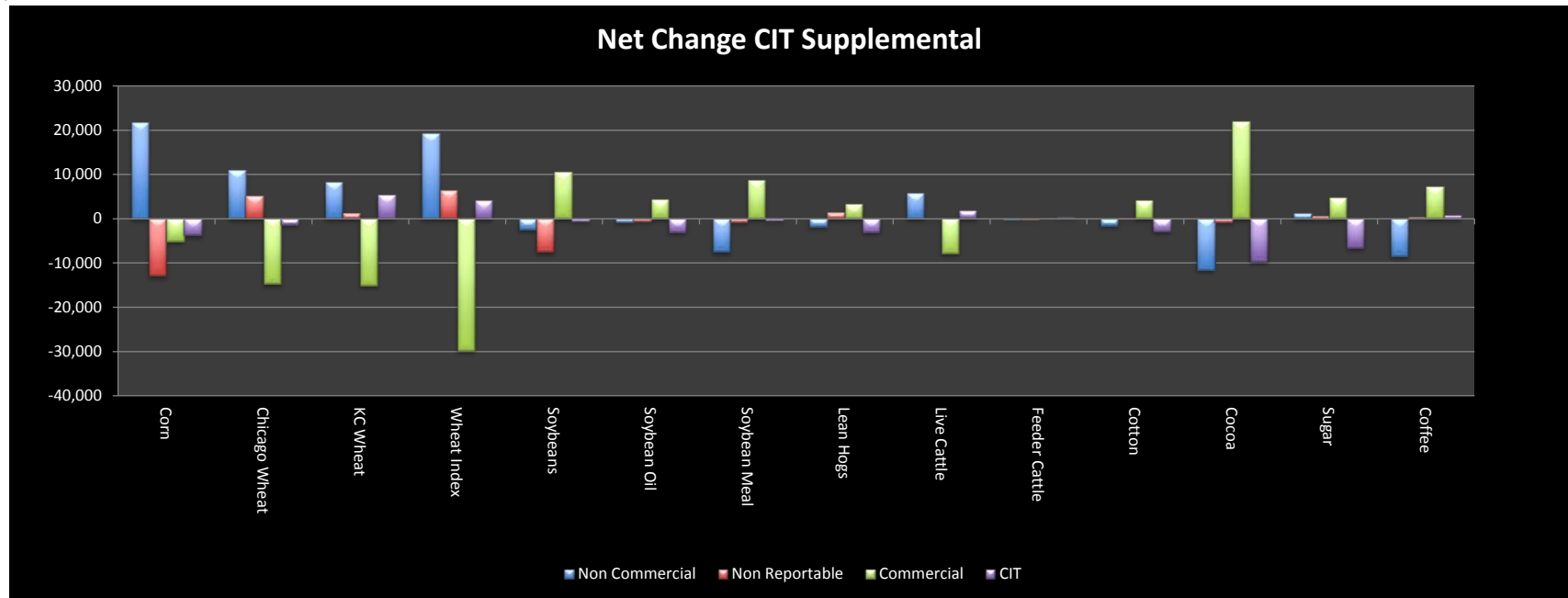


CFTC Commitment of Traders: CIT Supplemental

08/07/2018	Non Commercial	CHG	% of OI	Commercial	CHG	% of OI	NonReport	CHG	% of OI	CIT	CHG	% of OI	Combined OI	CHG	% OI CHG
Corn	-41,857	21,776	-1.83%	-208,557	-5,145	-9.12%	-18,871	-12,898	-0.83%	269,285	-3,734	11.77%	2,287,244	-82,736	-3.49%
Chicago Wheat	11,017	10,980	1.62%	-131,905	-14,761	-19.45%	-11,471	5,164	-1.69%	132,359	-1,383	19.51%	678,322	28,206	4.34%
KC Wheat	34,646	8,250	10.92%	-98,119	-15,100	-30.93%	141	1,363	0.04%	63,332	5,485	19.96%	317,248	4,710	1.51%
Wheat Index	45,663	19,230	4.59%	-230,024	-29,861	-23.10%	-11,330	6,527	-1.14%	195,691	4,102	19.66%	995,570	32,916	3.42%
Soybeans	-94,406	-2,506	-9.54%	-19,461	10,552	-1.97%	-22,377	-7,511	-2.26%	136,245	-534	13.77%	989,374	-11,411	-1.14%
Soybean Oil	-84,402	-805	-15.29%	-17,823	4,383	-3.23%	6,083	-500	1.10%	96,143	-3,078	17.42%	552,033	9,936	1.83%
Soybean Meal	46,714	-7,520	8.36%	-150,359	8,760	-26.89%	15,824	-791	2.83%	87,821	-448	15.71%	559,065	-9,977	-1.75%
AGS	-128,288	30,175		-626,224	-11,311		-30,671	-15,173		785,185	-3,692		5,383,286	-61,272	-1.13%
	Non Commercial	CHG	% of OI	Commercial	CHG	% of OI	NonReport	CHG	% of OI	CIT	CHG	% of OI	Combined OI	CHG	% OI CHG
Lean Hogs	-36,755	-1,802	-11.63%	-48,162	3,449	-15.23%	-12,886	1,432	-4.08%	97,801	-3,081	30.94%	316,142	919	0.29%
Live Cattle	35,697	5,800	10.54%	-144,764	-7,852	-42.75%	-16,245	169	-4.80%	125,312	1,884	37.01%	338,631	-23,515	-6.49%
Feeder Cattle	-3,412	-177	-5.23%	-4,237	26	-6.49%	-8,890	-121	-13.62%	16,539	272	25.34%	65,279	854	1.33%
Livestock	-4,470	3,821		-197,163	-4,377		-38,021	1,480		239,652	-925		720,052	-21,742	-2.93%
	Non Commercial	CHG	% of OI	Commercial	CHG	% of OI	NonReport	CHG	% of OI	CIT	CHG	% of OI	Combined OI	CHG	% OI CHG
Cotton	86,932	-1,561	23.63%	-175,757	4,159	-47.78%	8,559	215	2.33%	80,266	-2,813	21.82%	367,830	441	0.12%
Cocoa	-7,447	-11,571	-2.61%	-18,815	21,984	-6.58%	1,426	-802	0.50%	24,836	-9,611	8.69%	285,753	-16,851	-5.57%
Sugar	-139,700	1,230	-11.90%	-119,577	4,706	-10.18%	7,369	618	0.63%	251,907	-6,554	21.45%	1,174,150	1,226	0.10%
Coffee	-97,098	-8,474	-24.57%	38,411	7,362	9.72%	10,681	347	2.70%	48,006	766	12.15%	395,258	5,536	1.42%
Softs	-157,313	-20,376		-275,738	38,211		28,035	378		405,015	-18,212		2,222,991	-9,648	-0.43%

Source: Bloomberg, CFTC



Source: Bloomberg, CFTC

CFTC Commitment of Traders: CIT Supplemental Extremes

08/07/2018	Non Commercial	Rec Long	Rec Short	Commercial	Rec Long	Rec Short	NonReport	Rec Long	Rec Short	CIT	Rec Long	Rec Short
Corn	-41,857	372,756	-265,394	-208,557	-9,112	-760,378	-18,871	43,241	-204,765	269,285	503,937	223,985
Chicago Wheat	11,017	30,146	-189,432	-131,905	46,812	-213,487	-11,471	106,397	-41,108	132,359	229,565	96,185
KC Wheat	34,646	75,411	-54,912	-98,119	14,044	-129,390	141	32,367	-28,035	63,332	66,592	16,293
Soybeans	-94,406	224,822	-146,696	-19,461	94,856	-362,002	-22,377	163,837	-131,858	136,245	201,251	77,857
Soybean Oil	-84,402	135,785	-89,209	-17,823	3,510	-252,326	6,083	32,076	-14,570	96,143	118,383	36,630
Soybean Meal	46,714	136,029	-86,409	-150,359	17,000	-244,309	15,824	33,298	-2,485	87,821	102,798	50,734
	Non Commercial	Rec Long	Rec Short	Commercial	Rec Long	Rec Short	NonReport	Rec Long	Rec Short	CIT	Rec Long	Rec Short
Lean Hogs	-36,755	100,727	-36,755	-48,162	-23,243	-165,470	-12,886	4,136	-29,022	97,801	127,379	46,004
Live Cattle	35,697	137,001	-25,432	-144,764	-22,260	-219,421	-16,245	11,429	-53,583	125,312	156,752	60,522
Feeder Cattle	-3,412	17,485	-8,801	-4,237	6,720	-13,664	-8,890	2,790	-18,466	16,539	16,850	3,663
	Non Commercial	Rec Long	Rec Short	Commercial	Rec Long	Rec Short	NonReport	Rec Long	Rec Short	CIT	Rec Long	Rec Short
Cotton	86,932	115,120	-41,110	-175,757	-19,779	-238,119	8,559	23,916	-10,096	80,266	122,555	42,681
Cocoa	-7,447	76,334	-55,933	-18,815	21,972	-114,785	1,426	29,035	-3,659	24,836	41,306	5,117
Sugar	-139,700	290,985	-175,421	-119,577	-47,147	-598,957	7,369	90,112	-25,986	251,907	392,740	106,089
Coffee	-97,098	58,960	-97,098	38,411	38,411	-130,157	10,681	13,745	-4,408	48,006	67,021	22,473

Source: Bloomberg, CFTC

CFTC Commitment of Traders: Disaggregated Futures Options Combined

08/07/2018	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
Corn	-220,341	-1,909	-9.63%	187,008	-6,618	8.18%	-29,705	22,493	-1.30%	81,910	-1,068	3.58%	-18,871	-12,898	-0.83%	2,287,244	-82,736	-3.49%
Chicago Wheat	-148,178	-14,536	-21.84%	96,430	-2,207	14.22%	64,587	11,655	9.52%	-1,368	-76	-0.20%	-11,471	5,164	-1.69%	678,322	28,206	4.34%
KC Wheat	-100,970	-13,583	-31.83%	42,009	-161	13.24%	55,086	15,150	17.36%	3,733	-2,770	1.18%	141	1,363	0.04%	317,248	4,710	1.51%
MN Wheat	-199	-5,435	-0.27%	2,208	132	3.03%	366	6,659	0.50%	-126	-504	-0.17%	-2,248	-850	-3.09%	72,772	5,935	8.88%
Wheat Index	-249,347	-33,554	-23.34%	140,647	-2,236	13.16%	120,039	33,464	11.24%	2,239	-3,350	0.21%	-13,578	5,677	-1.27%	1,068,342	38,851	3.77%
Soybeans	-54,253	11,870	-5.48%	118,092	-1,819	11.94%	-56,283	2,388	-5.69%	14,821	-4,927	1.50%	-22,377	-7,511	-2.26%	989,374	-11,411	-1.14%
Soybean Oil	-40,585	3,520	-7.35%	91,007	-5,595	16.49%	-91,381	390	-16.55%	34,876	2,184	6.32%	6,083	-500	1.10%	552,033	9,936	1.83%
Soybean Meal	-170,642	8,049	-30.52%	72,729	570	13.01%	46,800	-5,807	8.37%	35,287	-2,023	6.31%	15,824	-791	2.83%	559,065	-9,977	-1.75%
Oats	-1,308	-551	-27.78%	217	-6	4.61%	-63	898	-1.34%	854	-179	18.14%	301	-161	6.39%	4,708	-641	-11.98%
Rough Rice	-1,561	311	-17.26%	164	-7	1.81%	681	-87	7.53%	239	-59	2.64%	476	-159	5.26%	9,046	36	0.40%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
Lean Hogs	-55,518	4,588	-17.56%	75,858	-5,345	23.99%	-11,369	-3,528	-3.60%	3,913	2,852	1.24%	-12,886	1,432	-4.08%	316,142	919	0.29%
Live Cattle	-143,603	-7,983	-42.41%	83,709	-323	24.72%	58,259	3,985	17.20%	17,878	4,150	5.28%	-16,245	169	-4.80%	338,631	-23,515	-6.49%
Feeder Cattle	-4,985	5	-7.64%	10,711	235	16.41%	1,172	-1,068	1.80%	1,992	950	3.05%	-8,890	-121	-13.62%	65,279	854	1.33%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
Cotton	-166,765	3,124	-45.34%	51,645	-1,049	14.04%	86,360	-2,432	23.48%	20,200	141	5.49%	8,559	215	2.33%	367,830	441	0.12%
Cocoa	-20,515	22,285	-7.18%	11,857	-8,129	4.15%	-631	-13,794	-0.22%	7,864	441	2.75%	1,426	-802	0.50%	285,753	-16,851	-5.57%
Sugar	-102,290	6,530	-8.71%	170,010	-9,945	14.48%	-119,797	-838	-10.20%	44,709	3,636	3.81%	7,369	618	0.63%	1,174,150	1,226	0.10%
Coffee	23,623	6,080	5.98%	53,946	422	13.65%	-94,521	-4,282	-23.91%	6,271	-2,567	1.59%	10,681	347	2.70%	395,258	5,536	1.42%
OJ	-7,514	210	-40.93%	1,005	-15	5.47%	5,938	-33	32.34%	-659	-96	-3.59%	1,229	-67	6.69%	18,360	86	0.47%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
CBT Ethanol	-69	8	-4.23%	0	0	0.00%	-216	103	-13.25%	198	-288	12.15%	87	177	5.34%	1,630	-315	-16.20%
Chicago Ethanol (NYX)	-8,764	693	-17.40%	1,788	482	3.55%	8,074	-757	16.03%	-1,108	-331	-2.20%	11	-86	0.02%	50,380	-10,063	-16.65%
ICE Crude LS	113,421	-1,679	12.40%	-162,262	-6,669	-17.74%	19,298	-939	2.11%	25,363	8,307	2.77%	4,180	981	0.46%	914,719	9,752	1.08%
NYMEX CRUDE LS	-8,118	-3,756	-0.25%	-677,578	9,445	-21.17%	378,587	-8,177	11.83%	261,019	-1,914	8.15%	46,091	4,404	1.44%	3,200,894	7,339	0.23%
Heating Oil	-107,664	901	-27.22%	52,034	424	13.15%	57,204	-1,966	14.46%	-19,014	-1,275	-4.81%	17,440	1,915	4.41%	395,593	-16,553	-4.02%
RBOB	-162,472	-1,334	-34.03%	42,902	2,092	8.99%	104,437	-989	21.88%	6,373	-392	1.33%	8,759	622	1.83%	477,415	2,525	0.53%
NYMEX Nattie	23,023	-2,396	1.44%	60,014	-20,232	3.76%	97,083	54,570	6.08%	-206,249	-35,157	-12.91%	26,128	3,212	1.64%	1,597,567	41,332	2.66%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
Palladium	-6,729	189	-28.26%	3,567	1,380	14.98%	1,868	-1,232	7.84%	1,804	-9	7.58%	-510	-328	-2.14%	23,814	920	4.02%
Platinum	-8,244	873	-10.20%	8,863	-516	10.97%	-25,378	466	-31.41%	17,990	-708	22.27%	6,768	-115	8.38%	80,795	-3,310	-3.94%
COMEX Copper	-44,344	6,115	-14.80%	38,725	-2,479	12.93%	-29,986	-6,594	-10.01%	32,110	812	10.72%	3,494	2,144	1.17%	299,554	-9,358	-3.03%
Gold	-46,120	3,663	-6.74%	37,885	19,841	5.53%	-63,282	-22,195	-9.24%	56,287	-1,733	8.22%	15,229	424	2.22%	684,599	23,296	3.52%
Silver	-33,228	1,461	-12.60%	9,844	542	3.73%	-12,525	-5,847	-4.75%	16,851	4,206	6.39%	19,058	-362	7.23%	263,610	10,549	4.17%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	Non Report	CHG	% of OI	Combined OI	CHG	% OI CHG
Lumber	-916	156	-16.42%	110	-3	1.97%	-72	-327	-1.29%	476	104	8.54%	403	71	7.23%	5,577	-77	-1.36%
Milk Class III	-6,248	505	-14.48%	3,195	-97	7.40%	-2,202	263	-5.10%	12,803	-1,858	29.67%	-7,548	1,189	-17.49%	43,156	-9,013	-17.28%

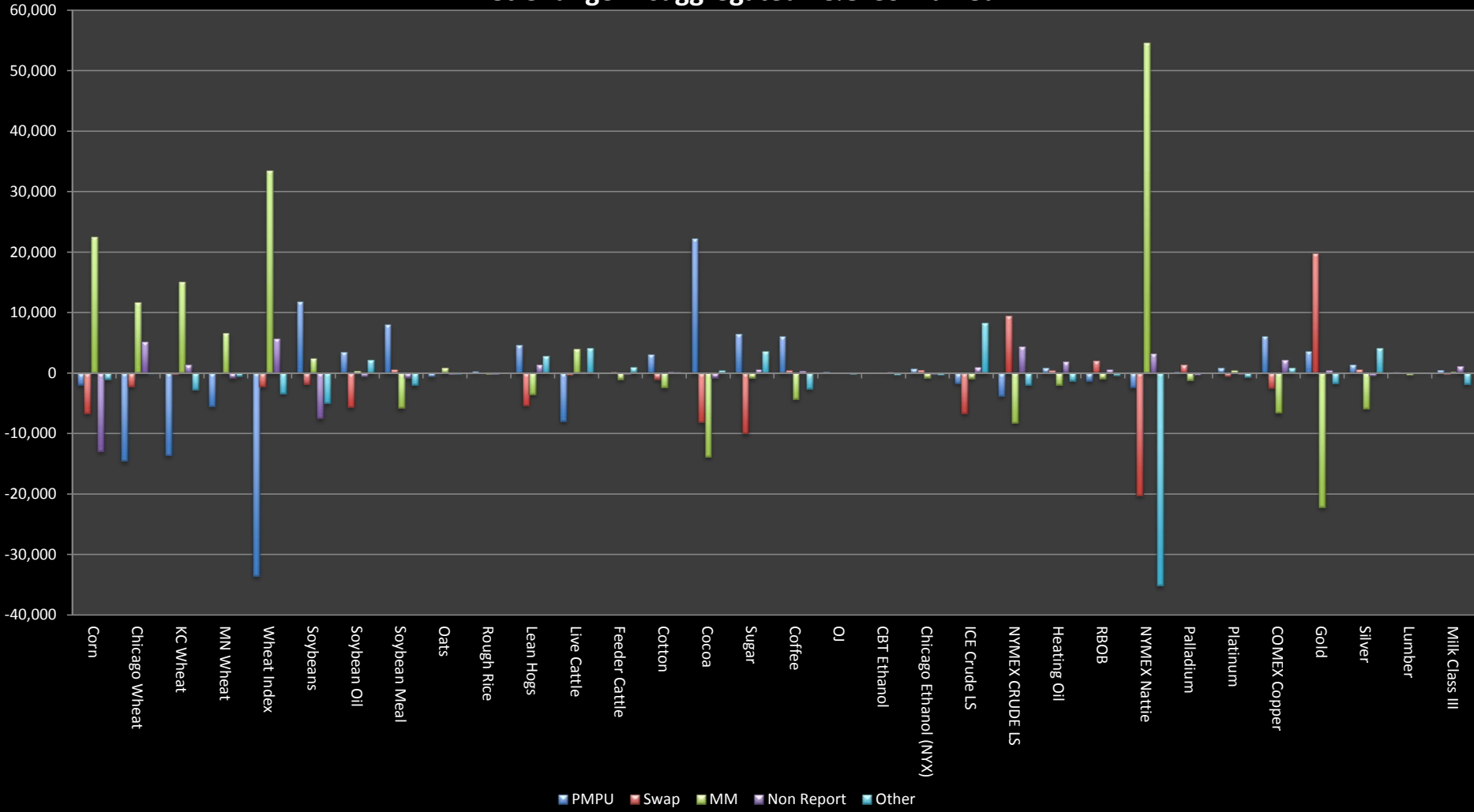
Source: Bloomberg, CFTC

CFTC Commitment of Traders: Disaggregated Futures Options Combined Extremes

08/07/2018	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
Corn	-220,341	-12,363	-748,559	187,008	442,696	163,606	-29,705	429,189	-230,556	81,910	149,488	-10,986	-18,871	43,241	-204,765
Chicago Wheat	-148,178	41,103	-208,359	96,430	197,713	62,929	64,587	80,827	-162,327	-1,368	39,774	-29,982	-11,471	106,397	-41,108
KC Wheat	-100,970	9,106	-129,417	42,009	49,385	9,952	55,086	73,111	-34,422	3,733	24,239	-19,332	141	32,367	-28,035
MN Wheat	-199	11,651	-26,487	2,208	6,170	-500	366	18,610	-12,865	-126	9,674	-5,462	-2,248	25,923	-19,794
Wheat Index	-249,347			140,647			120,039			2,239			-13,578		
Soybeans	-54,253	79,218	-342,987	118,092	193,888	36,284	-56,283	253,889	-118,683	14,821	65,174	-15,131	-22,377	163,837	-131,858
Soybean Oil	-40,585	-2,358	-263,856	91,007	113,621	27,442	-91,381	126,543	-93,139	34,876	53,141	-26,032	6,083	32,076	-14,570
Soybean Meal	-170,642	45,603	-262,217	72,729	88,203	-7,239	46,800	133,549	-55,215	35,287	44,610	-16,791	15,824	33,298	-2,485
Oats	-1,308	8,008	-11,444	217	5,217	-9,580	-63	6,269	-3,749	854	9,077	-1,344	301	8,080	-1,910
Rough Rice	-1,561	4,307	-18,636	164	5,213	-544	681	5,805	-3,910	239	3,462	-3,810	476	6,606	-1,540
	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
Lean Hogs	-55,518	-24,957	-159,519	75,858	114,377	36,326	-11,369	97,952	-20,278	3,913	41,640	-14,620	-12,886	4,136	-29,022
Live Cattle	-143,603	-26,747	-227,671	83,709	128,967	49,300	58,259	145,394	269	17,878	31,619	-21,458	-16,245	11,429	-53,583
Feeder Cattle	-4,985	5,474	-14,283	10,711	10,914	1,364	1,172	21,910	-4,536	1,992	6,872	-4,059	-8,890	2,790	-18,466
	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
Cotton	-166,765	-25,262	-241,479	51,645	118,380	21,184	86,360	108,778	-28,258	20,200	37,352	-18,203	8,559	23,916	-10,096
Cocoa	-20,515	20,667	-109,661	11,857	26,695	-5,103	-631	83,674	-52,334	7,864	23,872	-9,629	1,426	29,035	-3,659
Sugar	-102,290	-45,804	-541,358	170,010	271,255	-119,434	-119,797	286,248	-164,201	44,709	88,705	-7,632	7,369	90,112	-25,986
Coffee	23,623	23,623	-124,055	53,946	56,959	10,008	-94,521	59,252	-94,521	6,271	15,742	-5,252	10,681	13,745	-4,408
OJ	-7,514	4,143	-28,607	1,005	7,514	546	5,938	21,653	-6,587	-659	4,733	-3,035	1,229	13,732	-759
	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
CBT Ethanol	-69	1,150	-3,579	0	624	-1,696	-216	2,019	-505	198	2,878	-1,202	87	494	-170
Chicago Ethanol (NYX)	-8,764	3,515	-11,297	1,788	5,551	-3,200	8,074	9,240	-425	-1,108	2,516	-3,386	11	688	-279
ICE Crude LS	113,421	146,319	-95,099	-162,262	74,805	-212,444	19,298	63,860	-47,379	25,363	70,243	-23,362	4,180	28,925	-13,002
NYMEX CRUDE LS	-8,118	65,713	-294,815	-677,578	106,176	-786,599	378,587	496,111	12,710	261,019	329,913	-14,999	46,091	58,801	-30,031
Heating Oil	-107,664	-13,850	-159,660	52,034	94,881	25,793	57,204	97,977	-45,372	-19,014	34,912	-45,369	17,440	35,138	-7,876
RBOB	-162,472	-16,734	-174,838	42,902	62,698	9,312	104,437	132,065	-20,964	6,373	68,443	-28,103	8,759	17,684	-6,496
NYMEX Nattie	23,023	51,172	-125,125	60,014	253,500	-67,553	97,083	245,640	-254,129	-206,249	32,018	-260,990	26,128	57,098	-2,624
	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
Palladium	-6,729	-2,688	-23,937	3,567	5,032	-11,860	1,868	27,471	1,797	1,804	4,841	-3,715	-510	3,759	-864
Platinum	-8,244	-1,655	-38,861	8,863	9,962	-26,797	-25,378	43,685	-29,107	17,990	23,610	-2,571	6,768	7,337	-786
COMEX Copper	-44,344	3,986	-95,809	38,725	62,772	7,219	-29,986	125,376	-47,109	32,110	35,373	-83,588	3,494	17,112	-13,132
Gold	-46,120	11,689	-236,892	37,885	43,529	-216,794	-63,282	286,921	-63,282	56,287	70,999	-14,403	15,229	66,628	-14,398
Silver	-33,228	-14,797	-75,251	9,844	23,283	-52,423	-12,525	98,845	-39,604	16,851	24,776	-1,195	19,058	35,847	978
	PMPU	Rec Long	Rec Short	Swap	Rec Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	Non Report	Rec Long	Rec Short
Lumber	-916	1,720	-6,832	110	5,220	59	-72	5,099	-1,868	476	1,592	-1,745	403	1,757	-1,712
Milk Class III	-6,248	10,305	-11,730	3,195	4,005	-3,474	-2,202	5,629	-3,312	12,803	22,553	-4,014	-7,548	1,294	-17,490

Source: Bloomberg, CFTC

Net Change Disaggregated F&O Combined



Source: Bloomberg, CFTC

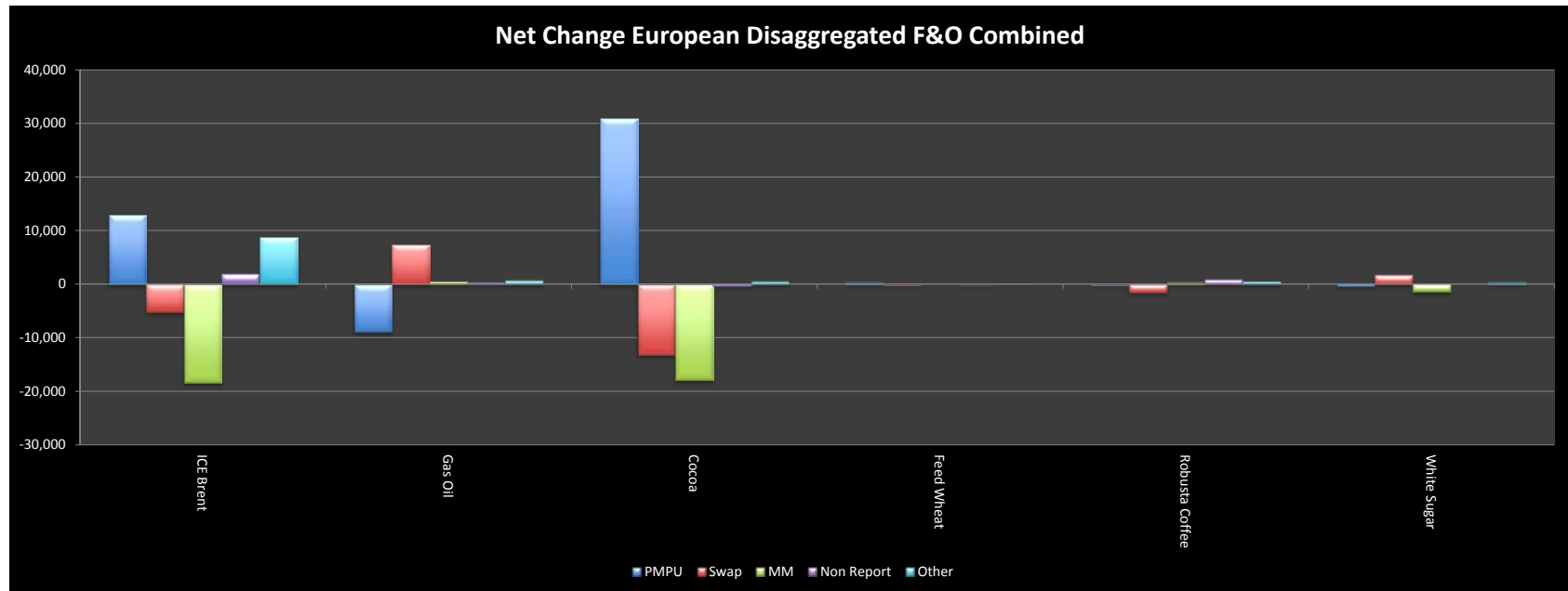
European Commitment of Traders: Disaggregated Futures Options

08/07/2018	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	NonReport	CHG	% of OI	Combined OI	CHG	% OI CHG
ICE Brent	-739,768	12,985	-25.40%	475,233	-5,274	16.32%	353,905	-18,441	12.15%	-100,468	8,794	-3.45%	11,098	1,935	0.38%	2,912,181	-4,532	-0.16%
Gas Oil	-126,982	-8,904	-12.63%	63,680	7,378	6.34%	144,130	556	14.34%	-84,639	678	-8.42%	3,812	293	0.38%	1,005,086	-23,905	-2.32%
	PMPU	CHG	% of OI	Swap	CHG	% of OI	MM	CHG	% of OI	Other	CHG	% of OI	NonReport	CHG	% of OI	Combined OI	CHG	% OI CHG
Cocoa	-23,070	30,972	-7.51%	6,559	-13,135	2.13%	14,668	-17,876	4.77%	888	450	0.29%	954	-411	0.31%	307,246	15,399	5.28%
Feed Wheat	265	280	1.94%	-1,452	-161	-10.62%	-483	-31	-3.53%	1,086	52	7.94%	583	-141	4.26%	13,671	238	1.77%
Robusta Coffee	31,296	-181	20.30%	1,006	-1,561	0.65%	-33,705	264	-21.86%	190	577	0.12%	1,213	903	0.79%	154,184	2,155	1.42%
White Sugar	-28,814	-411	-26.88%	20,698	1,762	19.31%	5,605	-1,507	5.23%	2,392	238	2.23%	119	-83	0.11%	107,212	5,139	5.03%

Source: Bloomberg, CFTC

	PMPU	Rec Long	Rec Short	Swap	Record Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	NonReport	Rec Long	Rec Short
Ice Brent	-739,768	-16,110	-949,089	475,233	537,985	-18,172	353,905	632,454	29,093	-100,468	17,082	-223,928	11,098	25,273	-23,748
Gas Oil	-126,982	-60,934	-259,694	63,680	223,877	30,573	144,130	215,304	-48,676	-84,639	9,915	-161,326	3,812	17,178	-12,940
	PMPU	Rec Long	Rec Short	Swap	Record Long	Rec Short	MM	Rec Long	Rec Short	Other	Rec Long	Rec Short	NonReport	Rec Long	Rec Short
Cocoa	-23,070	59,056	-94,698	6,559	21,315	-38,006	14,668	89,892	-62,570	888	12,503	-8,084	954	9,931	-12,253
Feed Wheat	265	6,019	-2,641	-1,452	923	-4,638	-483	358	-757	1,086	1,151	-1,968	583	1,530	-3,038
Robusta Coffee	31,296	46,247	-50,935	1,006	7,435	-32,359	-33,705	49,043	-38,813	190	9,966	-6,953	1,213	9,342	-4,294
White Sugar	-28,814	9,347	-52,045	20,698	21,289	-2,754	5,605	31,221	-12,519	2,392	16,826	-8,467	119	8,114	-7,365

Source: Bloomberg, CFTC



Source: Bloomberg, CFTC

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