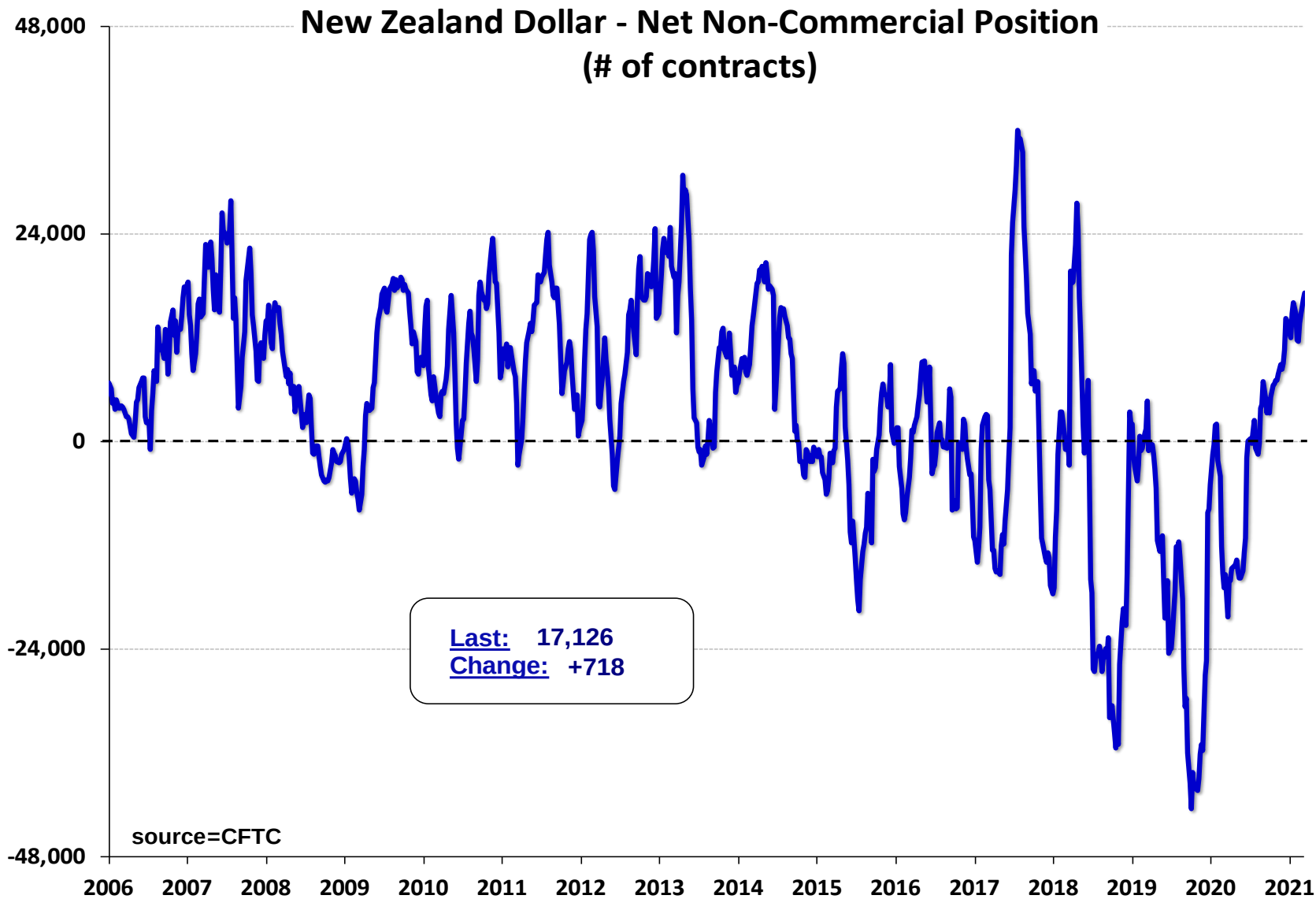
New Zealand Dollar Non-Commercial (# of contracts)

--Longs --Shorts

Last: 32,664
Change: +839

Last: 15,538
Change: +121



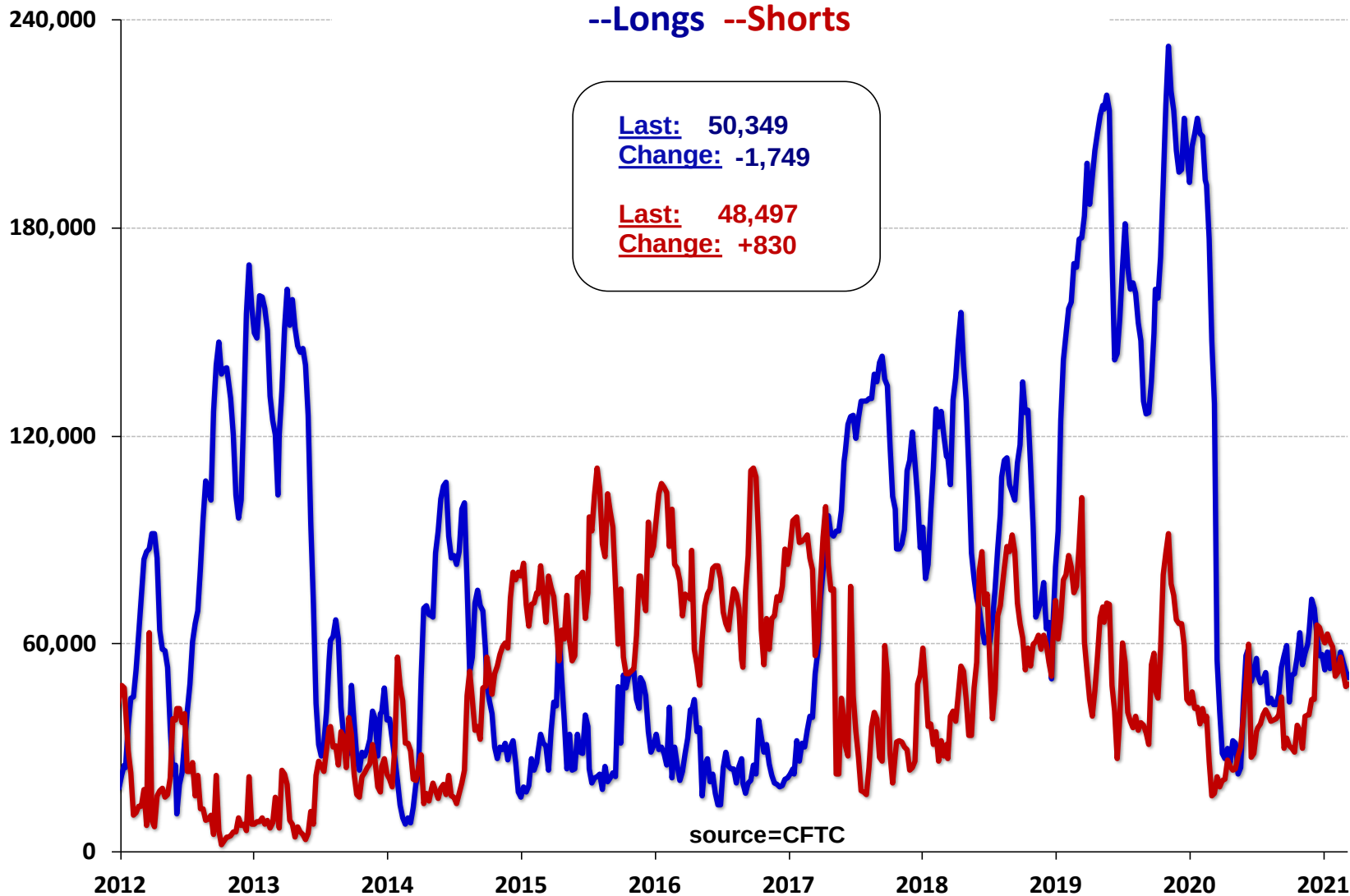


Mexican Peso Non-Commercial (# of contracts)

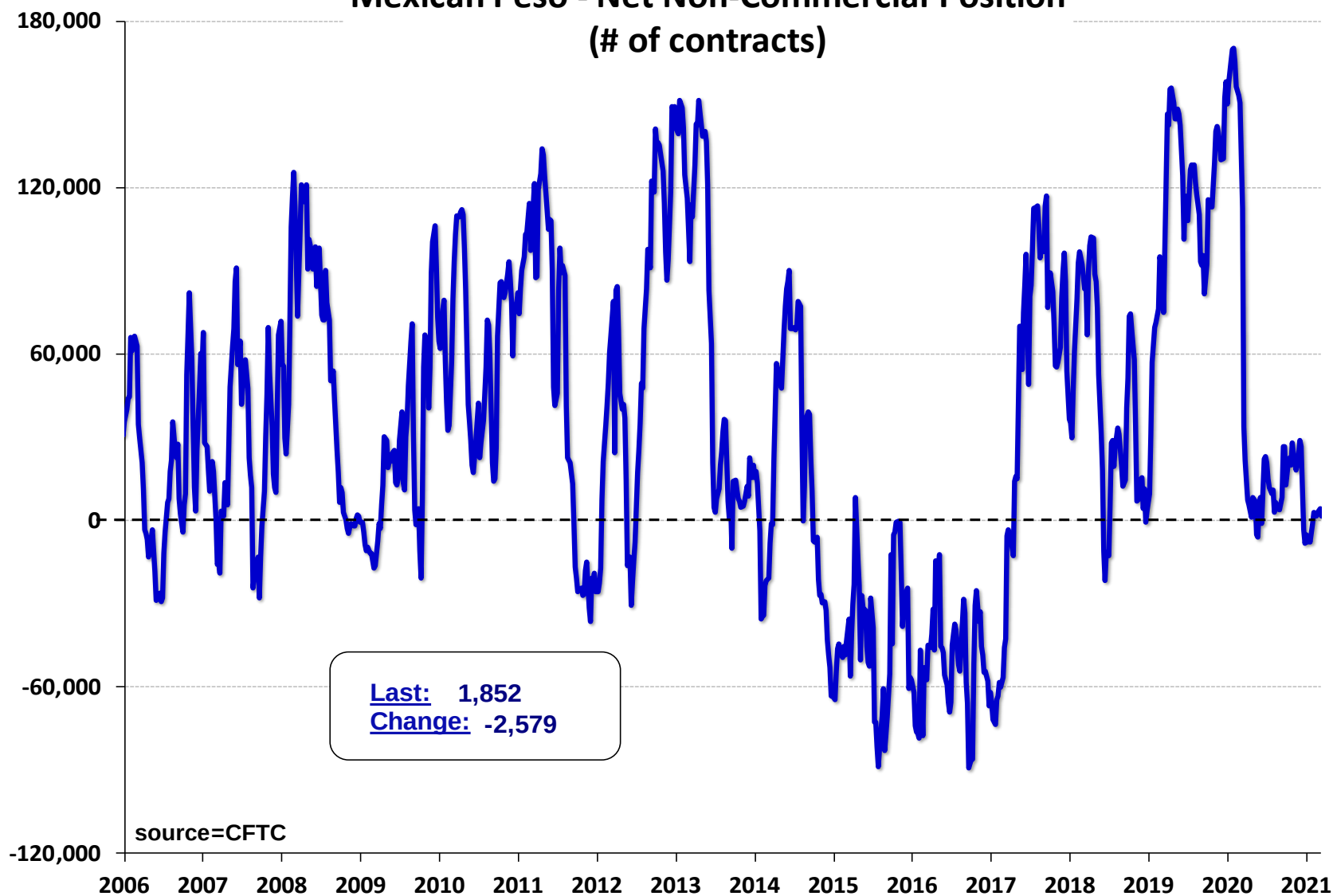
--Longs --Shorts

Last: 50,349
Change: -1,749

Last: 48,497
Change: +830



Mexican Peso - Net Non-Commercial Position (# of contracts)

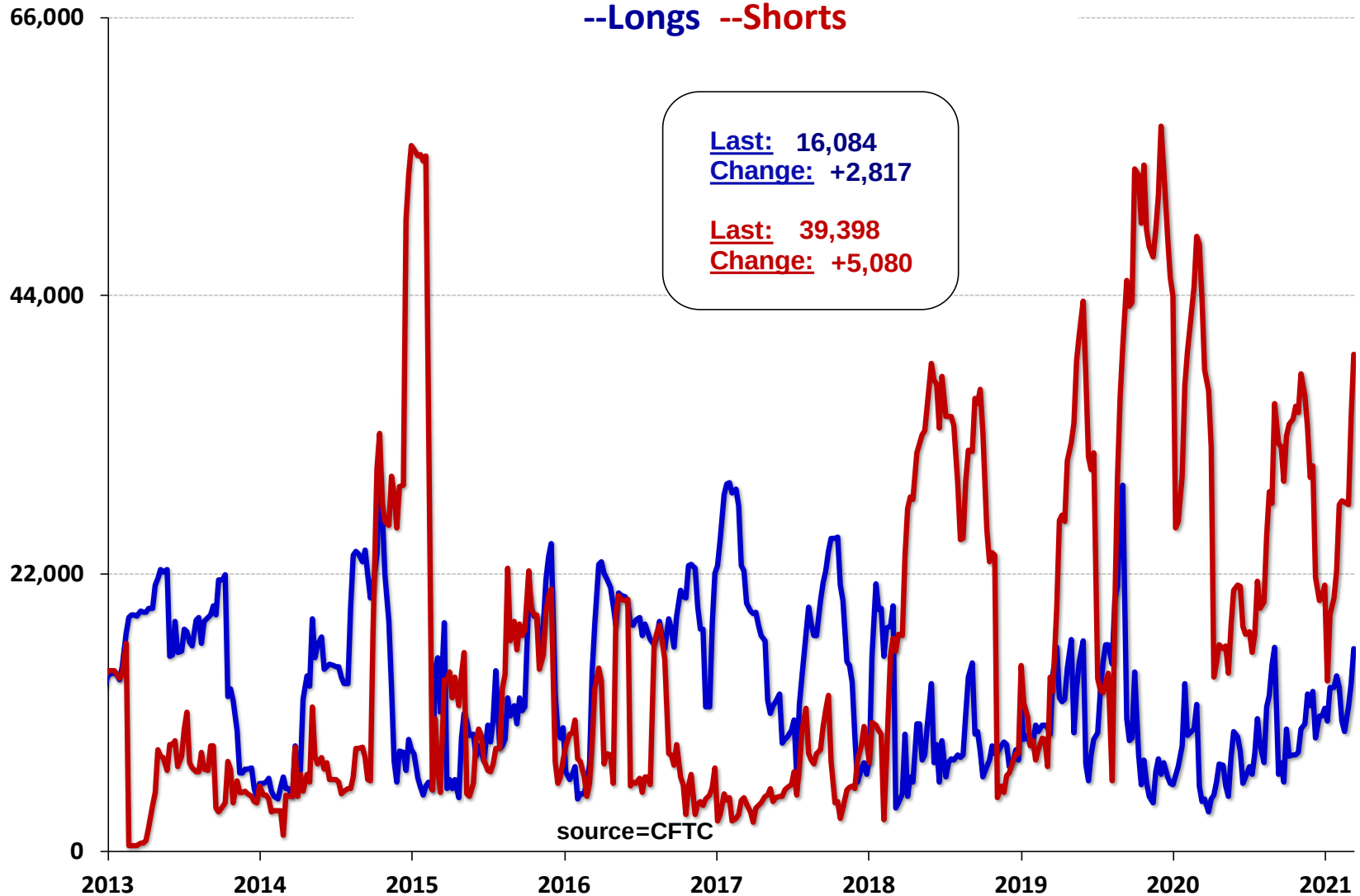


Brazil Real Non-Commercial (# of contracts)

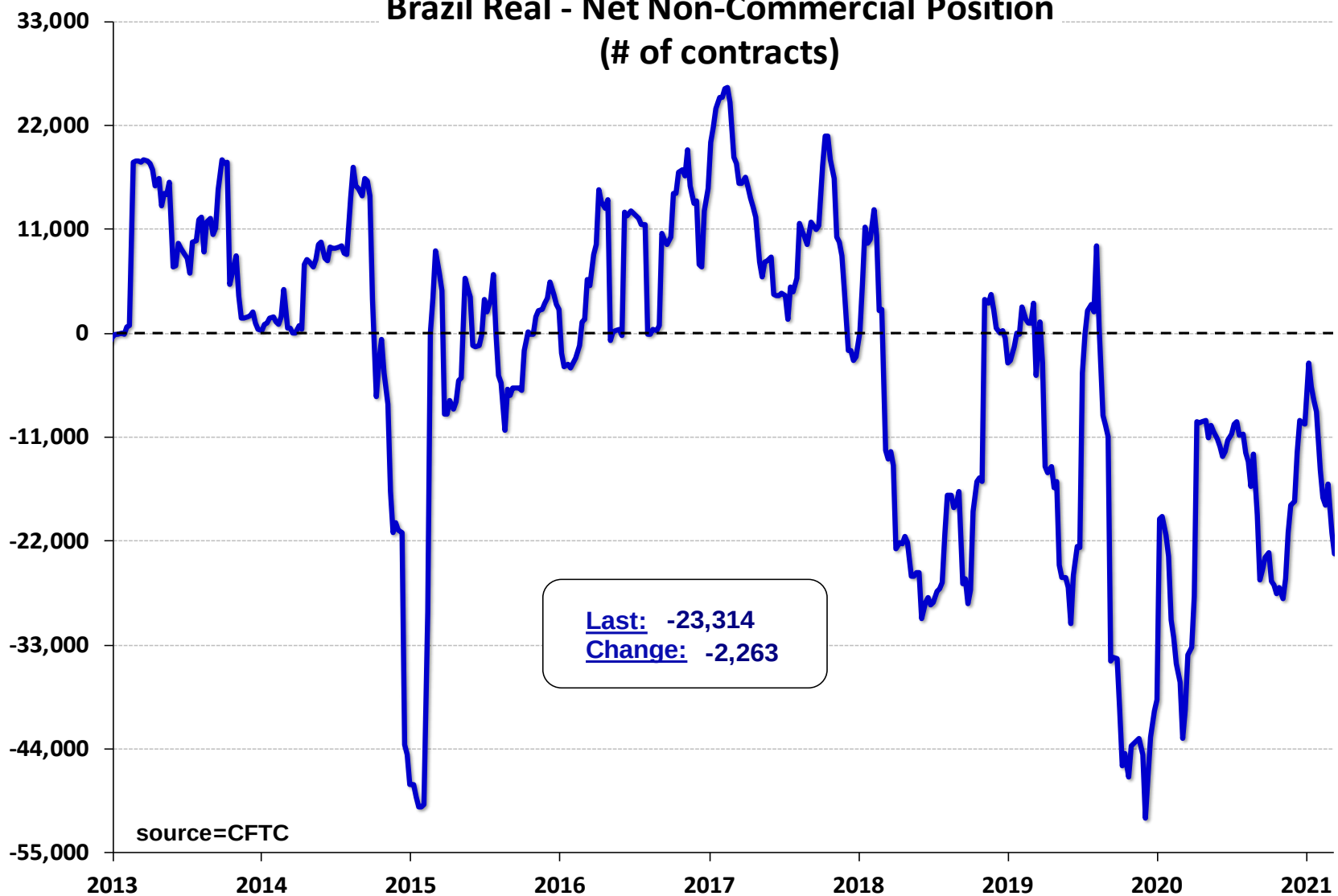
--Longs --Shorts

Last: 16,084
Change: +2,817

Last: 39,398
Change: +5,080

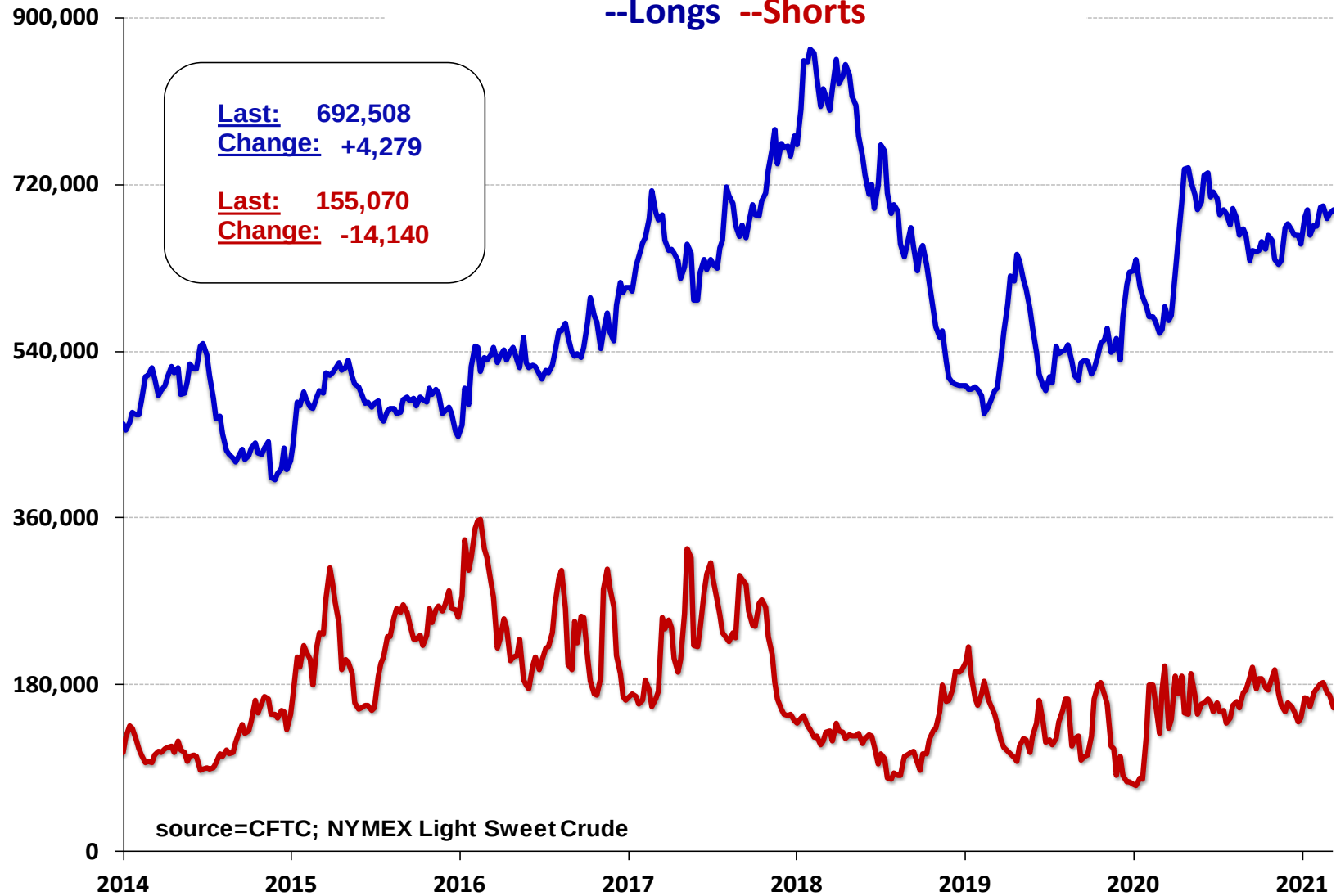


Brazil Real - Net Non-Commercial Position (# of contracts)



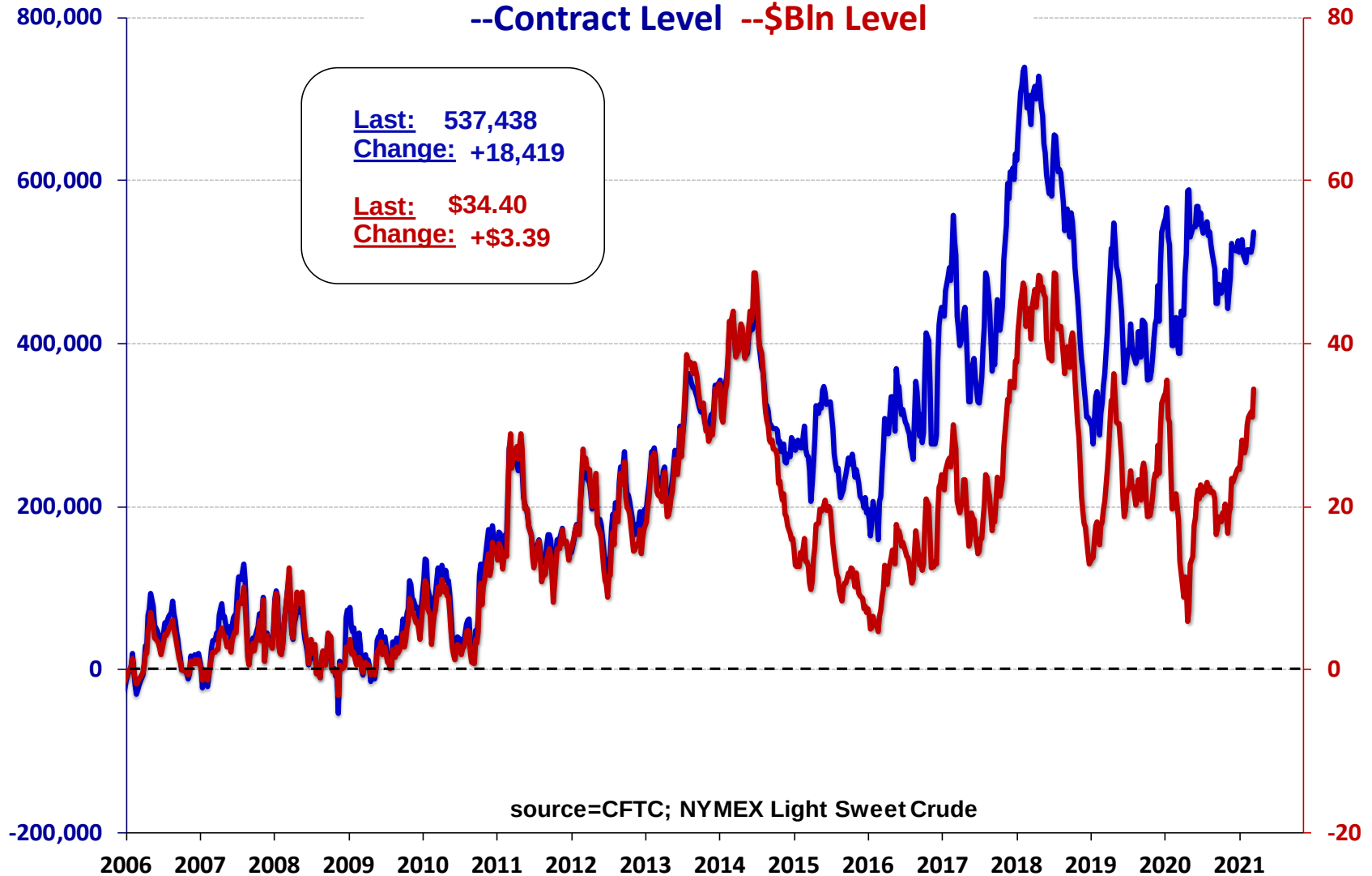
Crude Oil Non-Commercial (# of contracts)

--Longs --Shorts



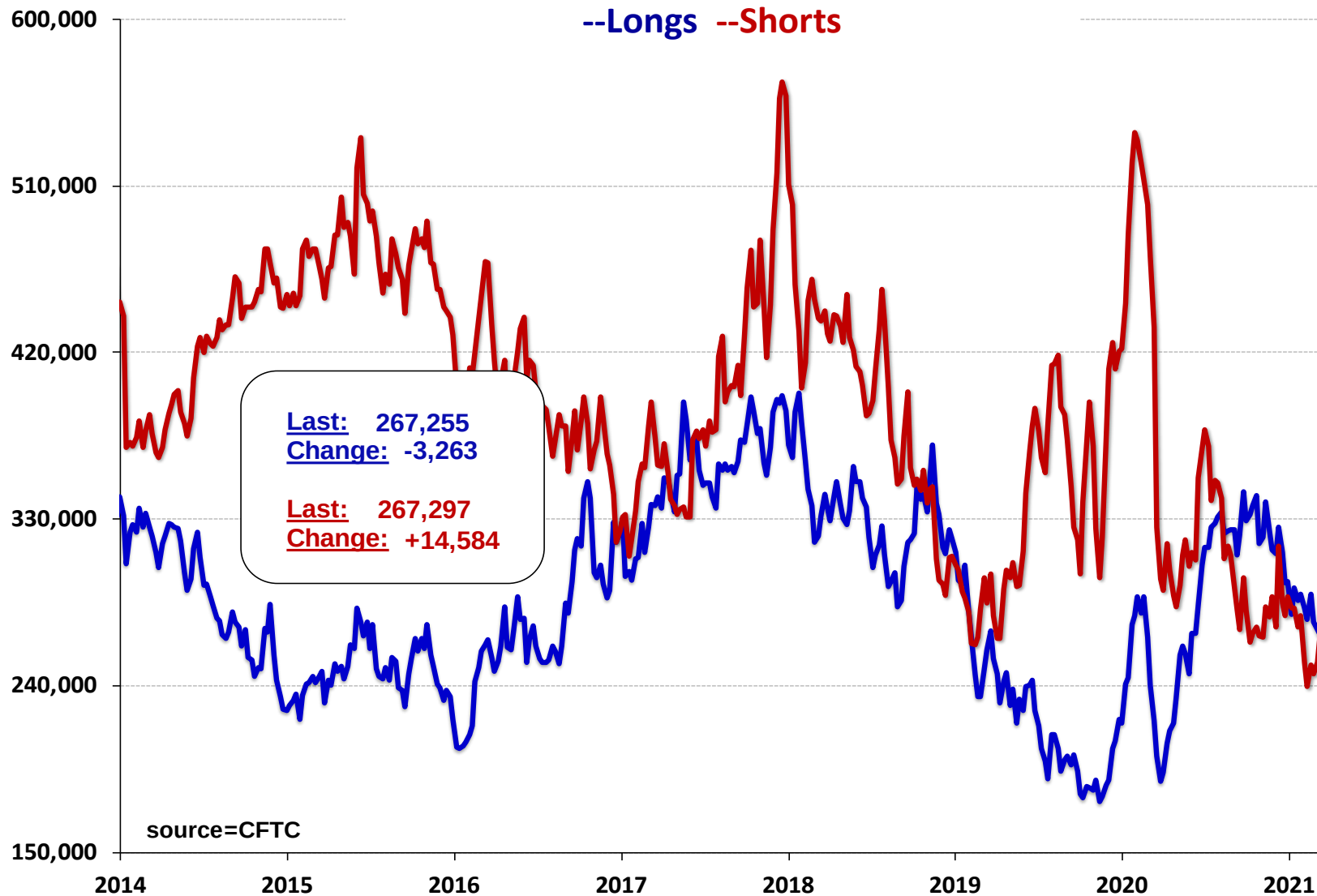
Crude Oil - Net Non-Commercial Position

--Contract Level --\$Bln Level



Natural Gas Non-Commercial (# of contracts)

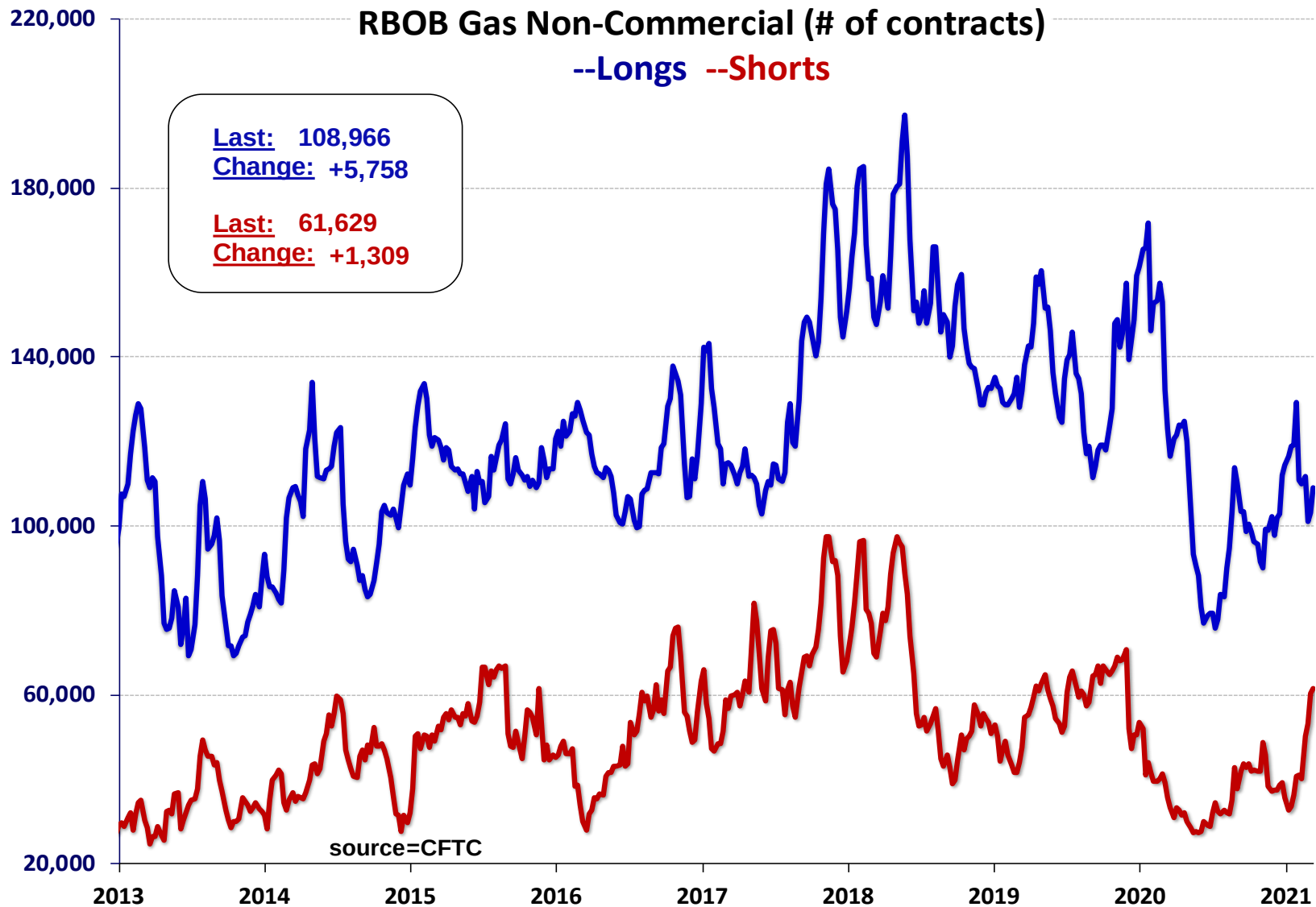
--Longs --Shorts

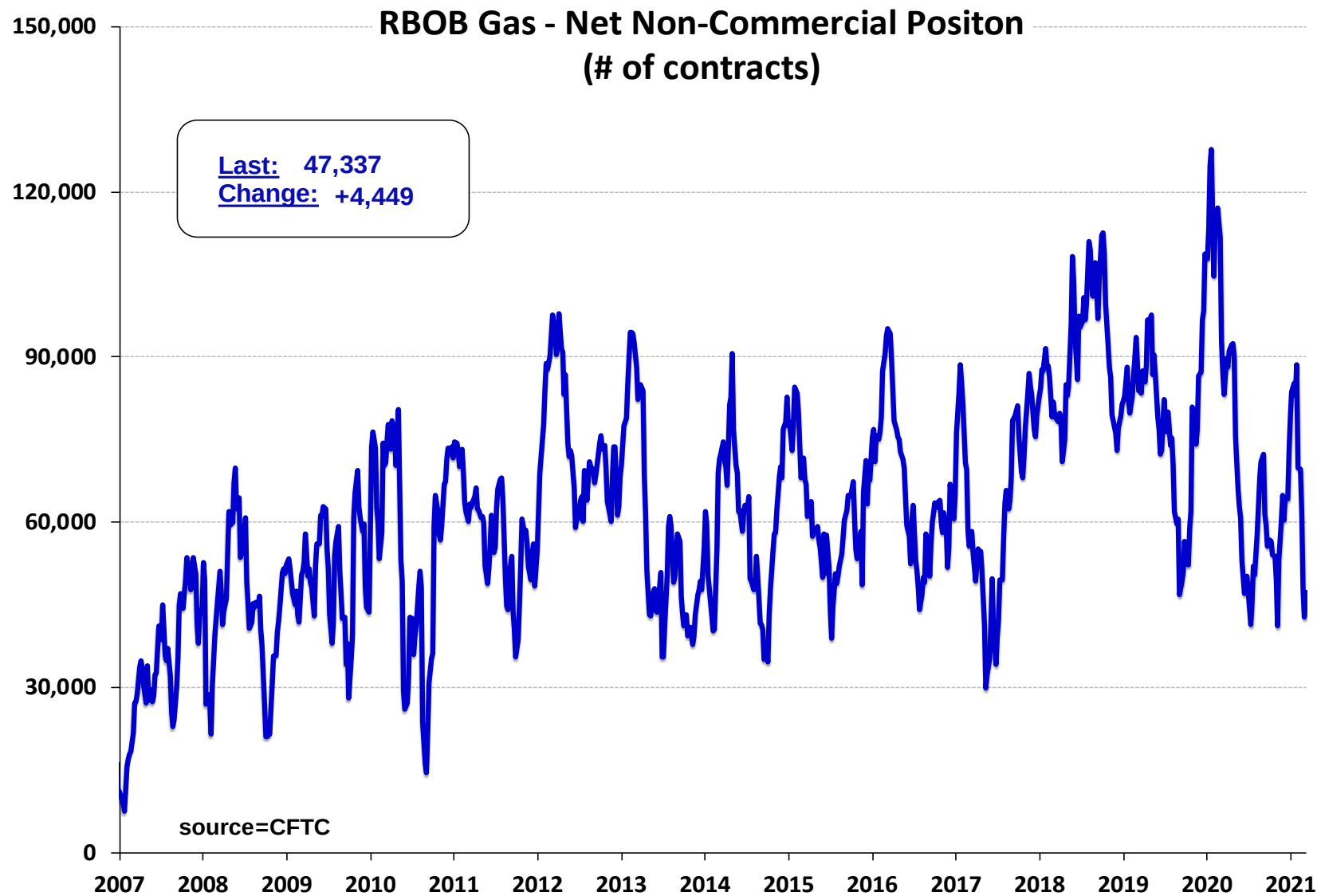


Natural Gas - Net Non-Commercial Position

--Contract Level --\$Bln Level





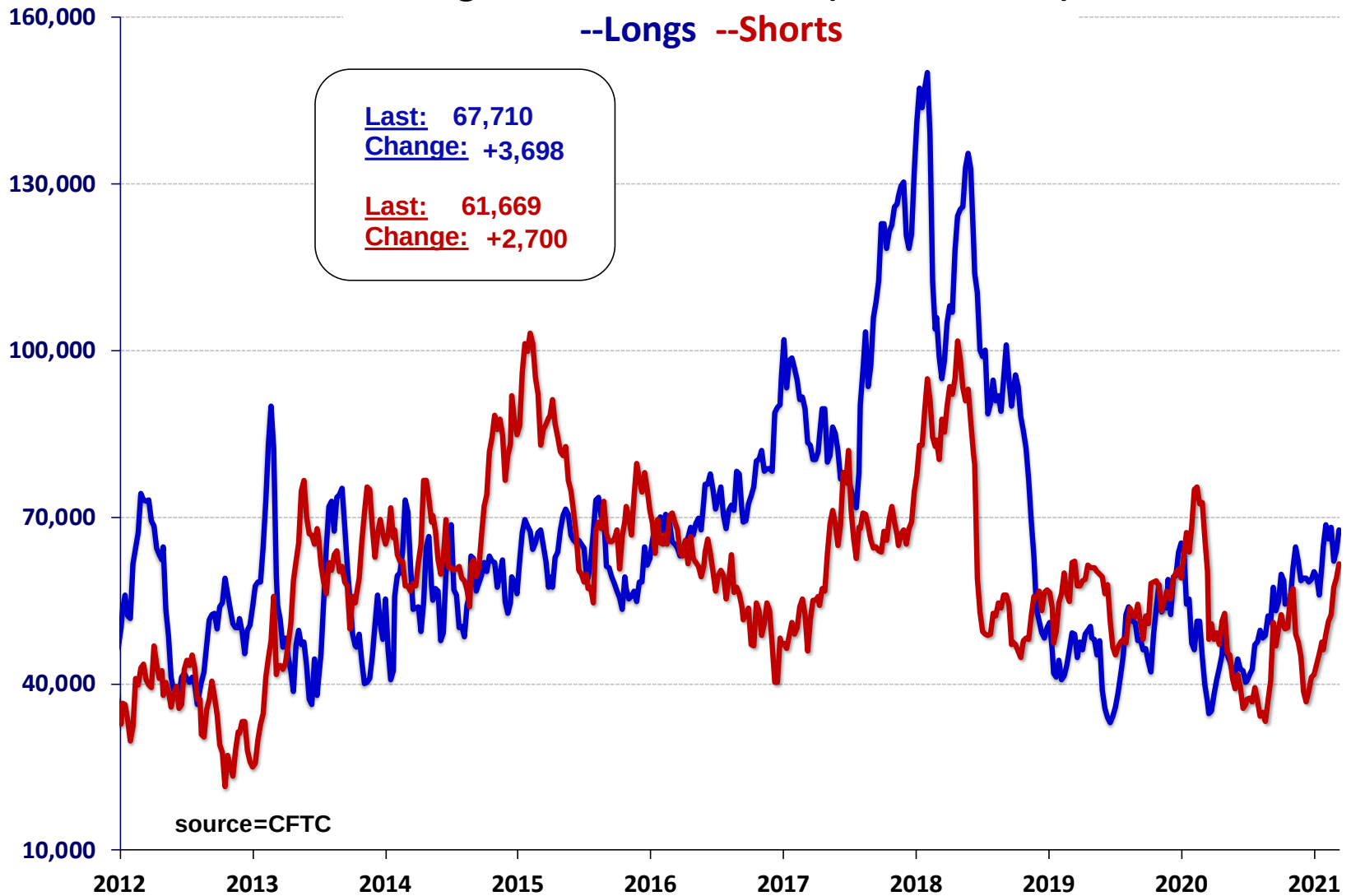


Heating Oil Non-Commercial (# of contracts)

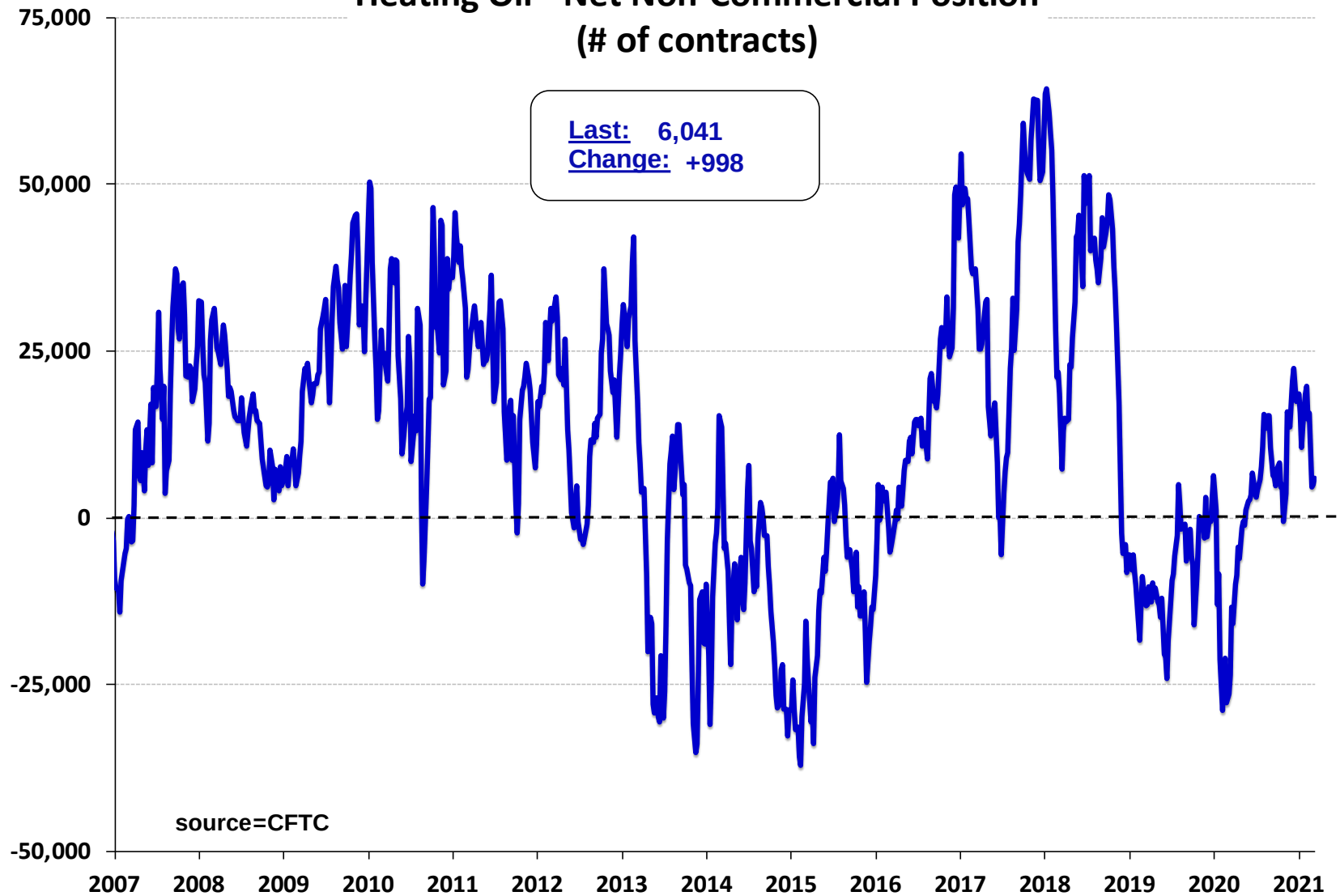
--Longs --Shorts

Last: 67,710
Change: +3,698

Last: 61,669
Change: +2,700



Heating Oil - Net Non-Commercial Position (# of contracts)

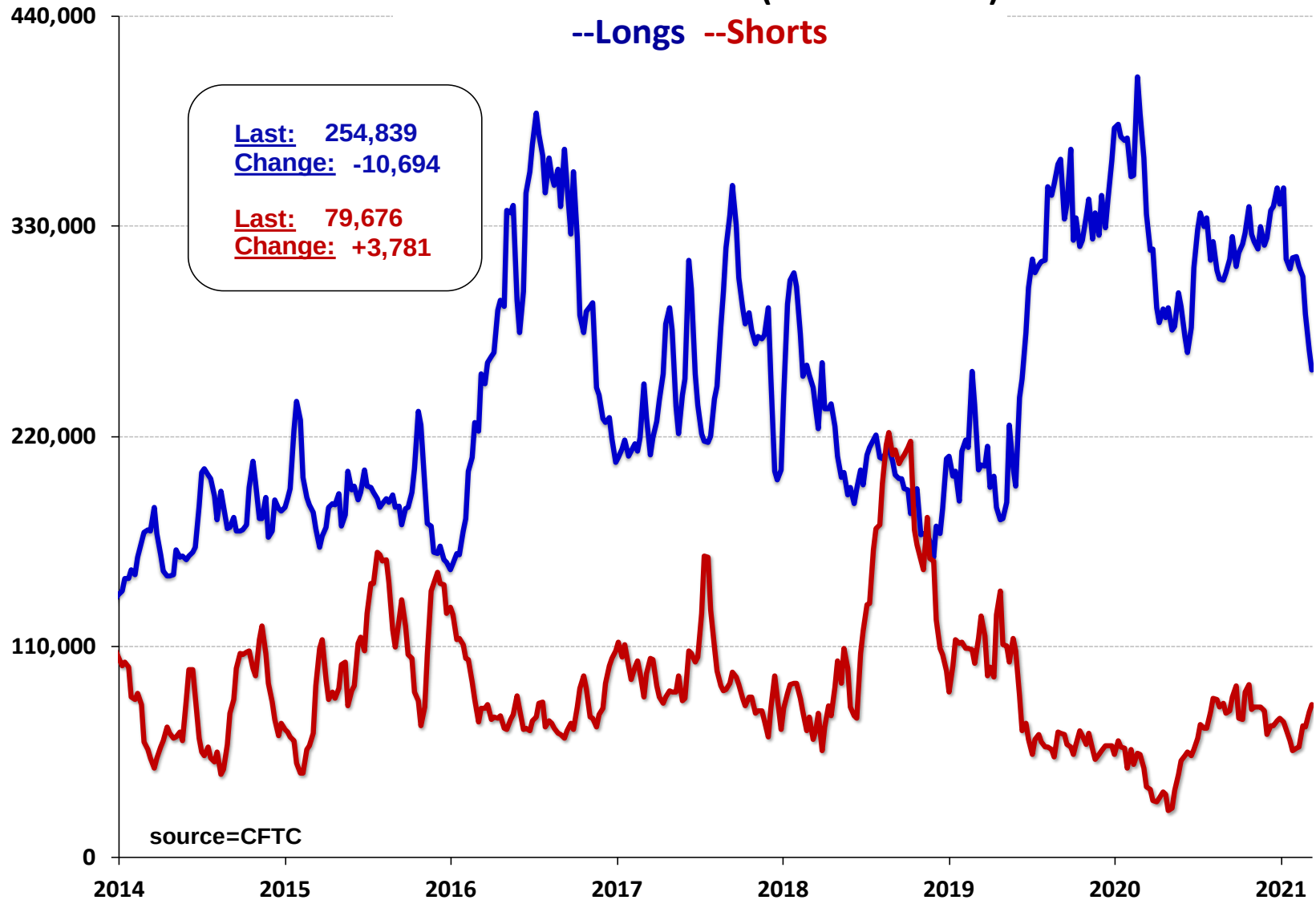


Gold Non-Commercial (# of contracts)

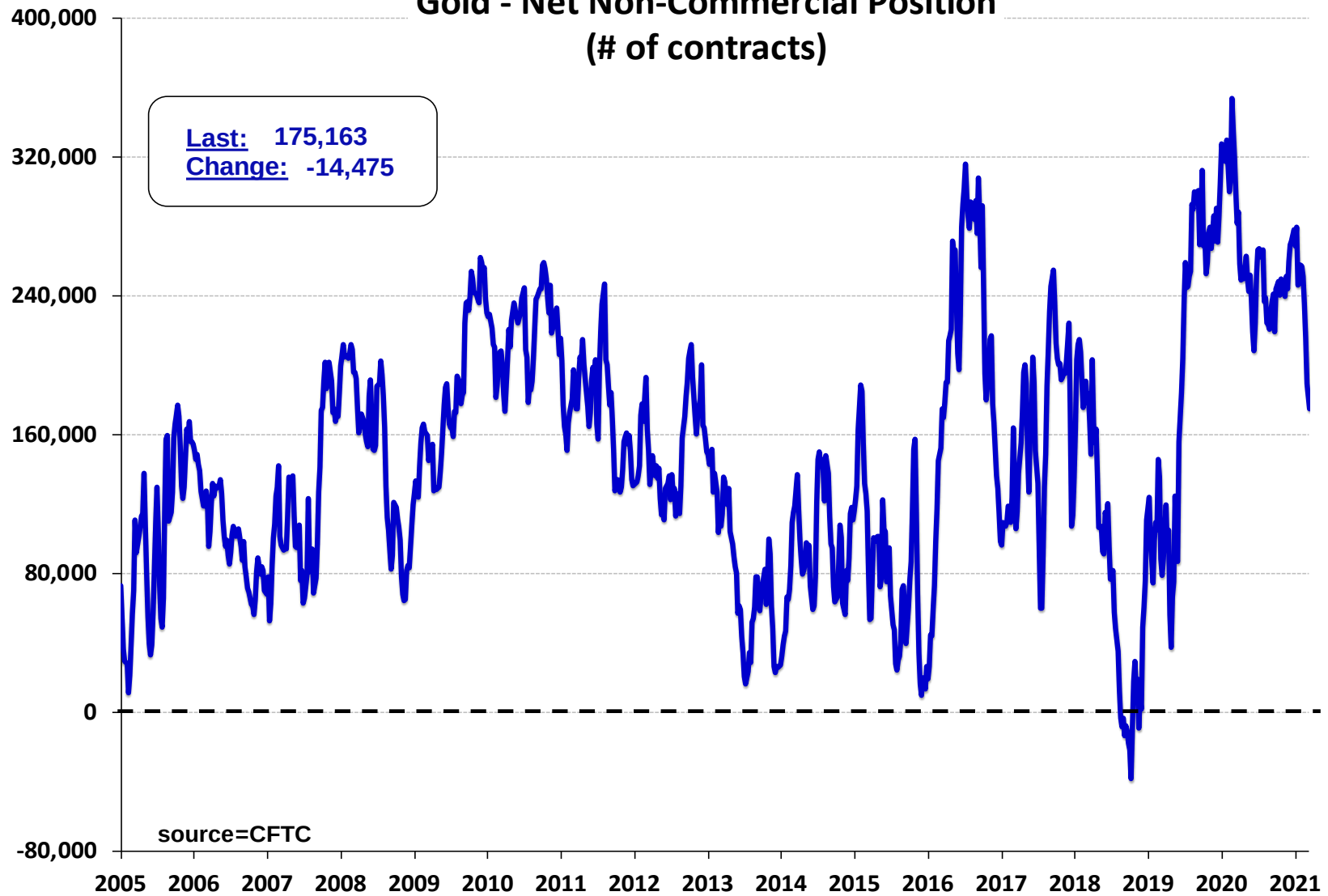
--Longs --Shorts

Last: 254,839
Change: -10,694

Last: 79,676
Change: +3,781



Gold - Net Non-Commercial Position (# of contracts)

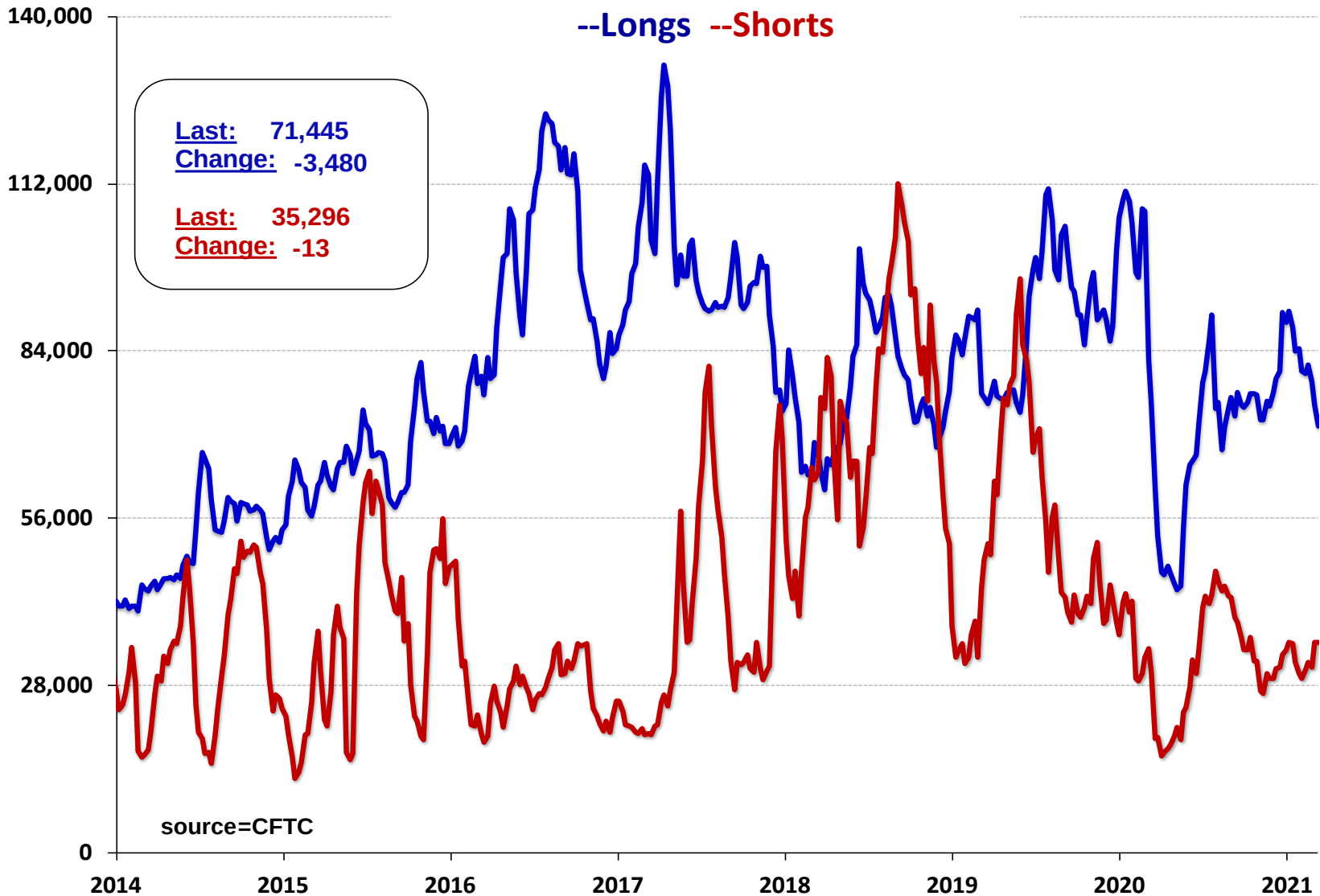


Silver Non-Commercial (# of contracts)

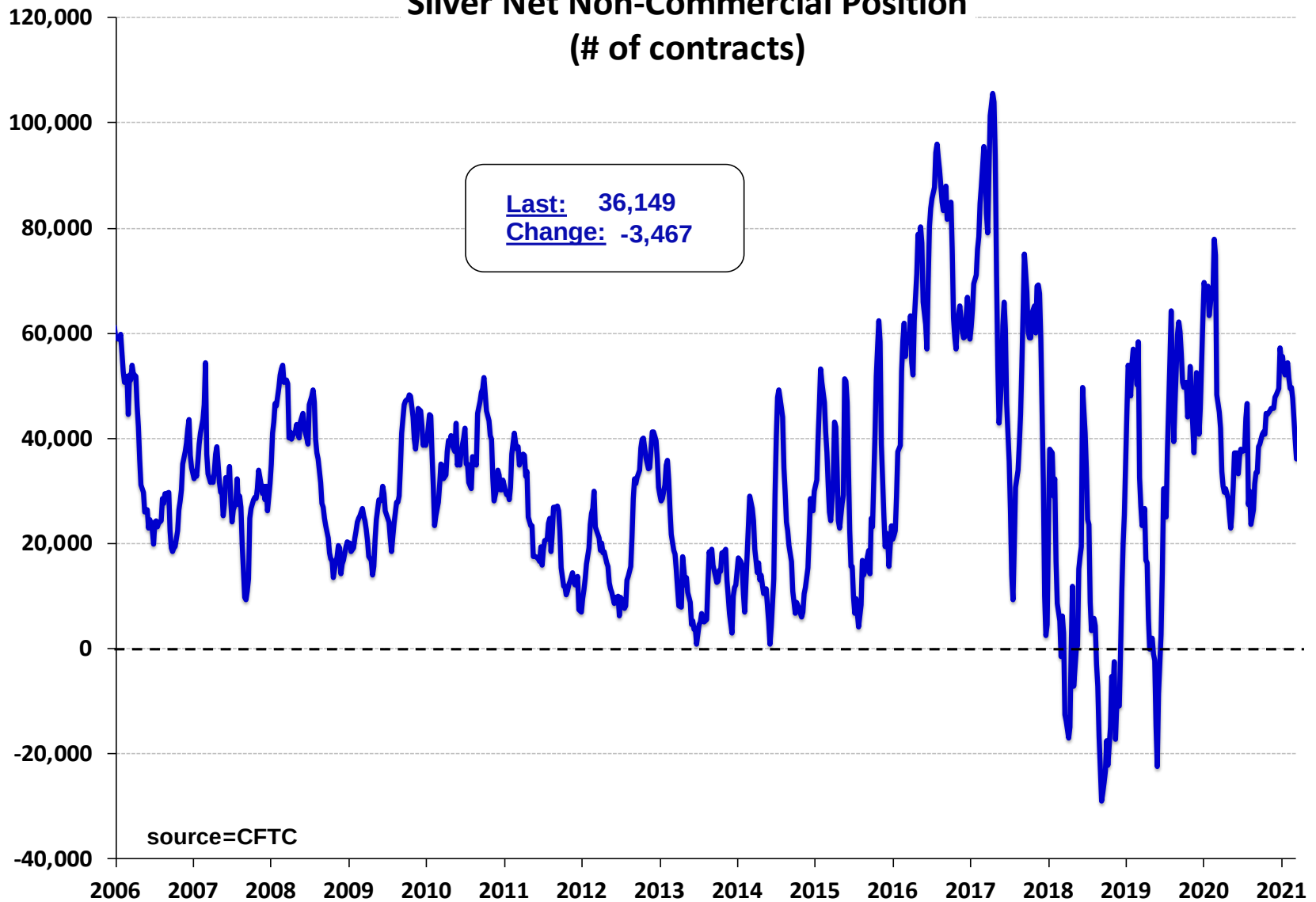
--Longs --Shorts

Last: 71,445
Change: -3,480

Last: 35,296
Change: -13

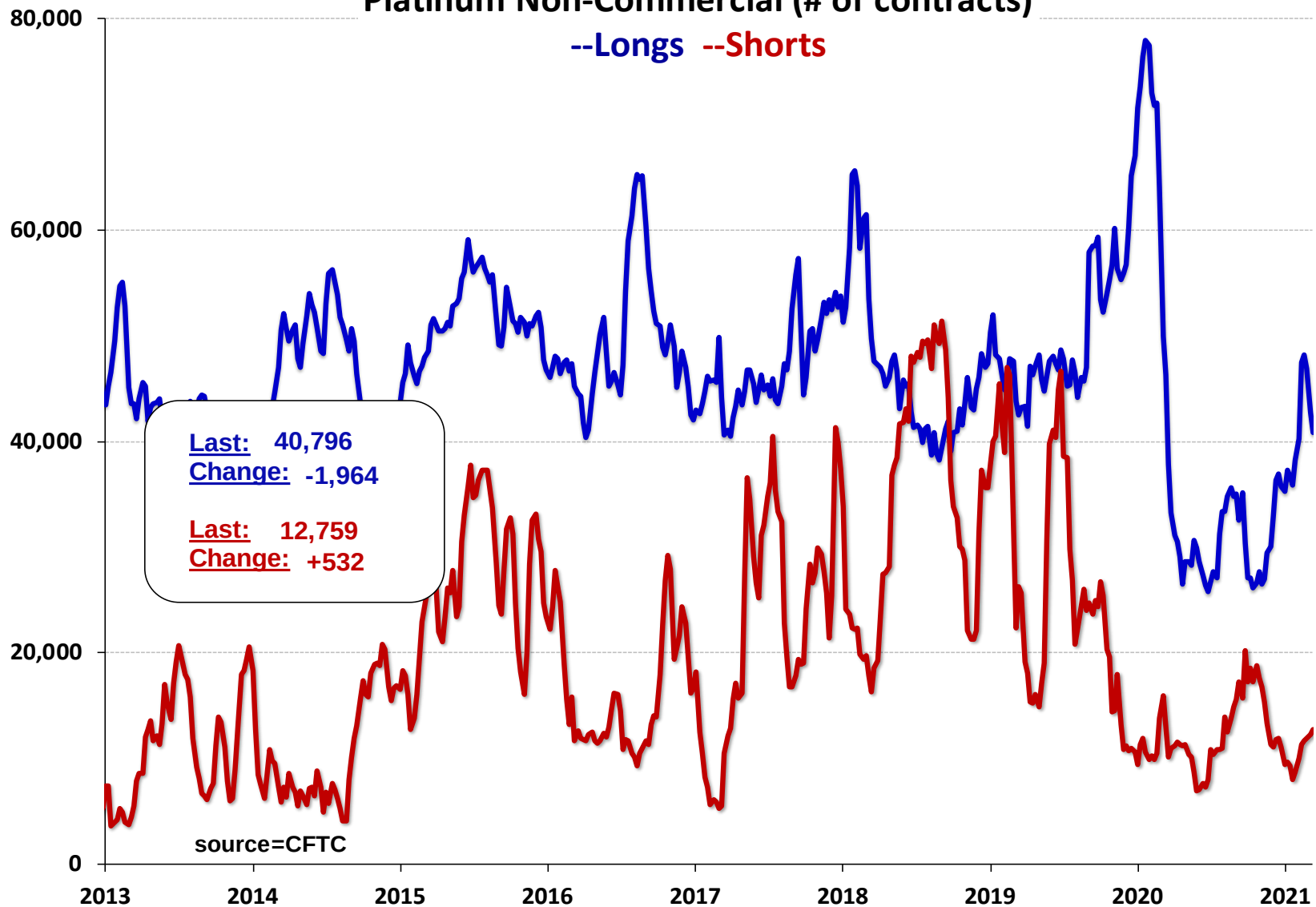


Silver Net Non-Commercial Position (# of contracts)



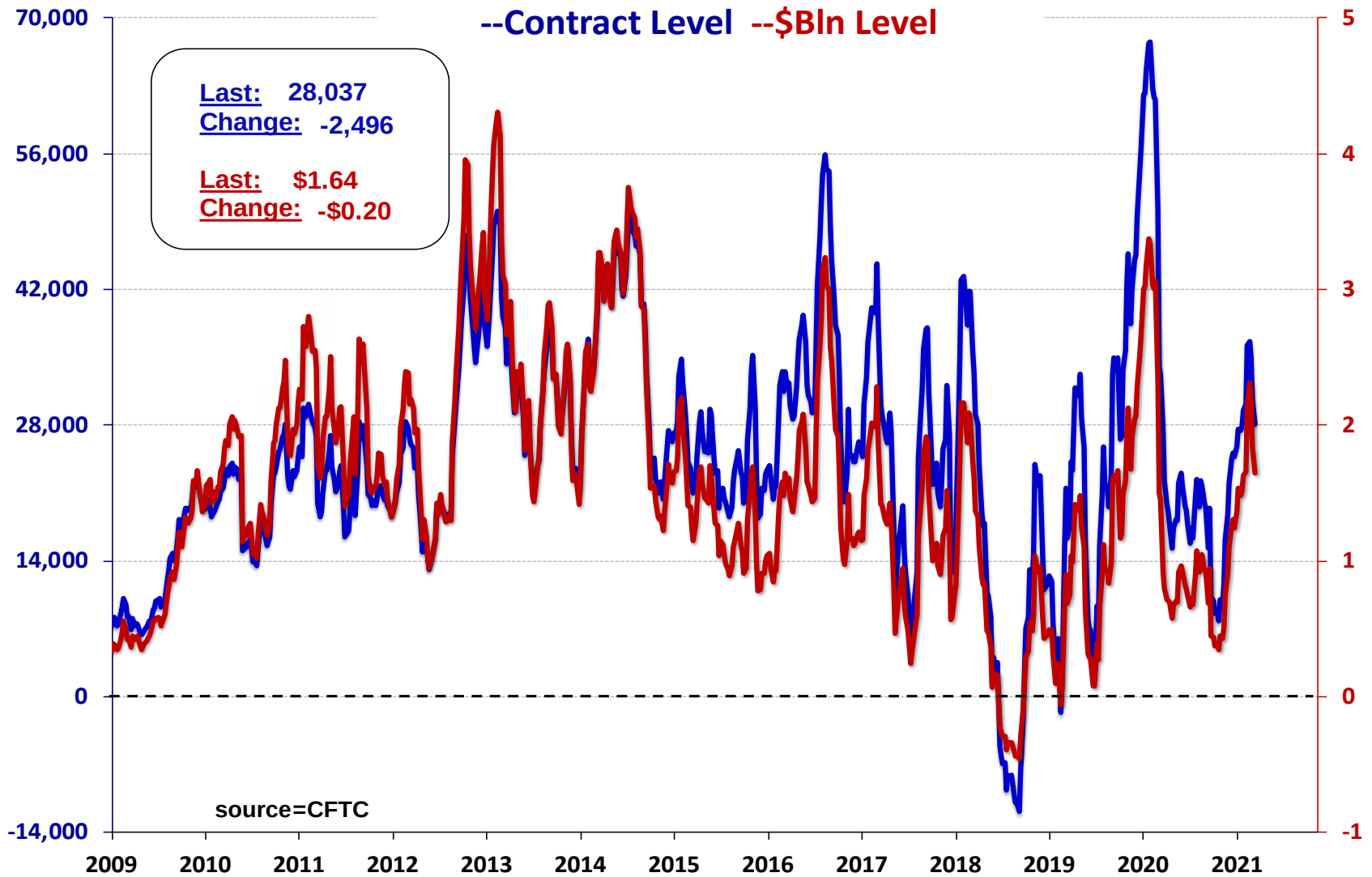
Platinum Non-Commercial (# of contracts)

--Longs --Shorts

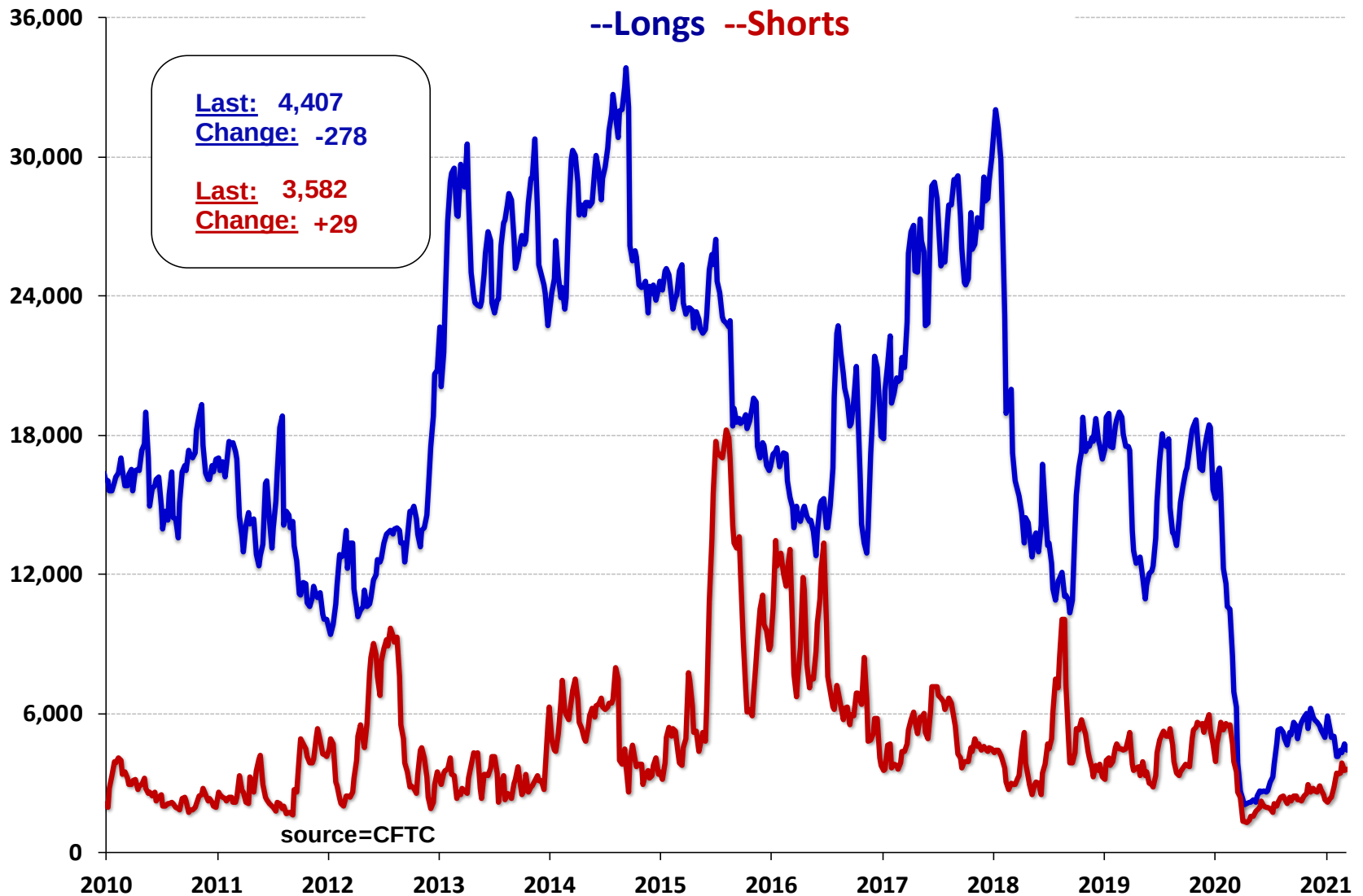


Platinum - Net Non-Commercial Position

--Contract Level --\$Bln Level

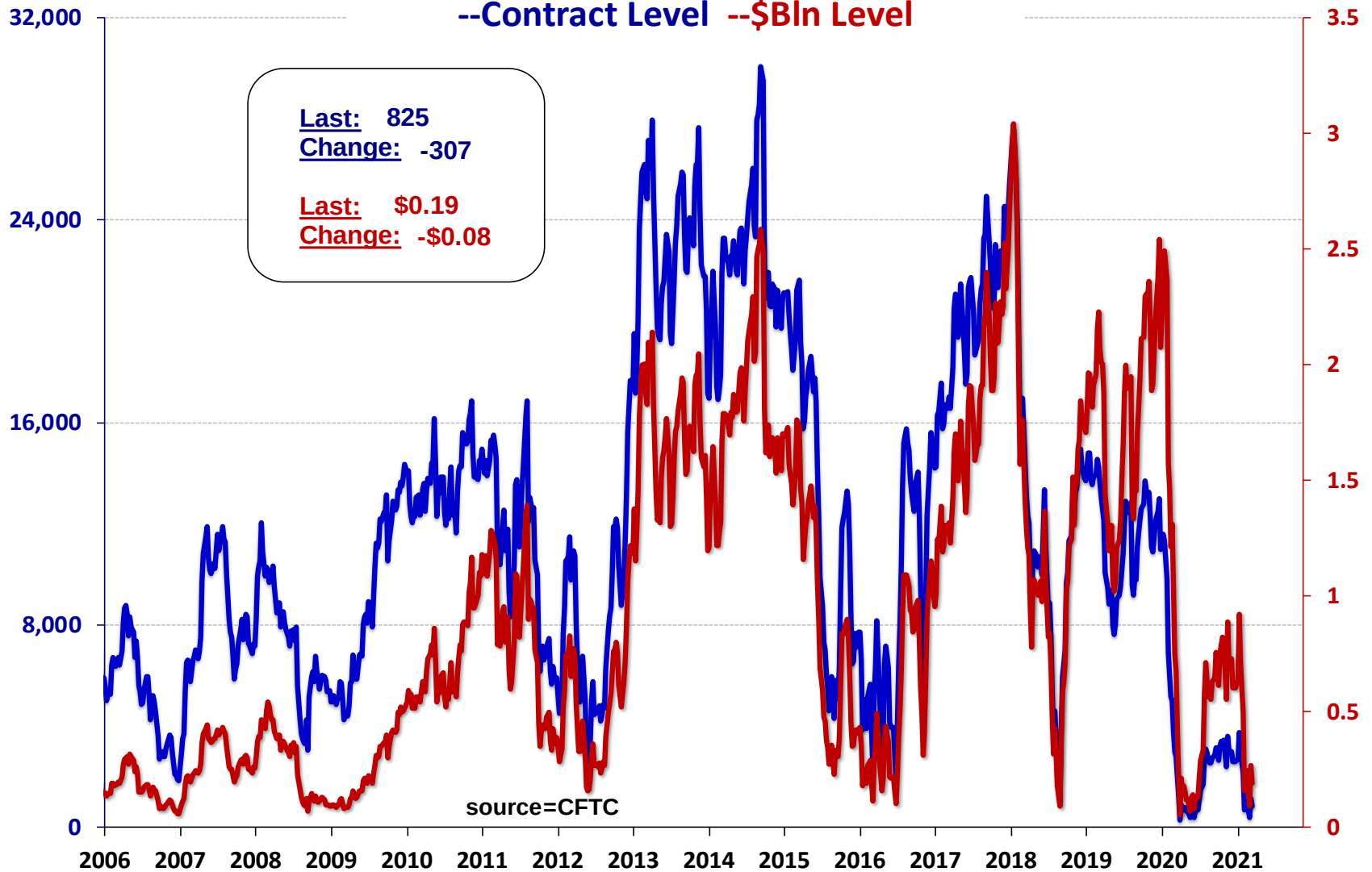


Palladium Non-Commercial (# of contracts)



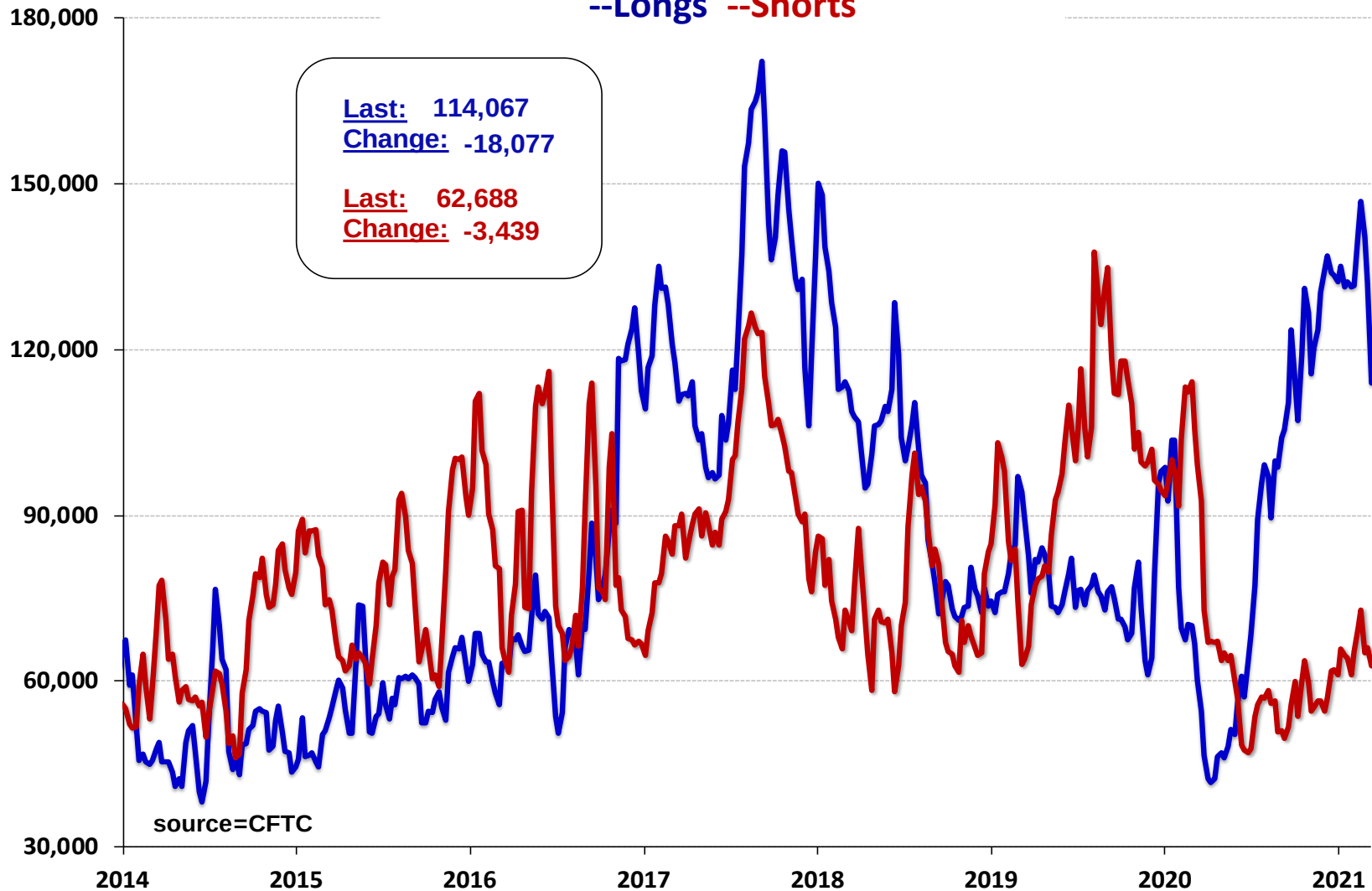
Palladium - Net Non-Commercial Position

--Contract Level --\$Bln Level

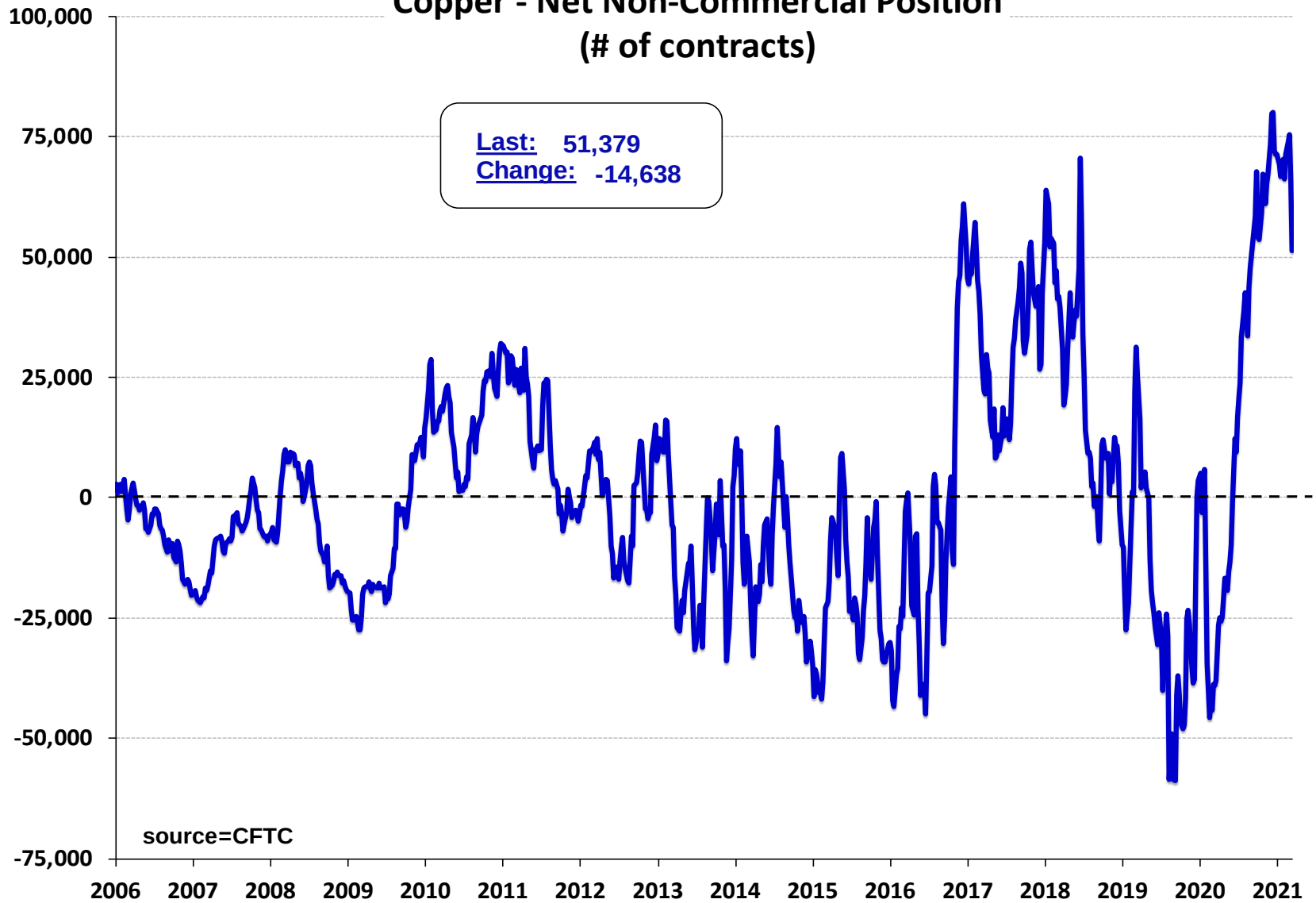


Copper Non-Commercial (# of contracts)

--Longs --Shorts

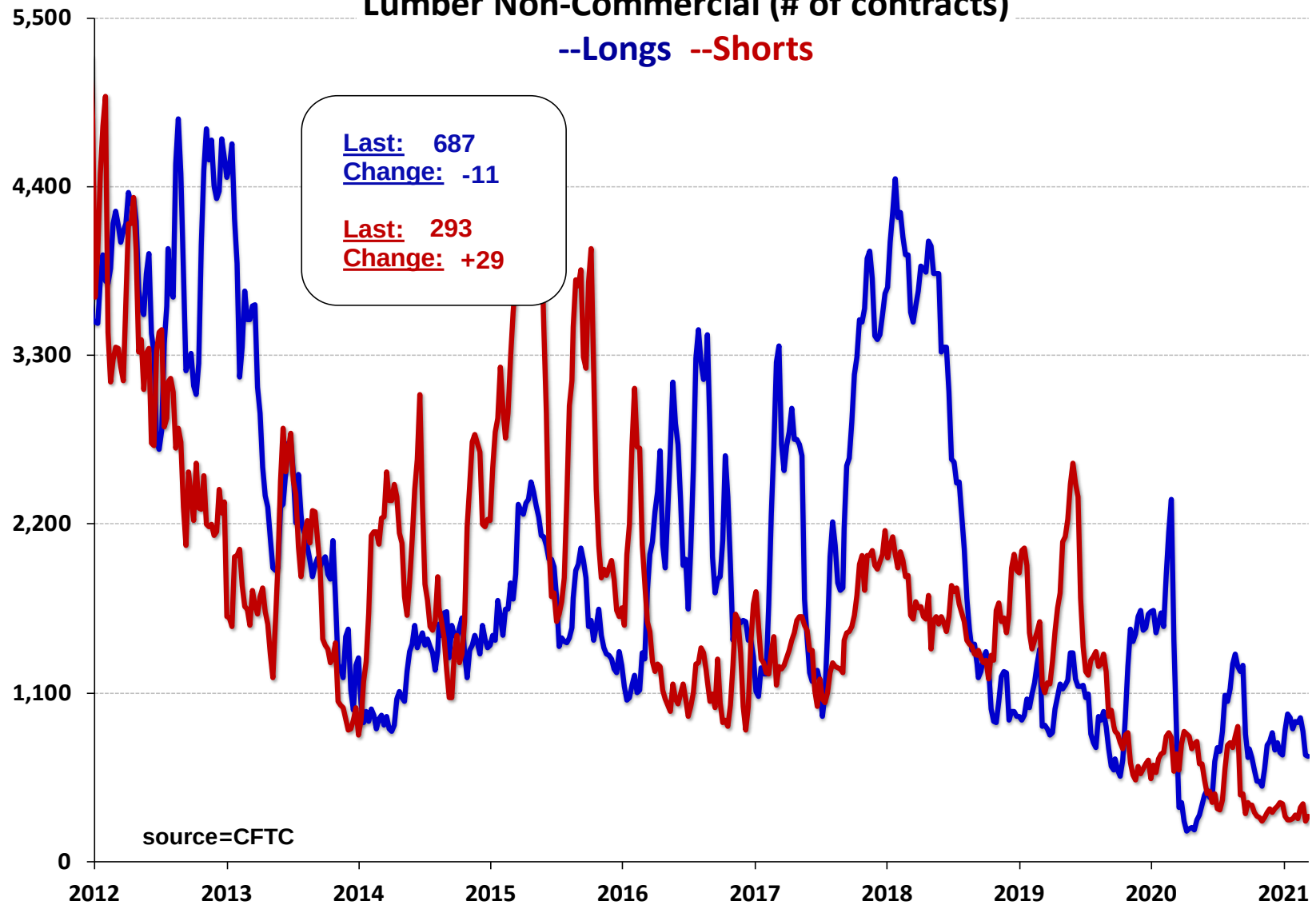


Copper - Net Non-Commercial Position (# of contracts)

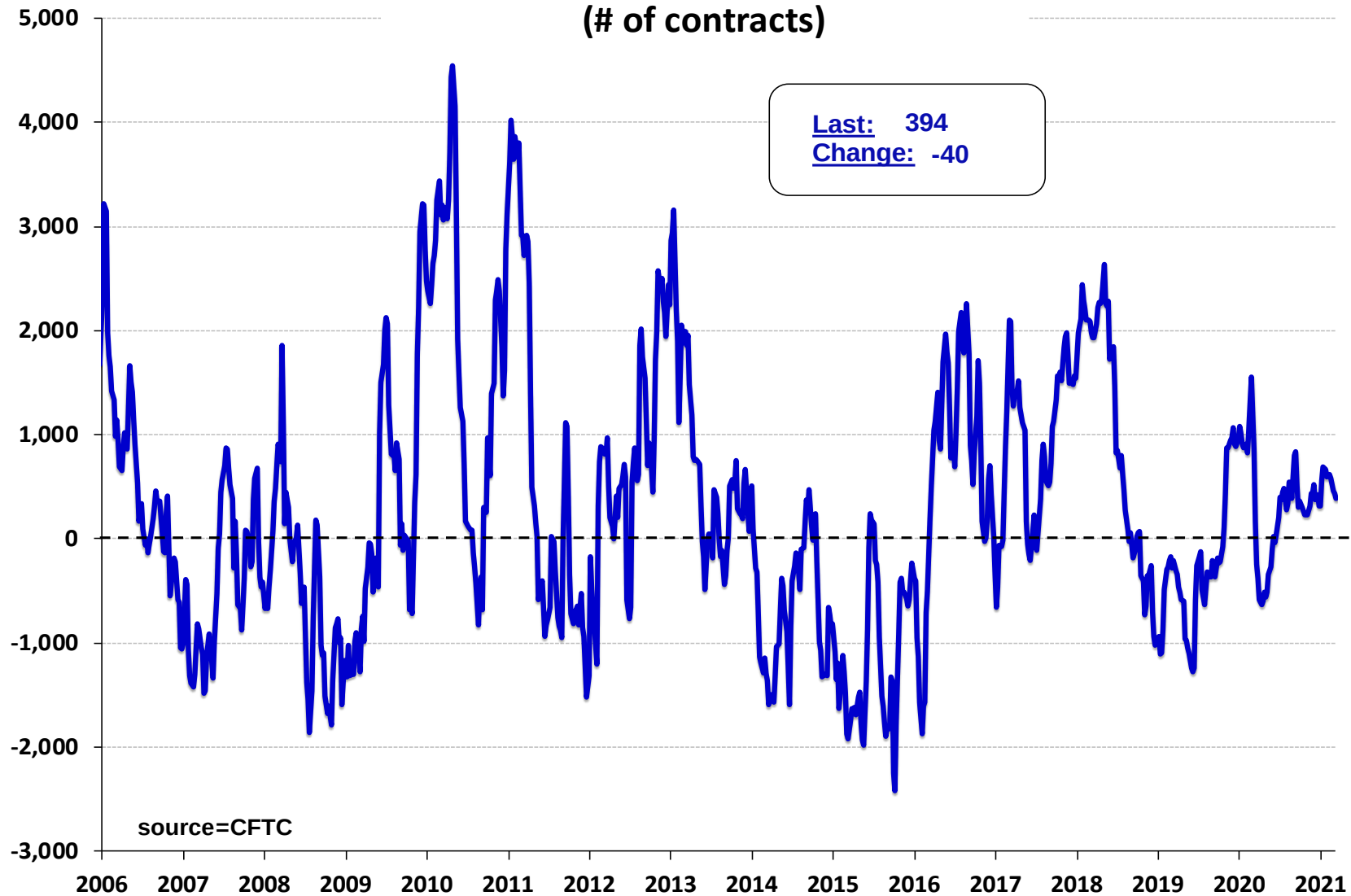


Lumber Non-Commercial (# of contracts)

--Longs --Shorts



Lumber - Net Non-Commercial Position (# of contracts)

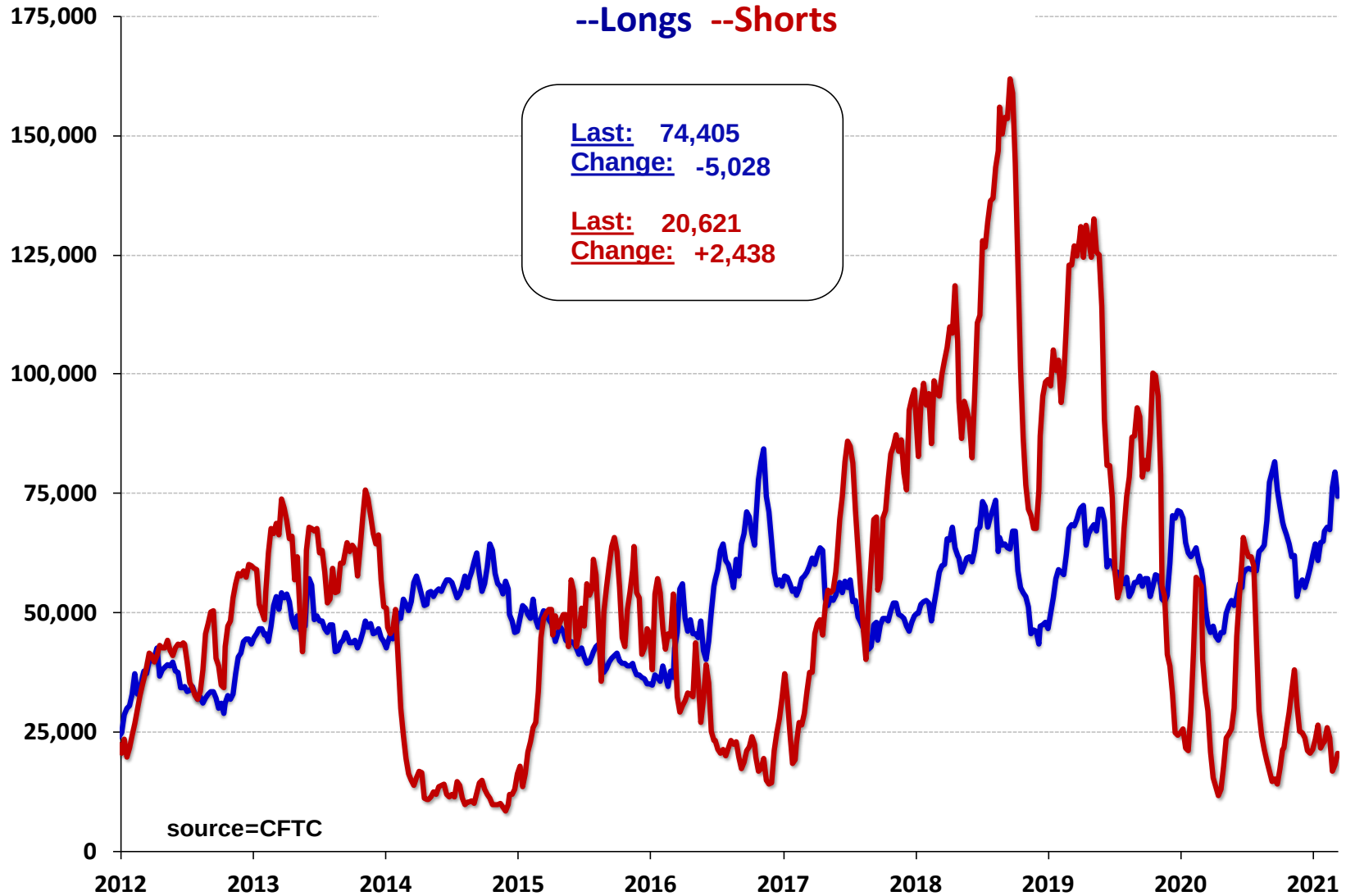


Coffee Non-Commercial (# of contracts)

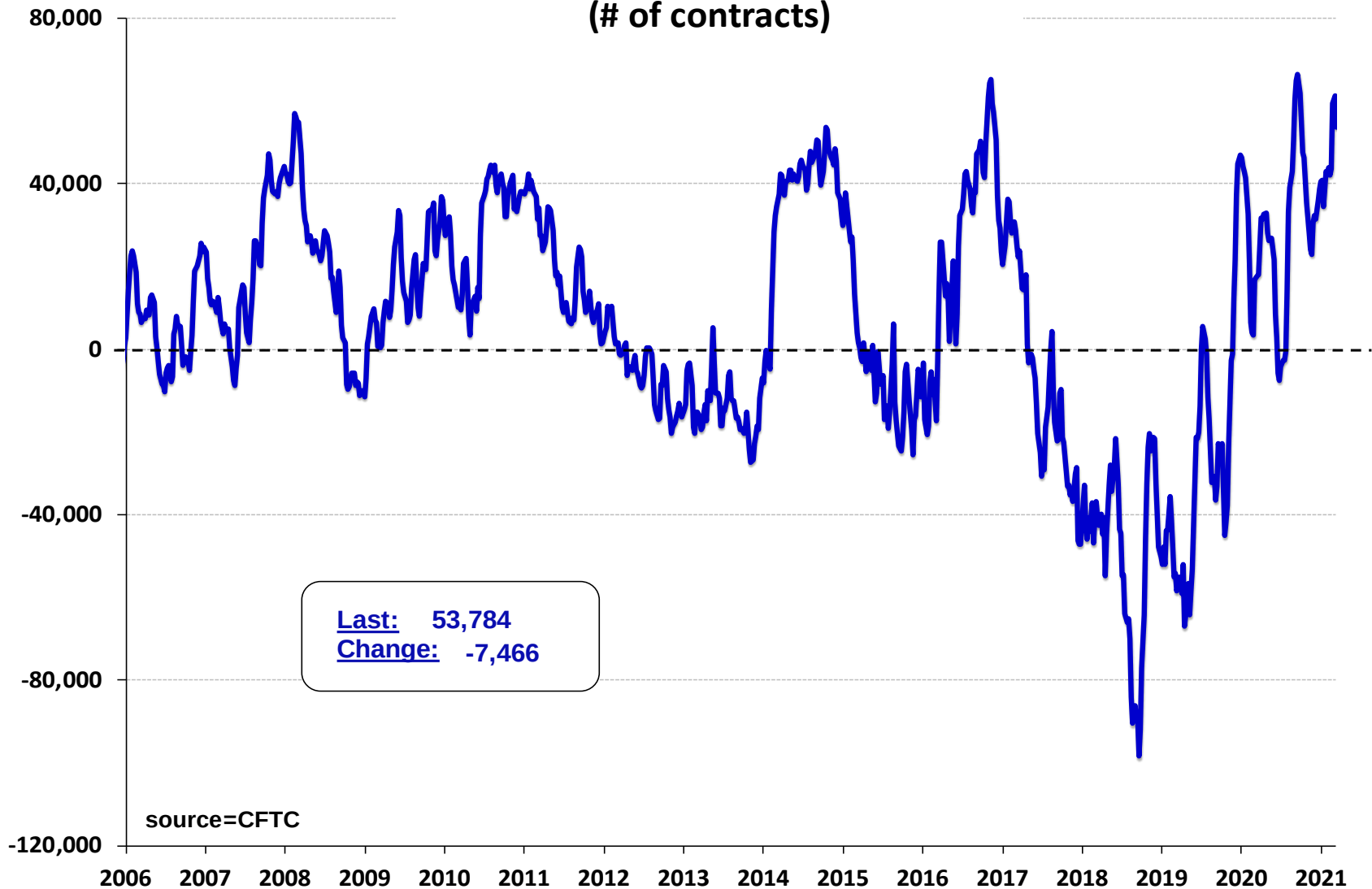
--Longs --Shorts

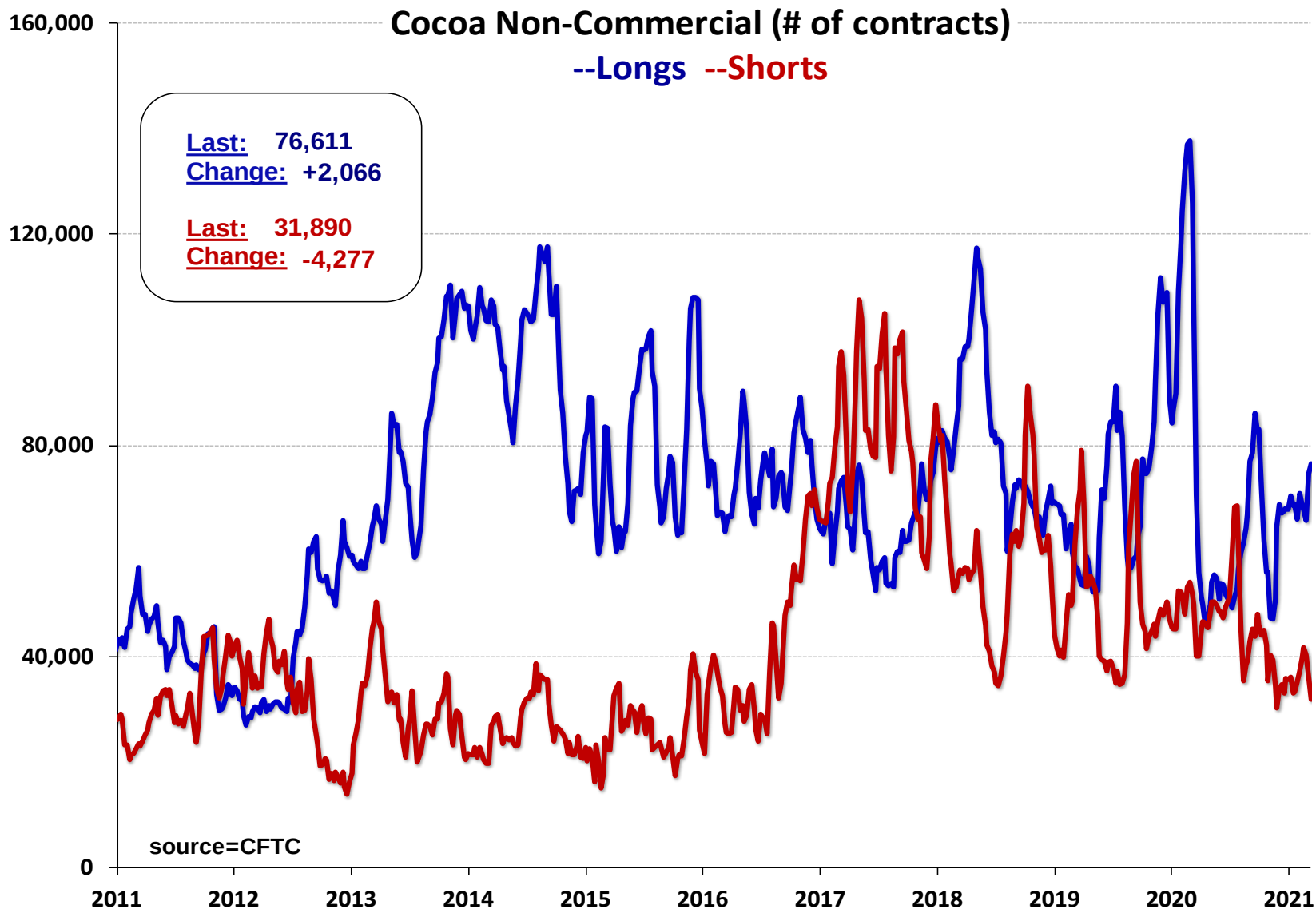
Last: 74,405
Change: -5,028

Last: 20,621
Change: +2,438

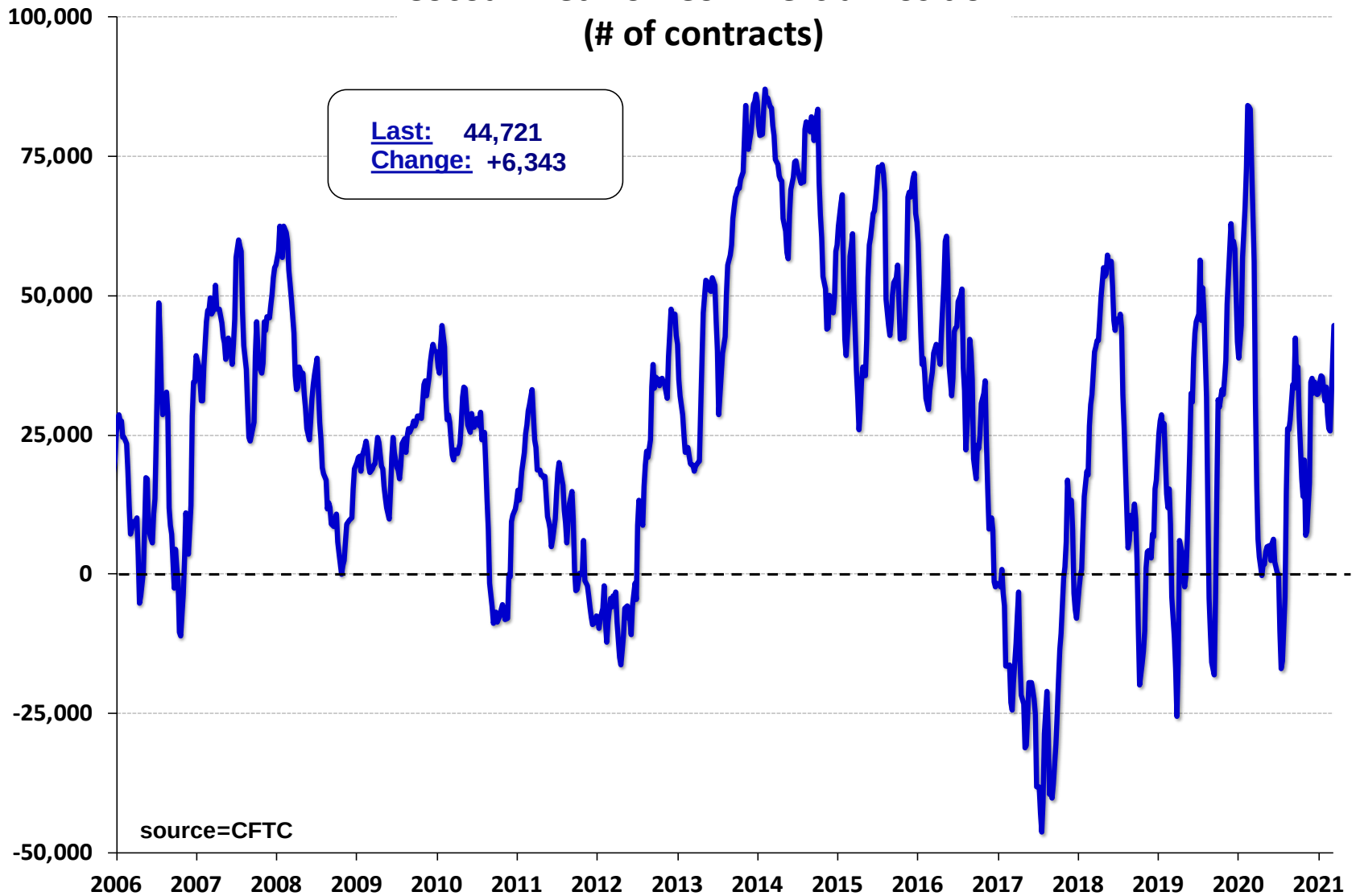


Coffee - Net Non-Commercial Position (# of contracts)



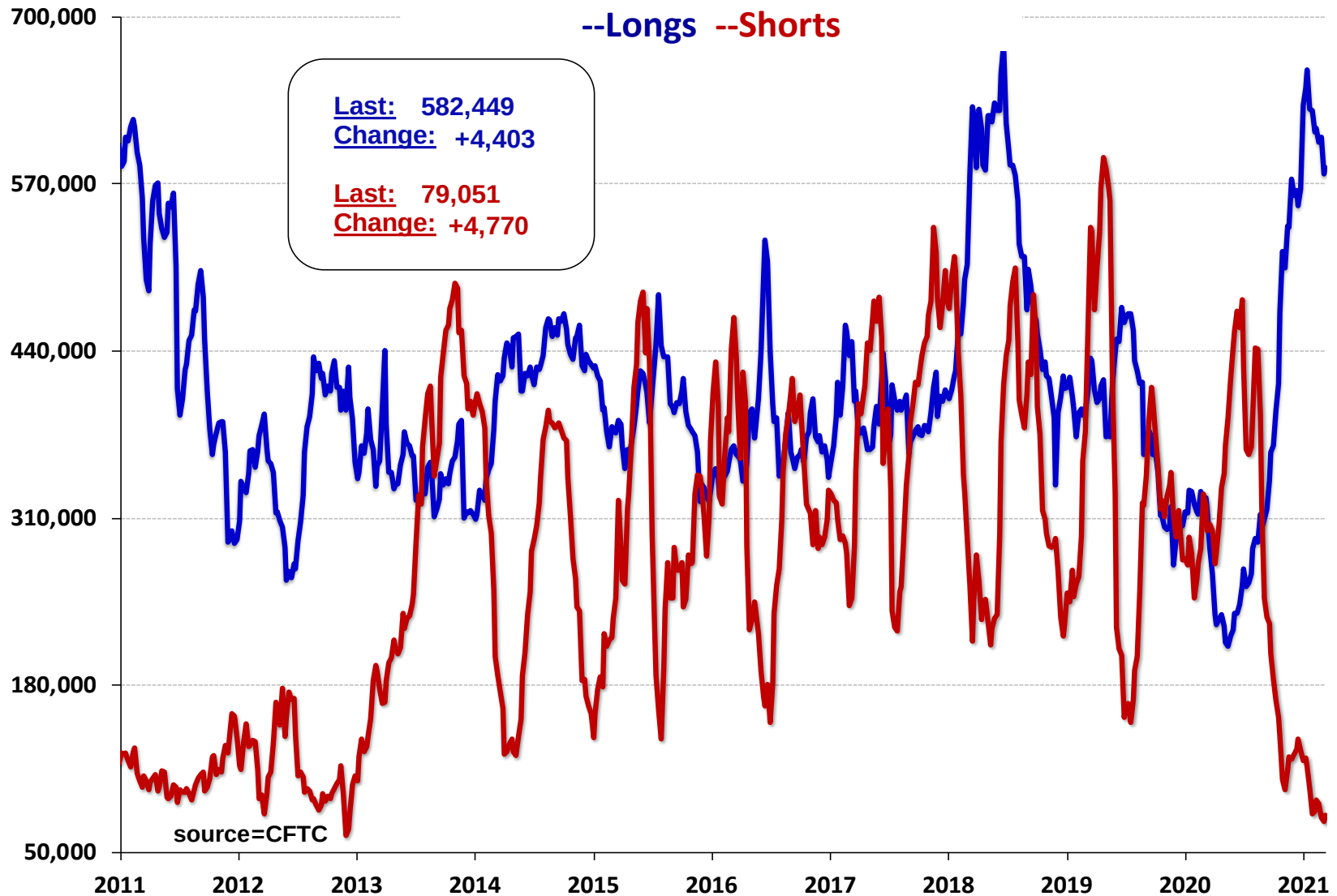


Cocoa - Net Non-Commercial Position (# of contracts)



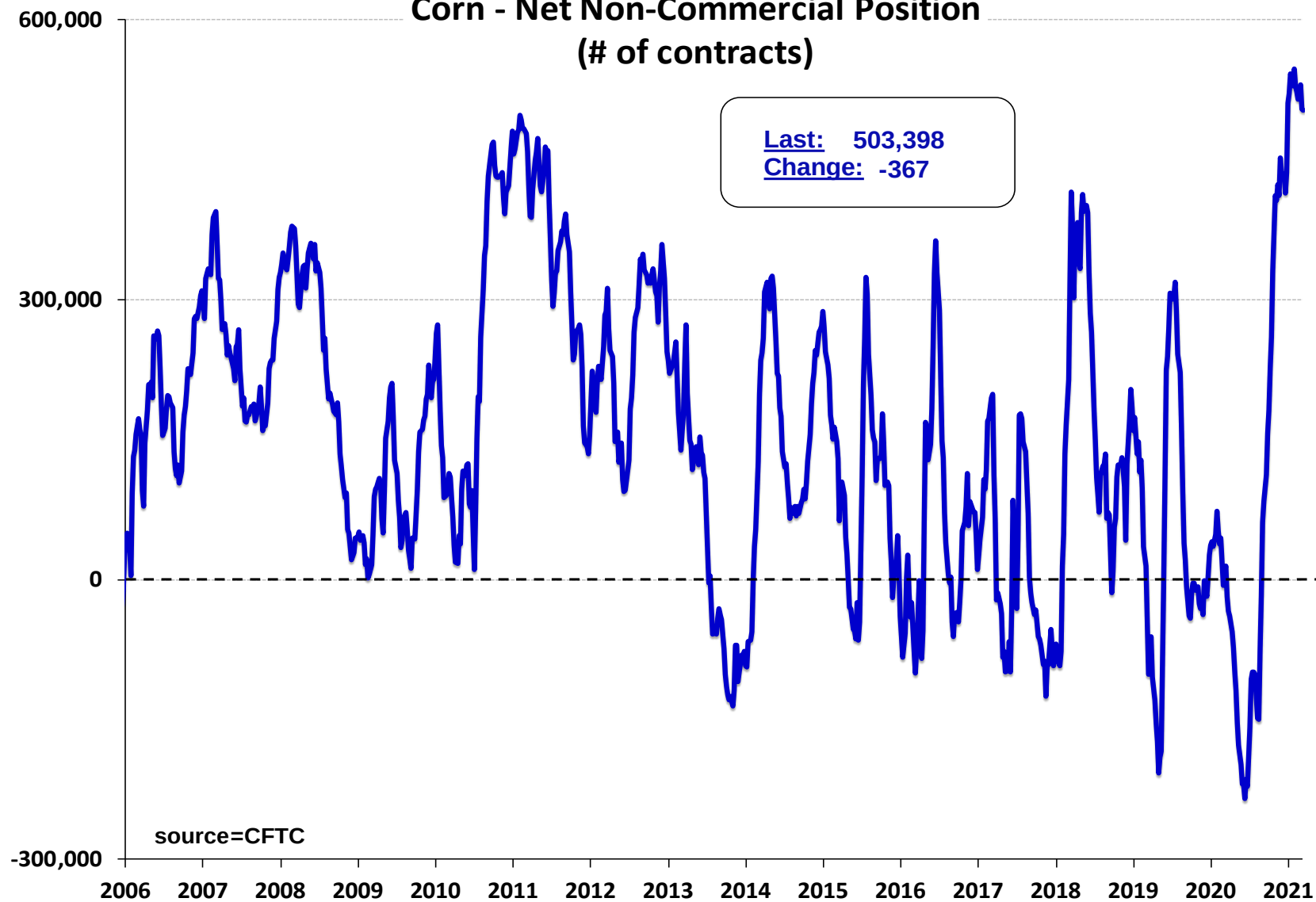
Corn Non-Commercial (# of contracts)

--Longs --Shorts



Corn - Net Non-Commercial Position (# of contracts)

Last: 503,398
Change: -367

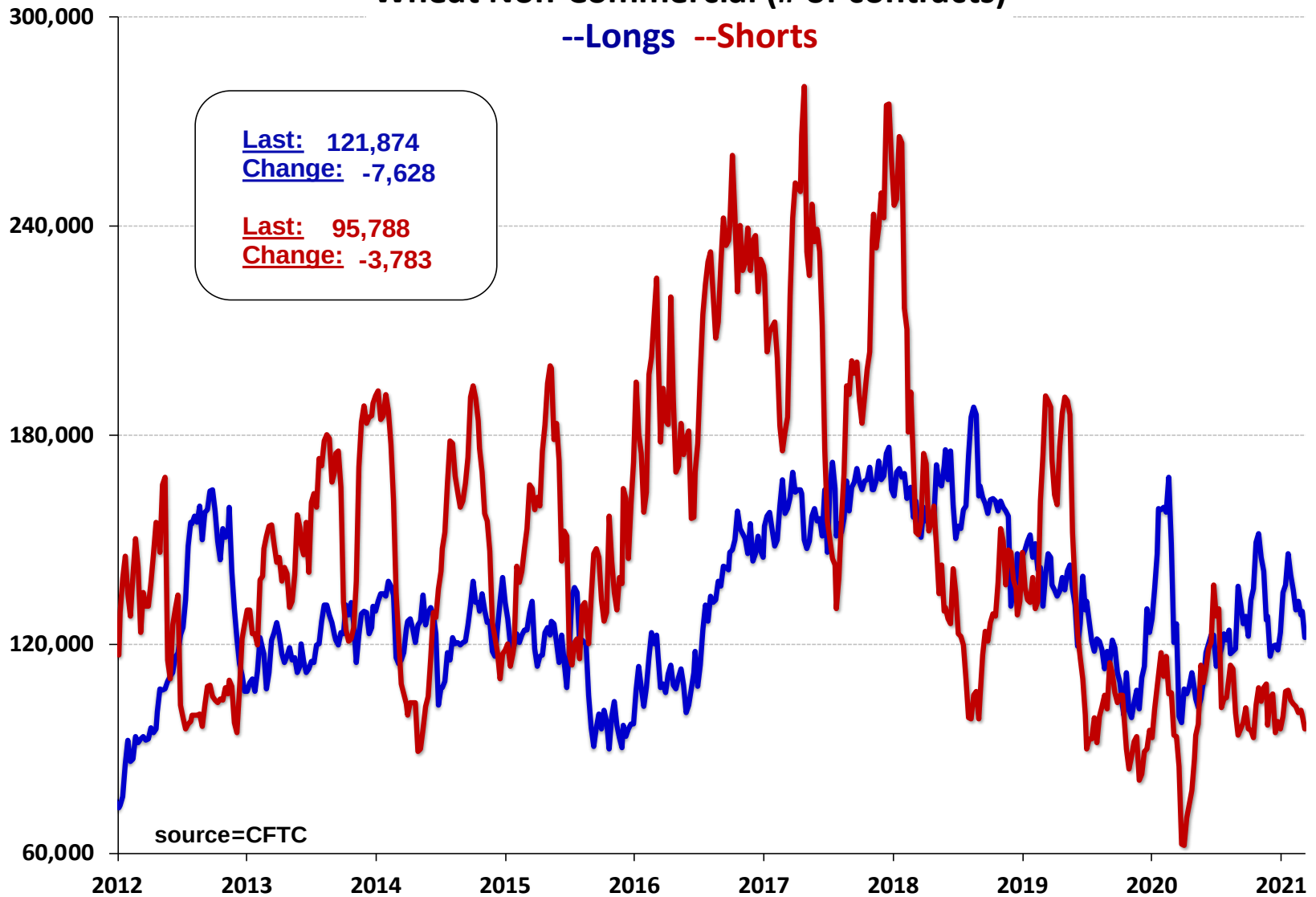


Wheat Non-Commercial (# of contracts)

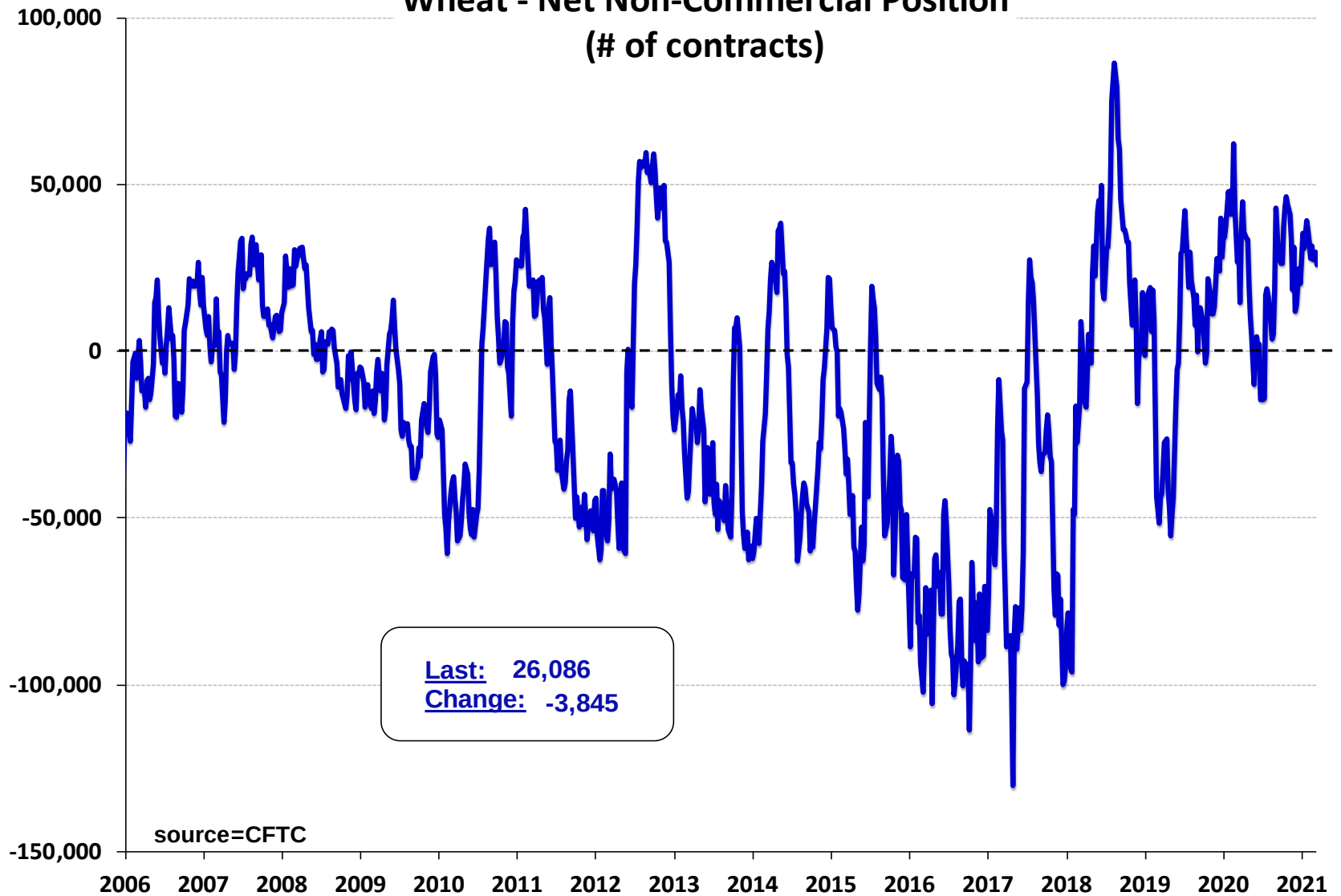
--Longs --Shorts

Last: 121,874
Change: -7,628

Last: 95,788
Change: -3,783

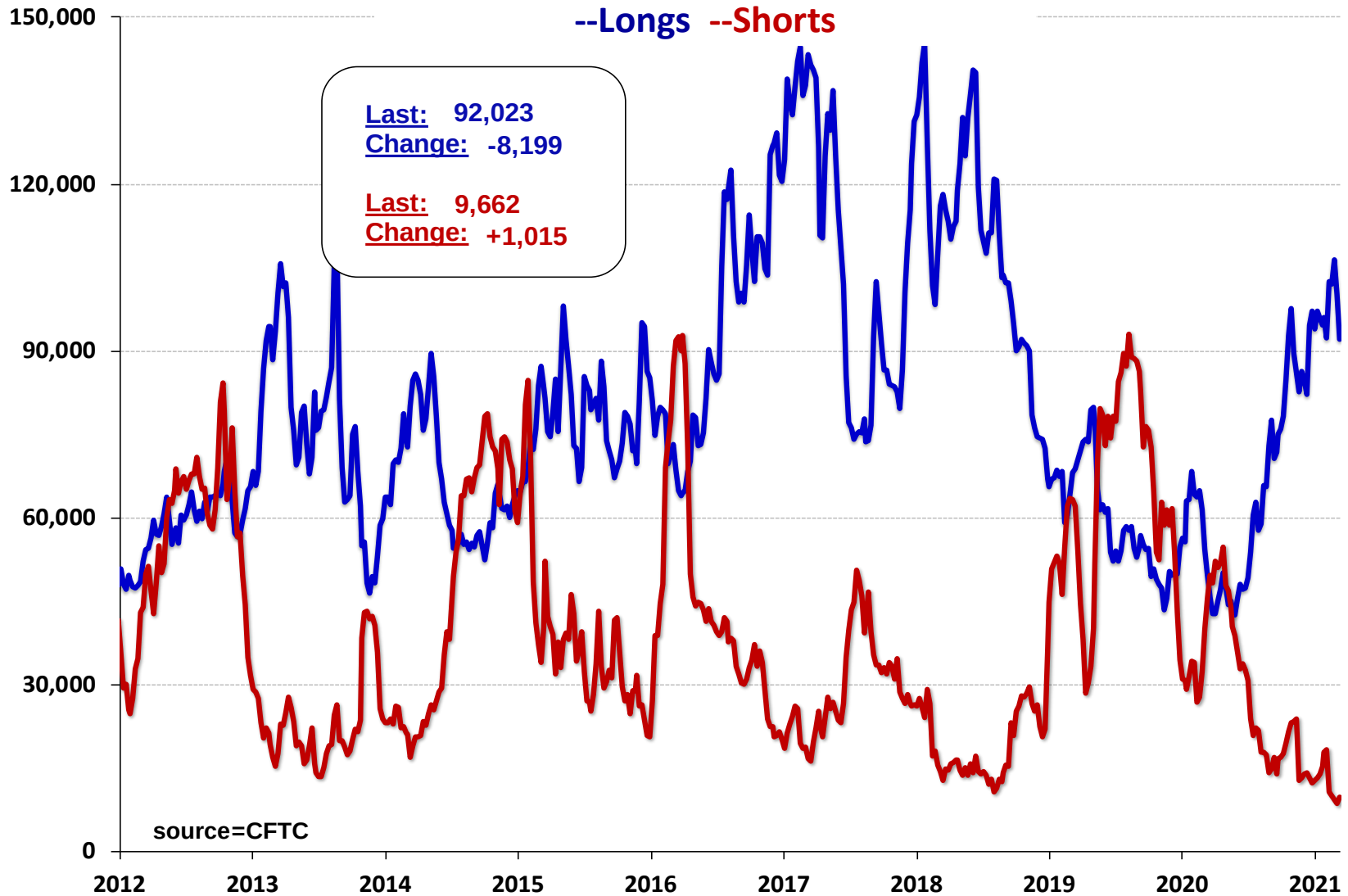


Wheat - Net Non-Commercial Position (# of contracts)

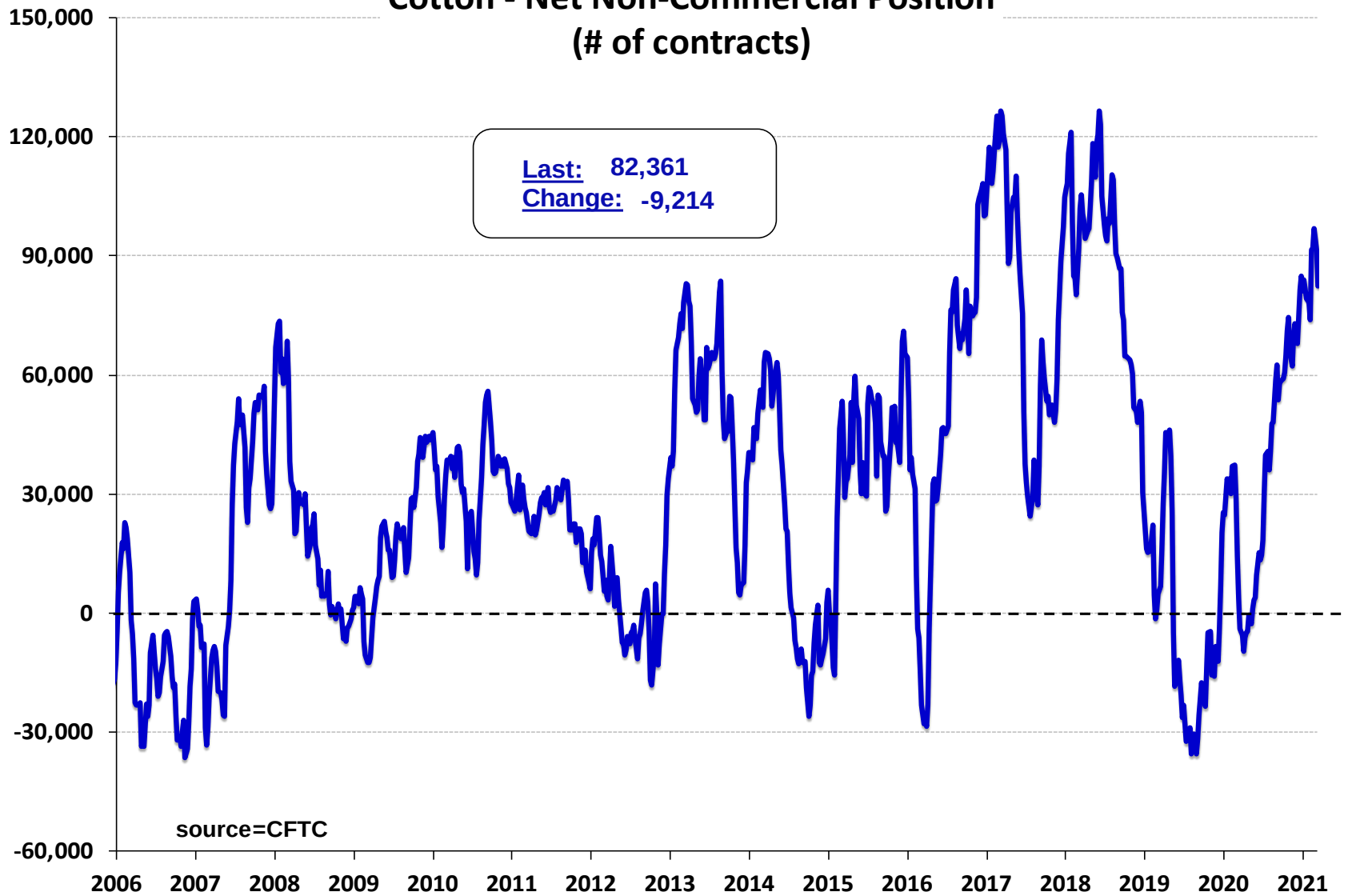


Cotton Non-Commercial (# of contracts)

--Longs --Shorts



Cotton - Net Non-Commercial Position (# of contracts)

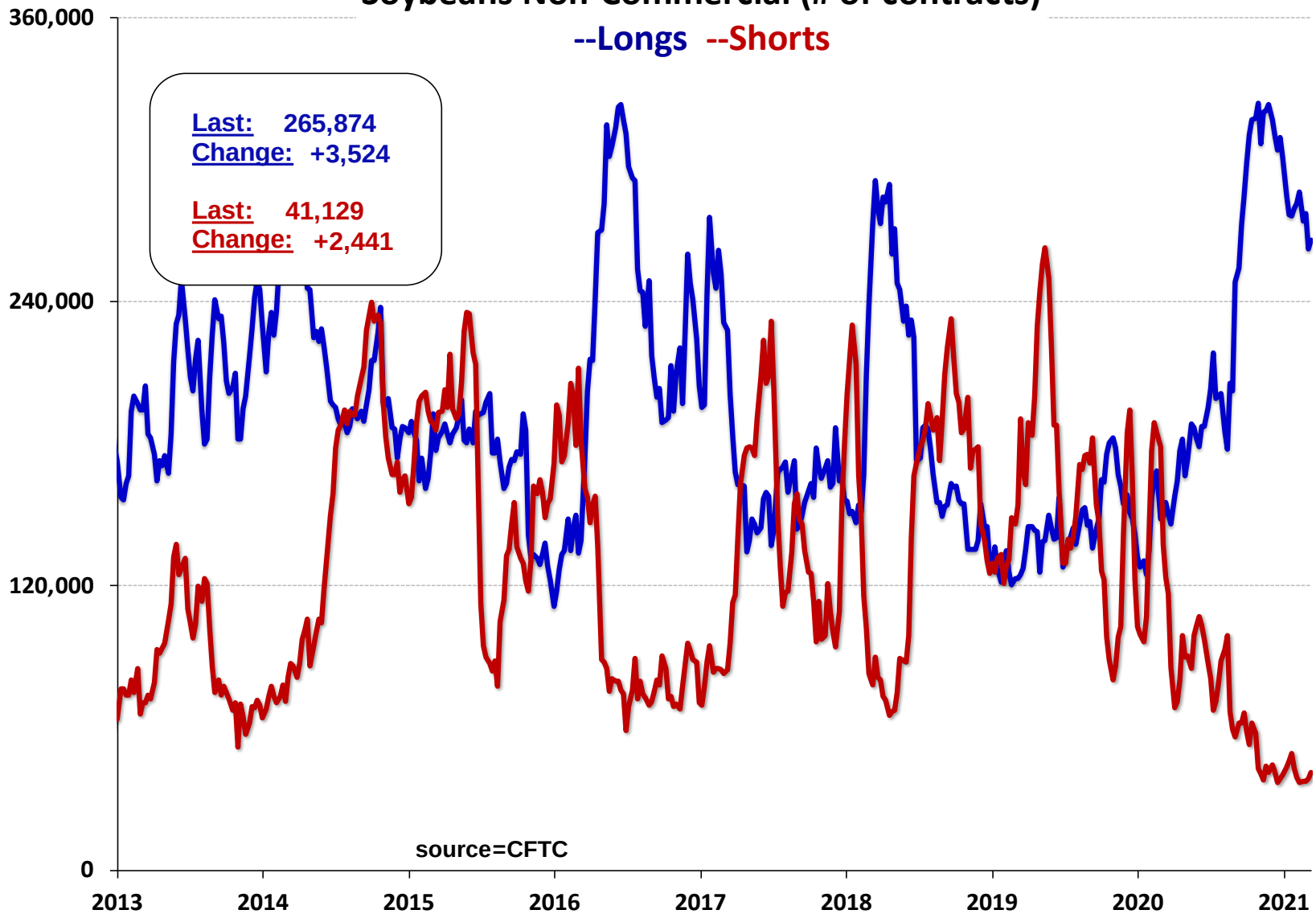


Soybeans Non-Commercial (# of contracts)

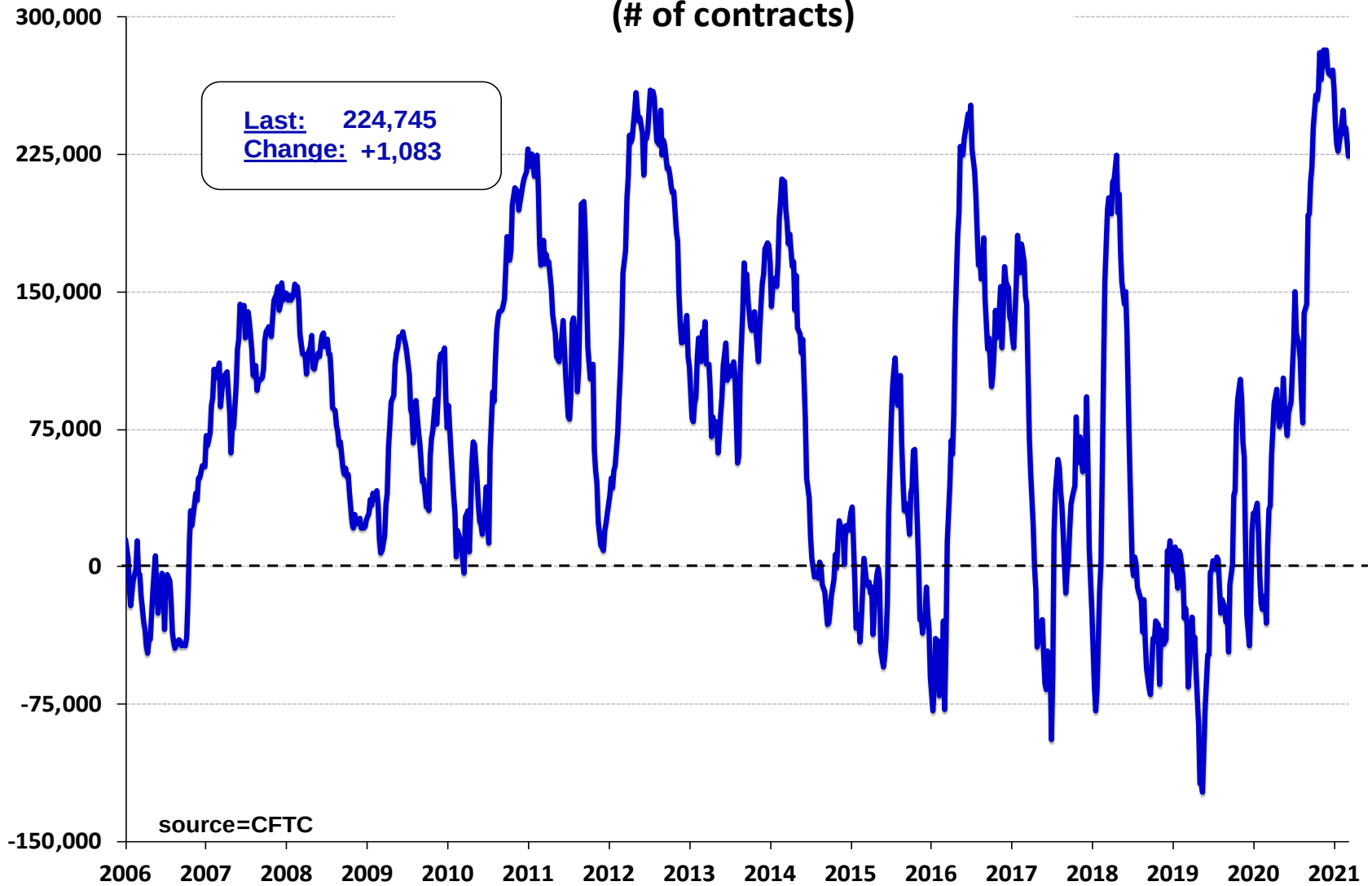
--Longs --Shorts

Last: 265,874
Change: +3,524

Last: 41,129
Change: +2,441

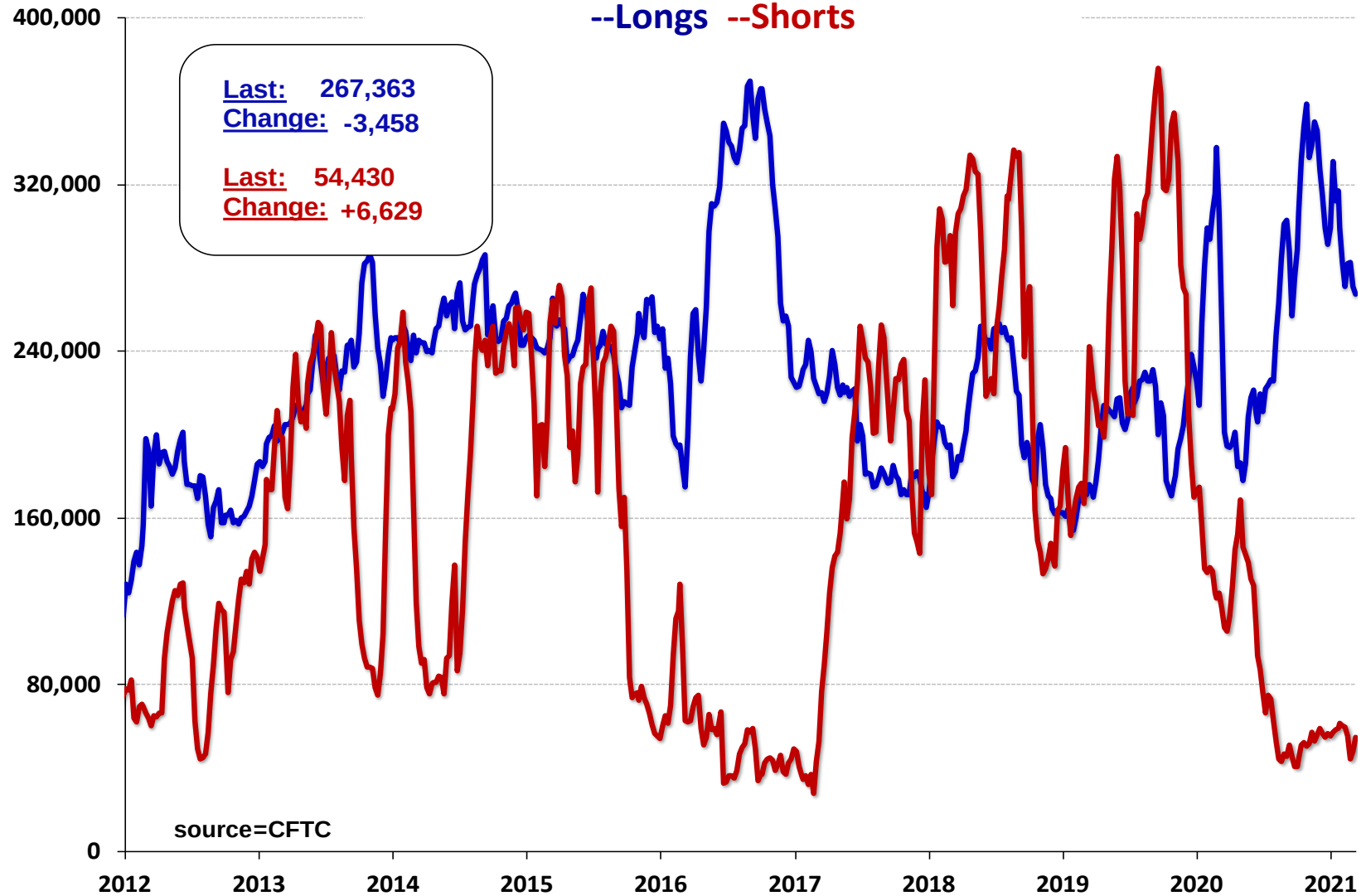


Soybeans - Net Non-Commercial Position (# of contracts)

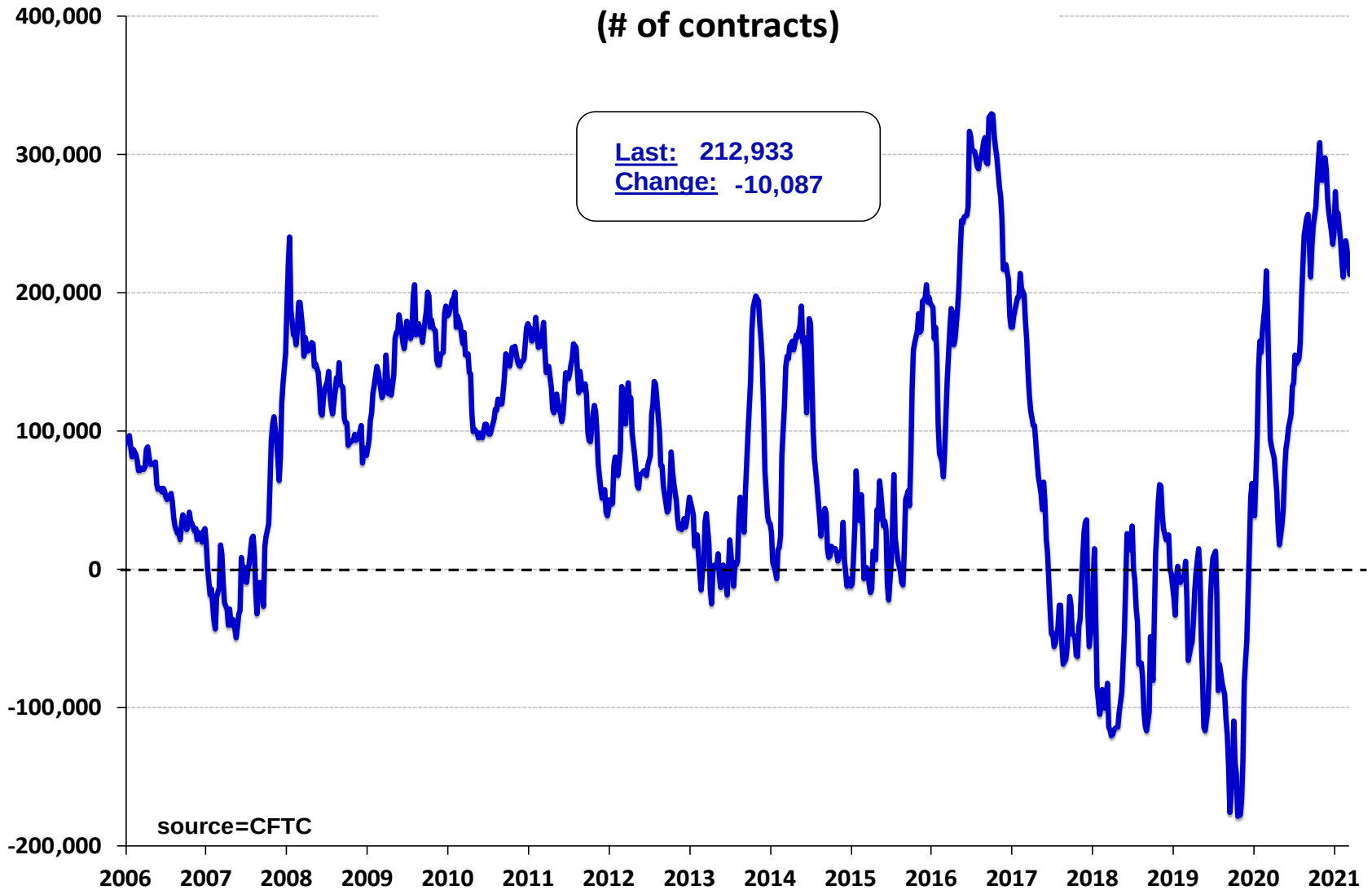


#11 Sugar Non-Commercial (# of contracts)

--Longs --Shorts

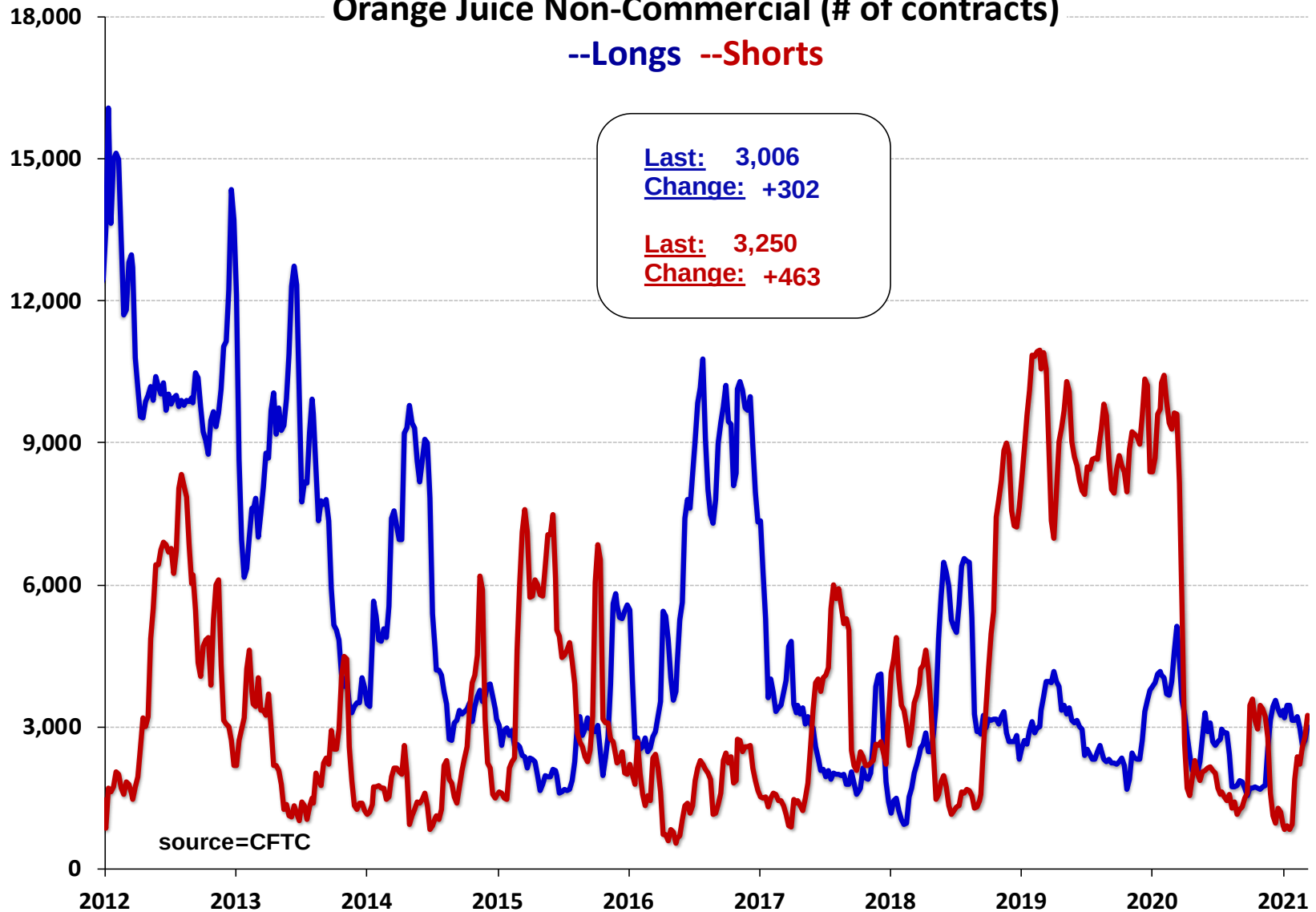


#11 Sugar - Net Non-Commercial Position (# of contracts)



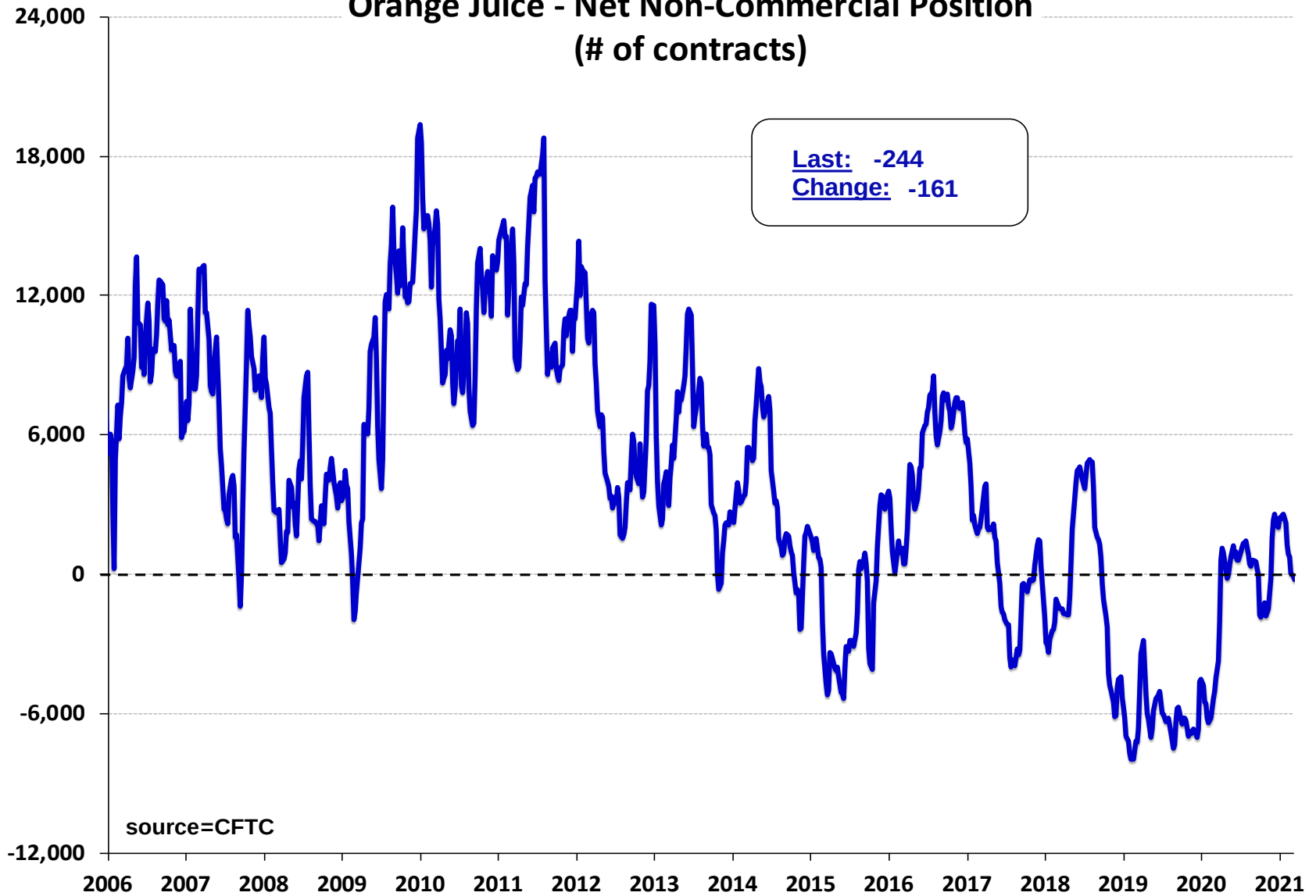
Orange Juice Non-Commercial (# of contracts)

--Longs --Shorts



Orange Juice - Net Non-Commercial Position (# of contracts)

Last: -244
Change: -161

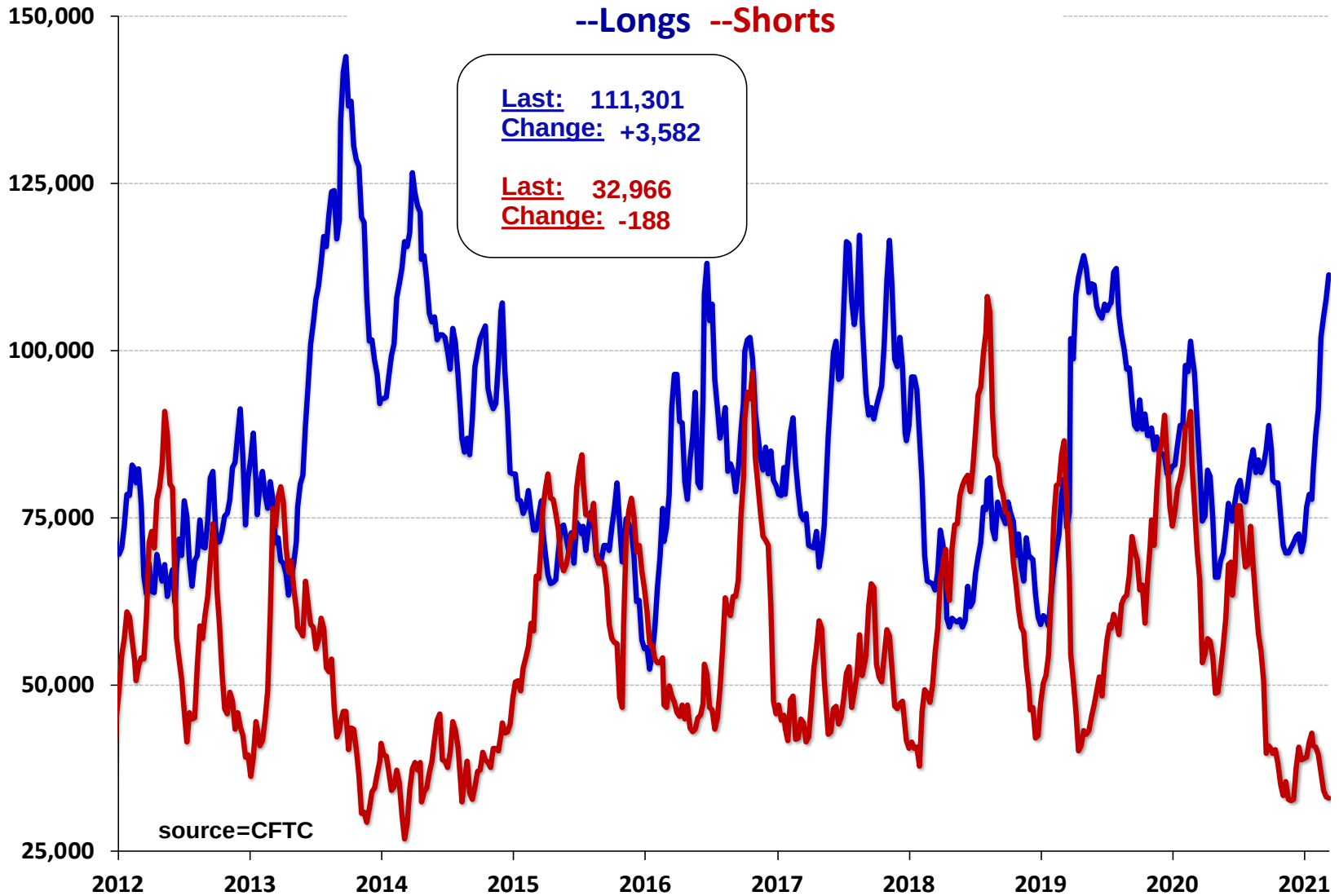


Lean Hogs Non-Commercial (# of contracts)

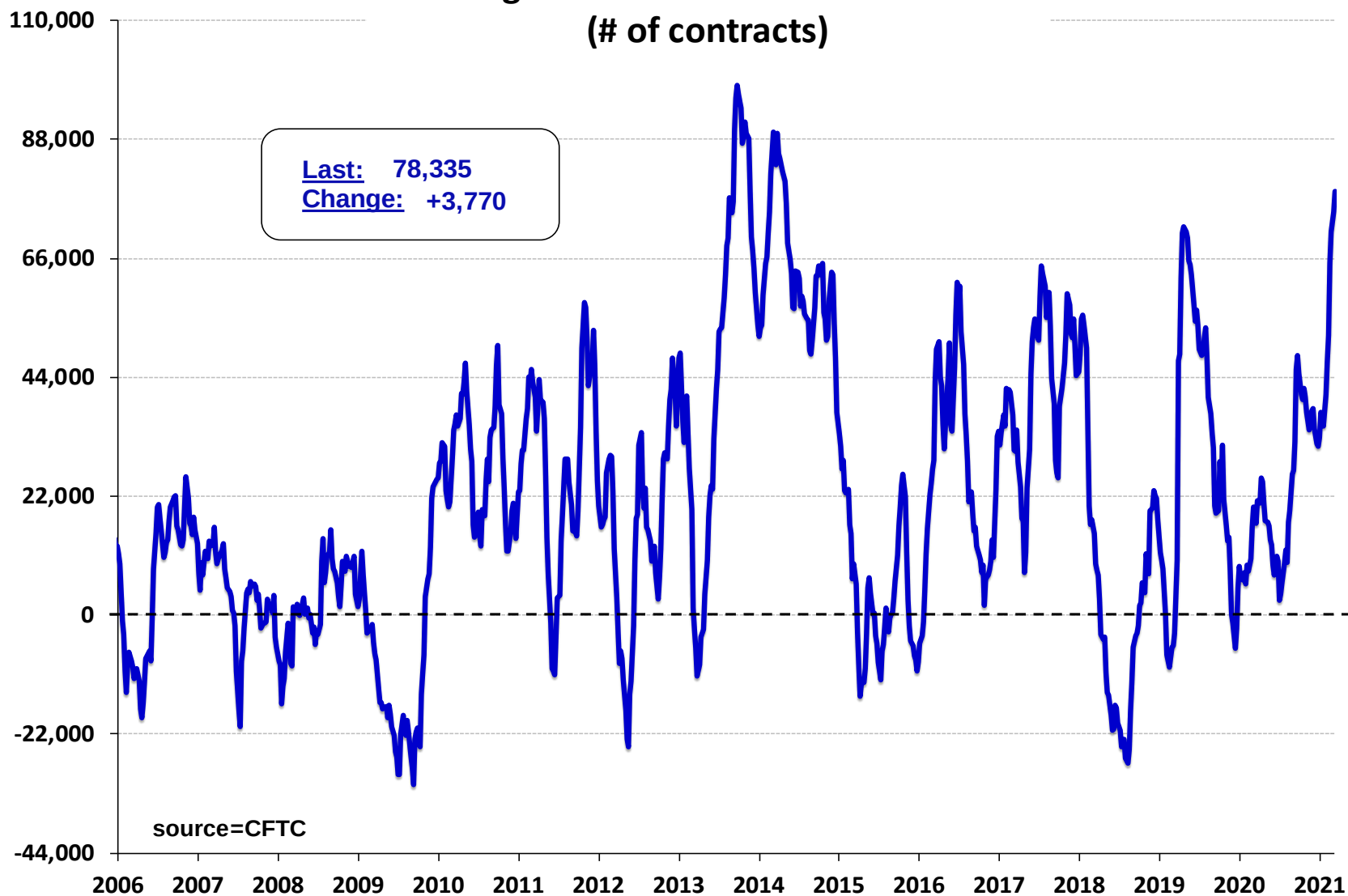
--Longs --Shorts

Last: 111,301
Change: +3,582

Last: 32,966
Change: -188



Lean Hogs - Net Non-Commercial Position (# of contracts)

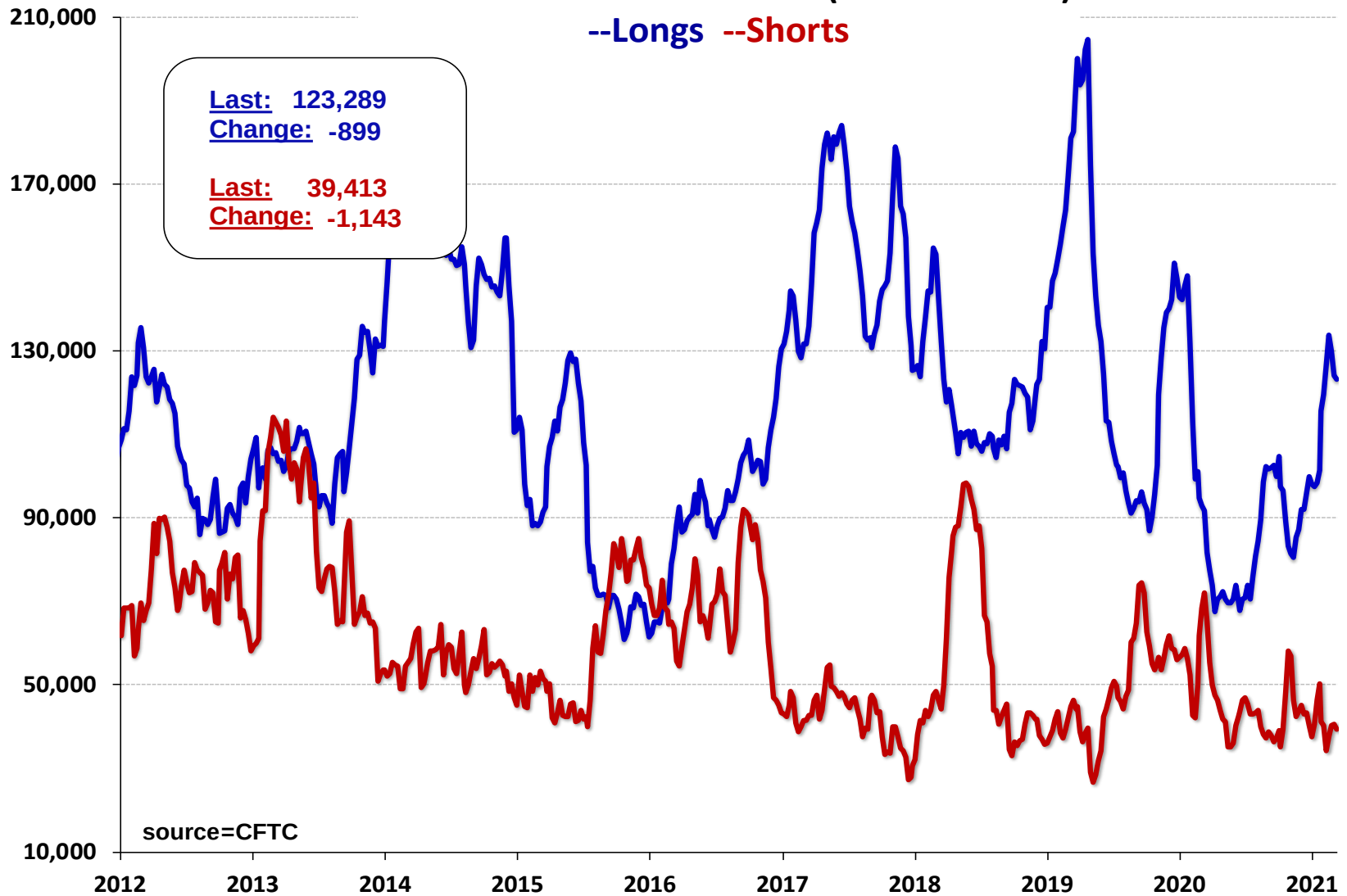


Live Cattle Non-Commercial (# of contracts)

--Longs --Shorts

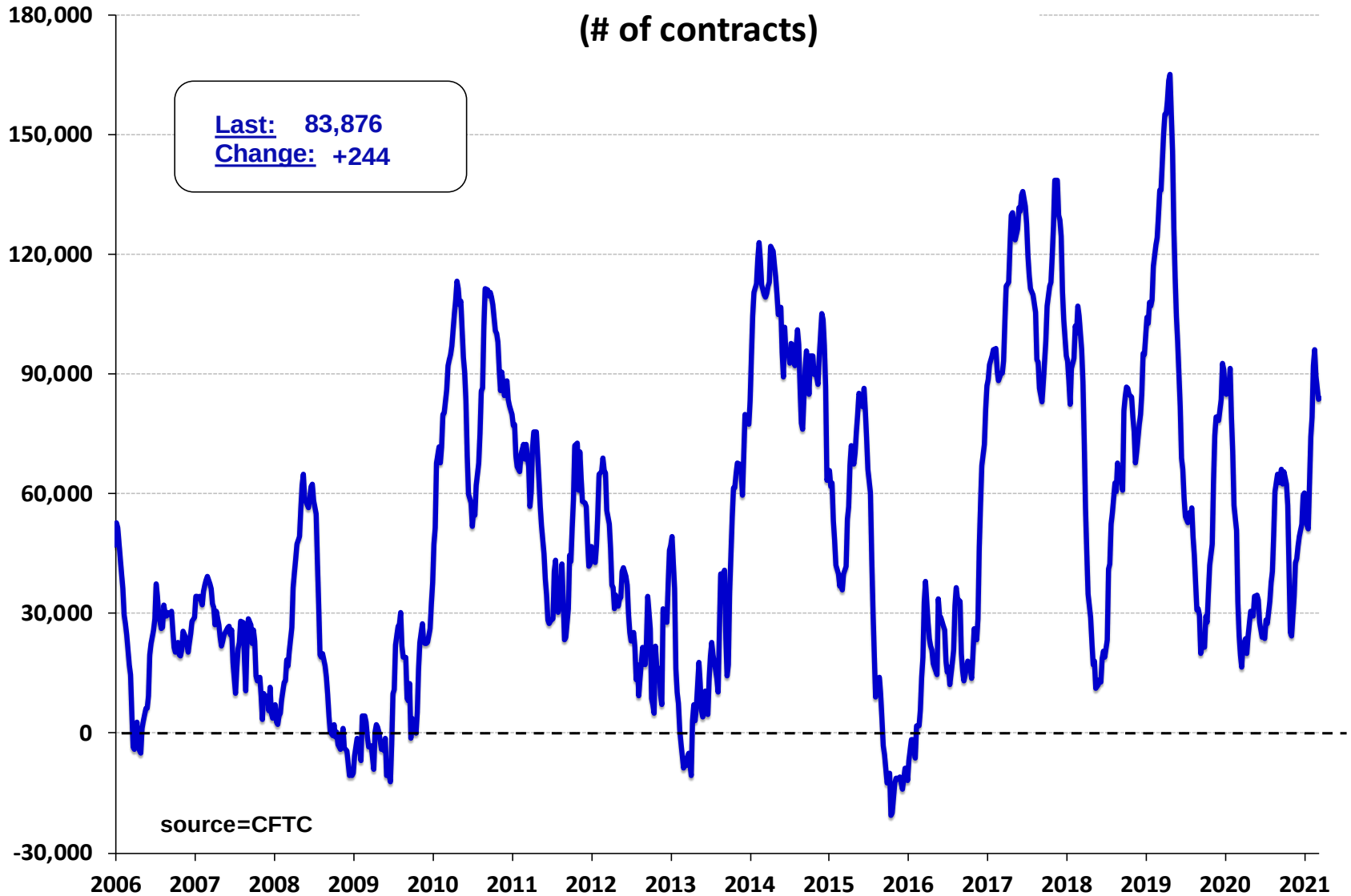
Last: 123,289
Change: -899

Last: 39,413
Change: -1,143



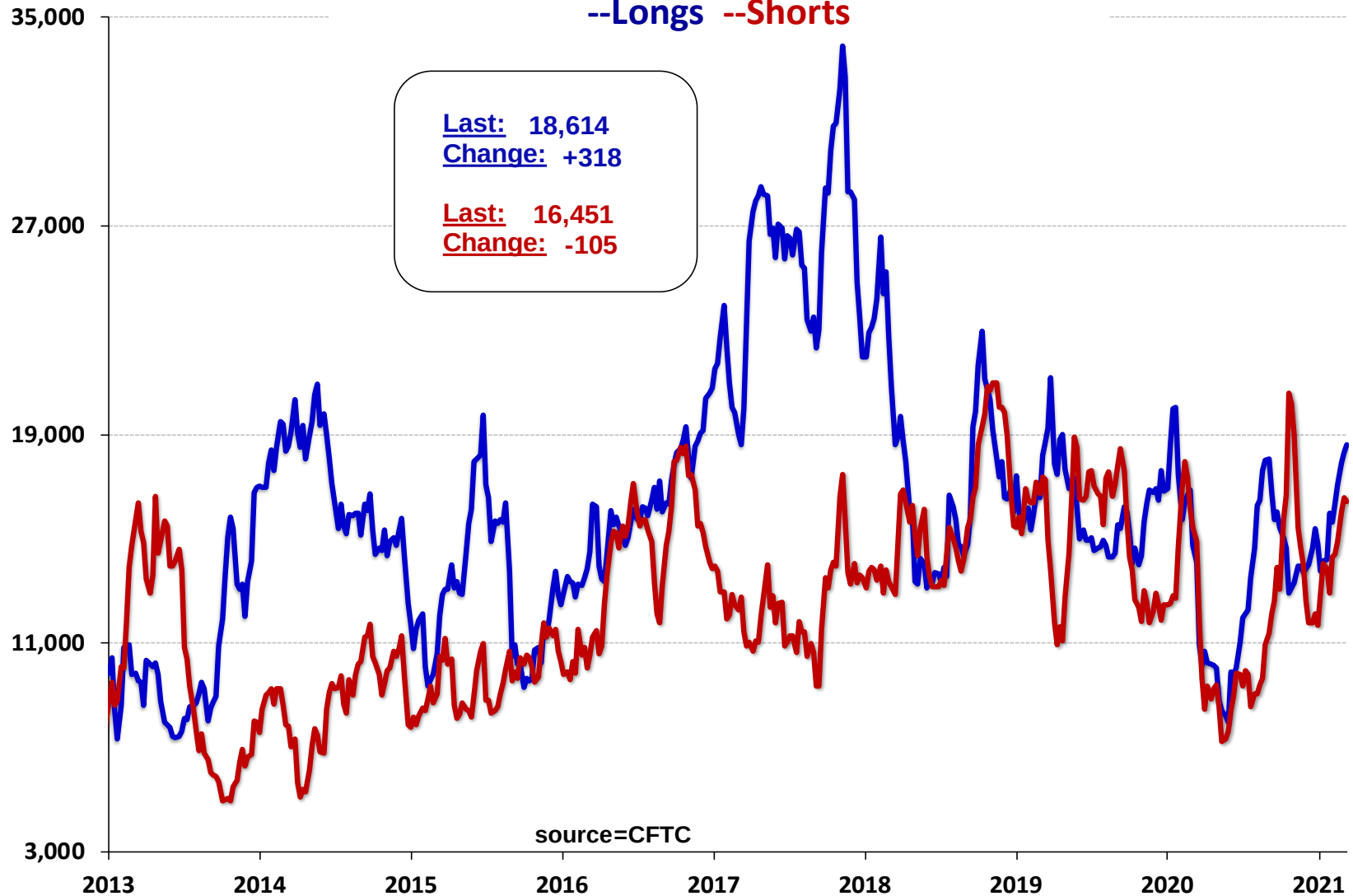
source=CFTC

Live Cattle - Net Non-Commercial Position (# of contracts)

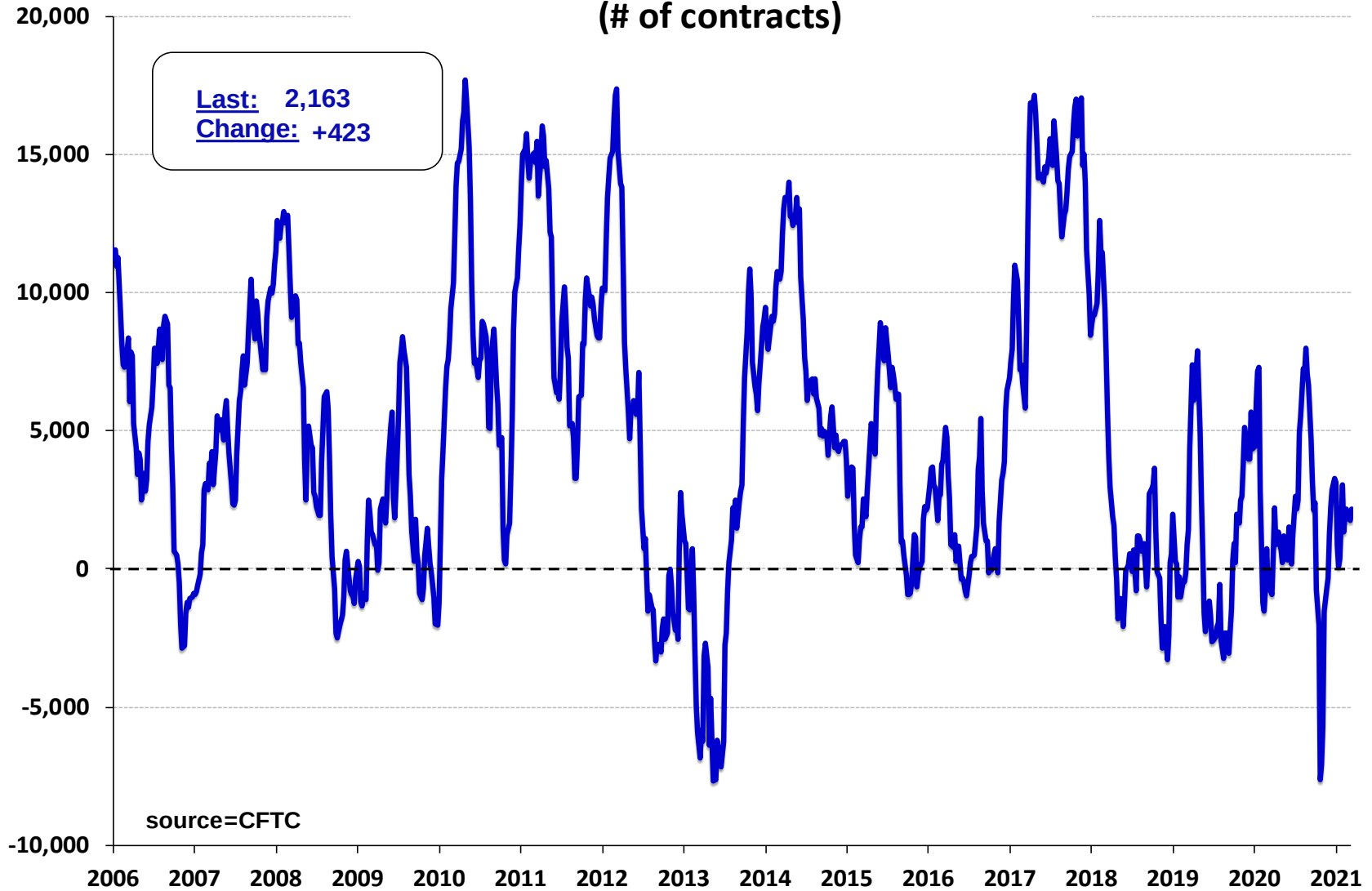


Feeder Cattle Non-Commercial (# of contracts)

--Longs --Shorts



Feeder Cattle - Net Non-Commercial Position (# of contracts)



Class III Milk Non-Commercial (# of contracts)

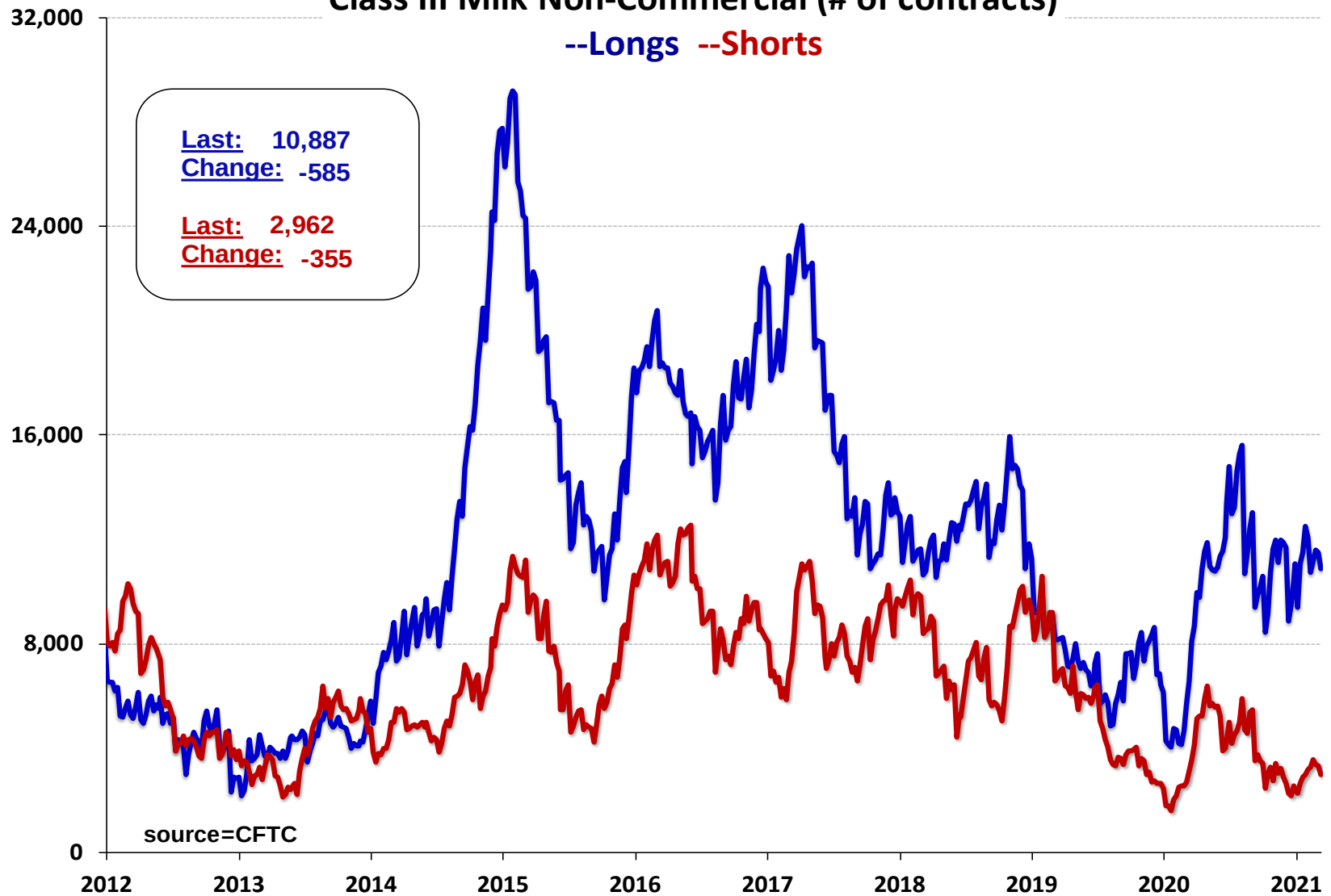
--Longs --Shorts

Last: 10,887

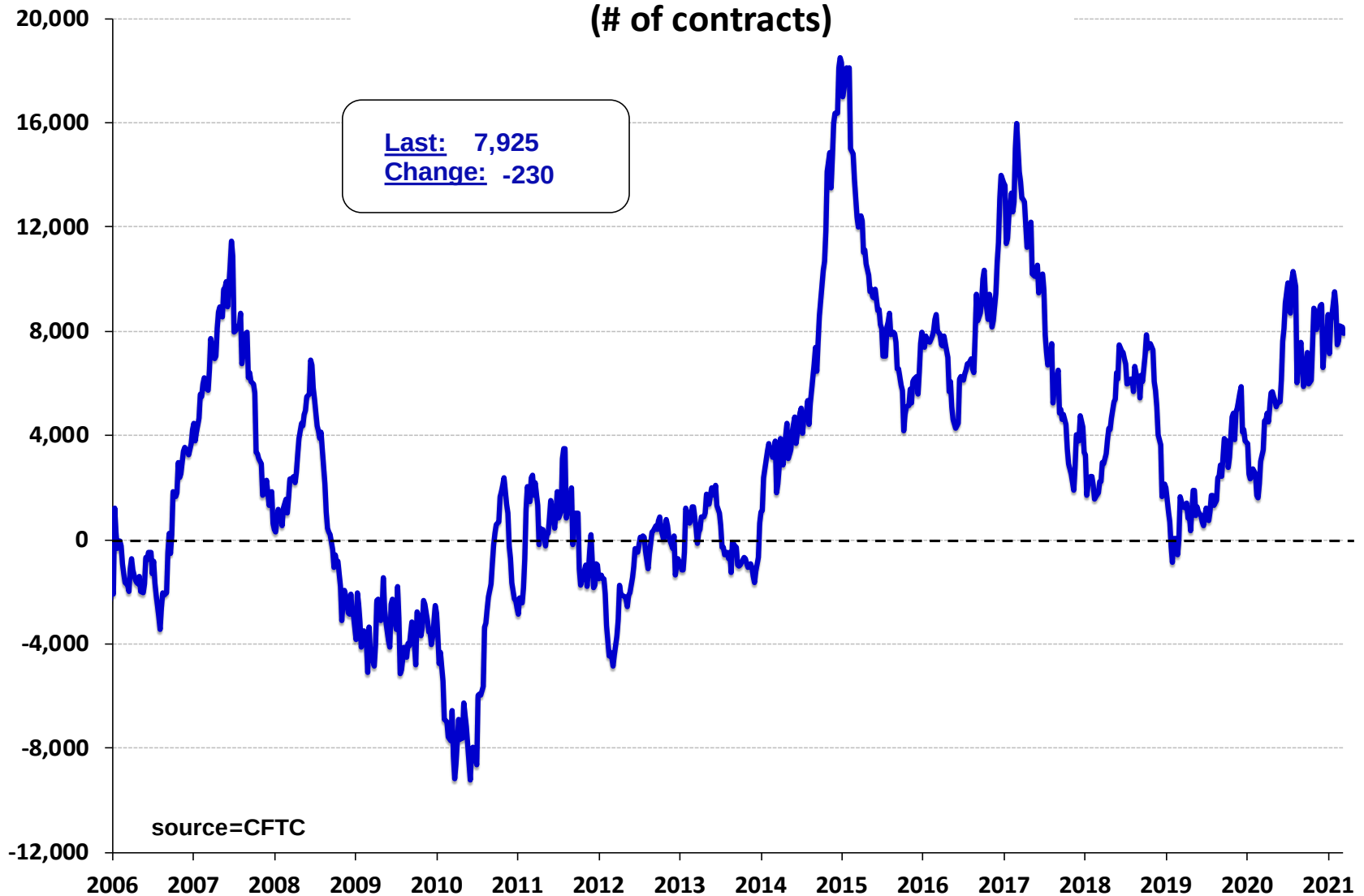
Change: -585

Last: 2,962

Change: -355

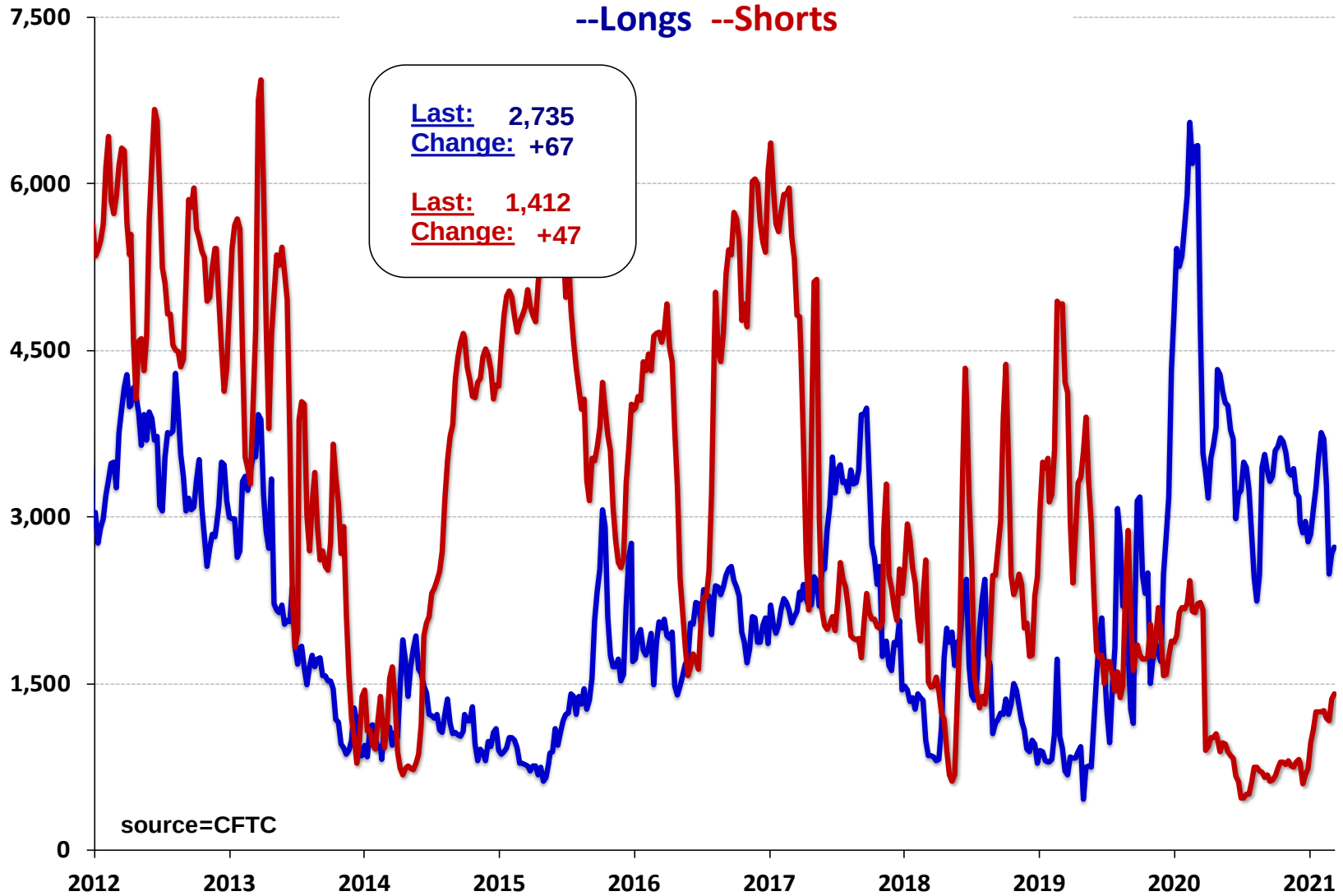


Class III Milk - Net Non-Commercial Position (# of contracts)

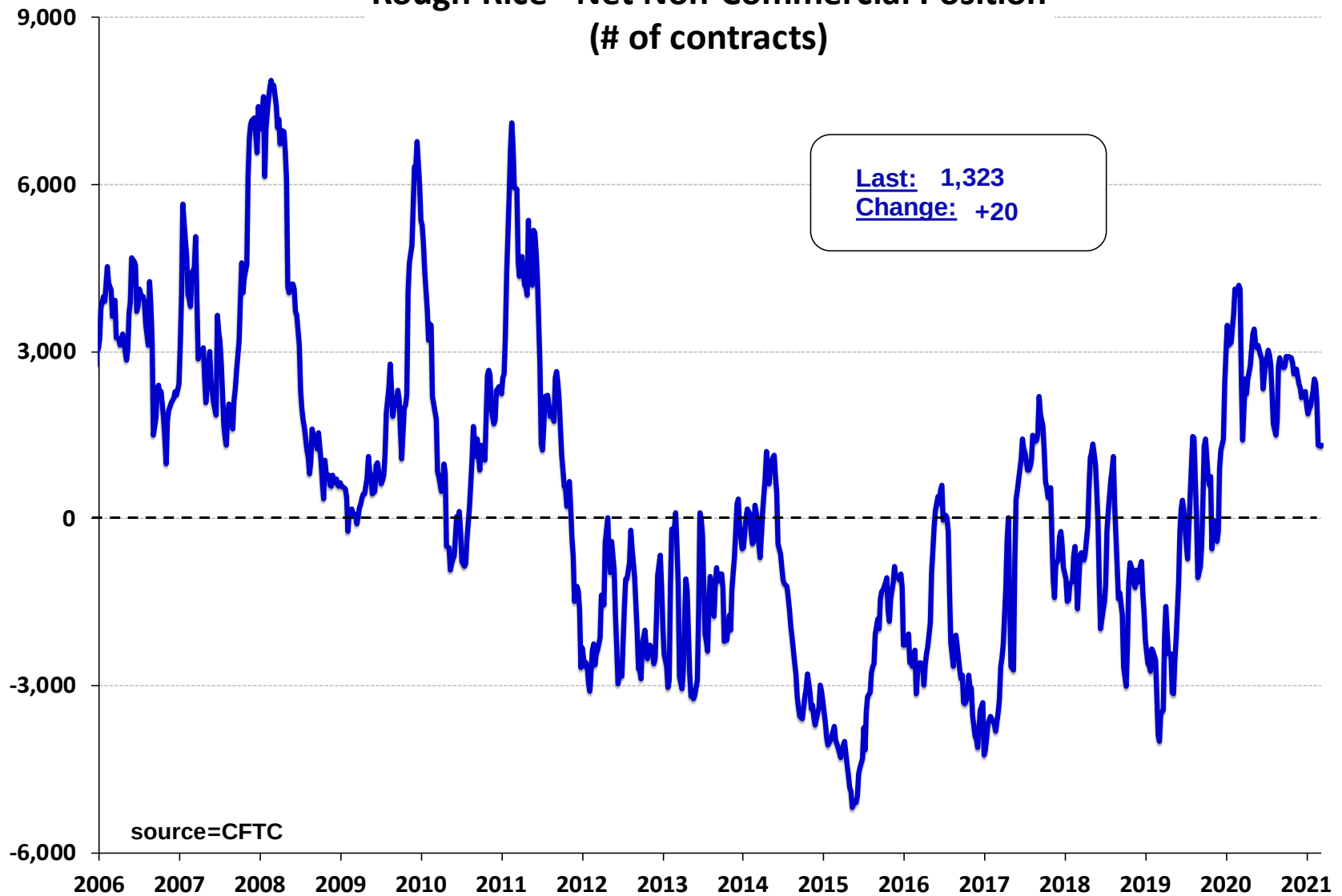


Rough Rice Non-Commercial (# of contracts)

--Longs --Shorts

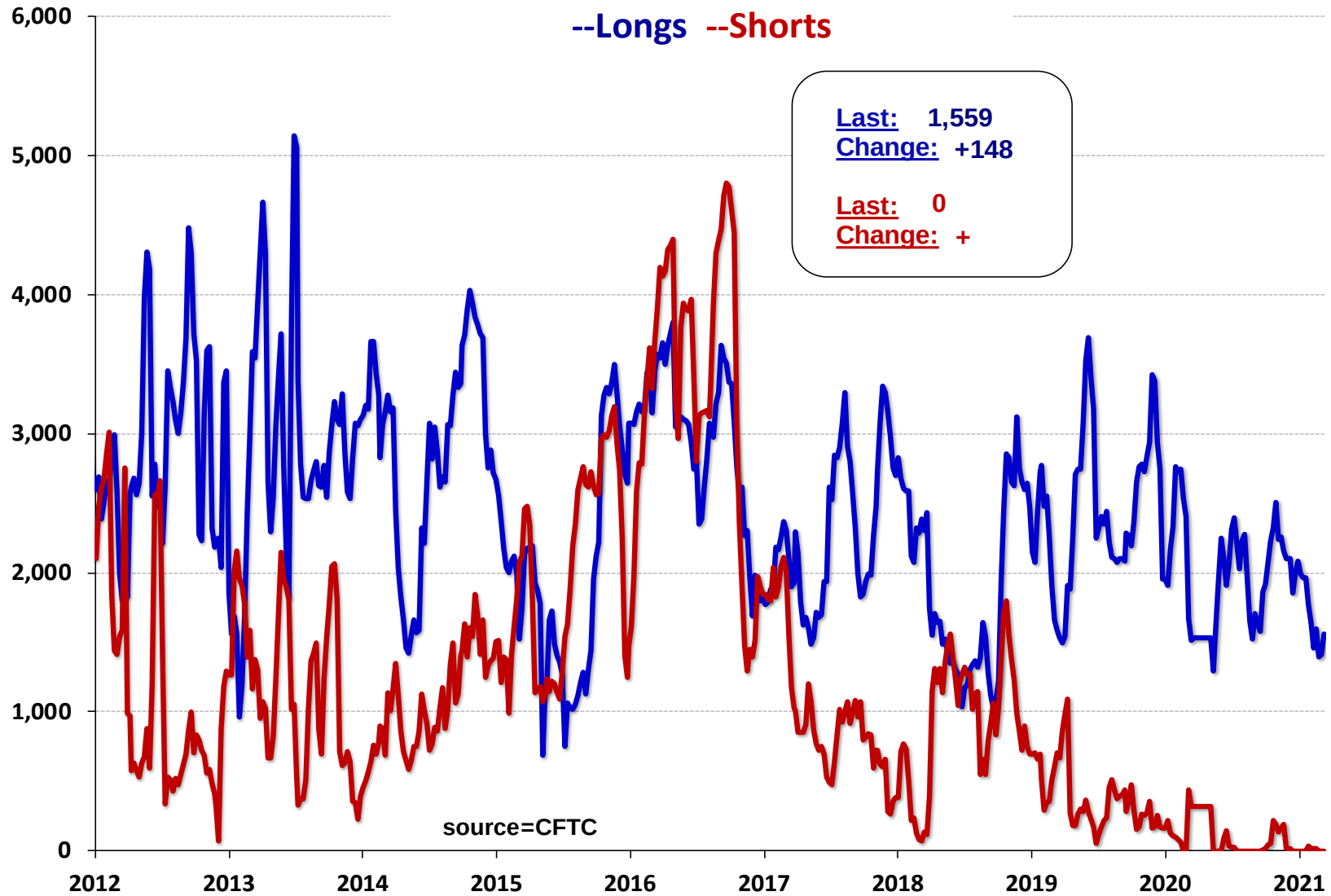


Rough Rice - Net Non-Commercial Position (# of contracts)



Oats Non-Commercial (# of contracts)

--Longs --Shorts



Oats - Net Non-Commercial Position (# of contracts)

Last: 1,559
Change: +148

