

Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
CANADIAN DOLLAR - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF CAD 100,000)													
CFTC Code #090741						Open Interest is 145,122							
Positions													
27,006	6,105	7,738	29,077	28,975	5,896	31,744	44,845	4,580	9,435	10,371	26	29,620	36,586
Changes from: November 20, 2018						Total Change is: 4,471							
4,826	-2,575	192	-667	1,928	32	800	1,768	-649	348	2,205	-5	-406	1,575
Percent of Open Interest Represented by Each Category of Trader													
18.6	4.2	5.3	20.0	20.0	4.1	21.9	30.9	3.2	6.5	7.1	0.0	20.4	25.2
Number of Traders in Each Category						Total Traders: 106							
6	5	.	10	18	6	18	34	11	9	6	.		

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Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
SWISS FRANC - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF CHF 125,000)													
CFTC Code #092741						Open Interest is 78,973							
Positions													
48,549	1,769	157	1,295	15,900	397	20,254	30,058	804	0	4,463	0	7,517	25,425
Changes from: November 20, 2018						Total Change is: -2,127							
1,017	-838	157	-99	103	0	-556	478	-1,323	-541	67	0	-782	-771
Percent of Open Interest Represented by Each Category of Trader													
61.5	2.2	0.2	1.6	20.1	0.5	25.6	38.1	1.0	0.0	5.7	0.0	9.5	32.2
Number of Traders in Each Category						Total Traders: 50							
7	.	.	.	13	.	10	13	7	0	.	0		

Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
BRITISH POUND STERLING - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF GBP 62,500)													
CFTC Code #096742						Open Interest is 227,895							
Positions													
98,225	34,372	3,061	44,039	91,750	3,760	42,281	36,369	11,233	1,202	10,263	0	24,094	37,087
Changes from: November 20, 2018						Total Change is: 339							
-631	1,034	99	-617	1,109	199	-510	-3,135	430	-435	-172	-152	1,956	927
Percent of Open Interest Represented by Each Category of Trader													
43.1	15.1	1.3	19.3	40.3	1.6	18.6	16.0	4.9	0.5	4.5	0.0	10.6	16.3
Number of Traders in Each Category						Total Traders: 118							
9	7	7	10	28	10	24	32	16	.	5	0		

Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
JAPANESE YEN - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF JPY 12,500,000)													
CFTC Code #097741						Open Interest is 231,711							
Positions													
124,453	4,769	2,863	30,544	55,093	9,132	34,552	103,991	6,619	1,762	5,549	249	21,537	43,446
Changes from: November 20, 2018						Total Change is: 8,567							
7,813	-74	48	-3,149	-2,508	2,446	2,537	8,915	648	-434	-50	-341	-1,001	-517
Percent of Open Interest Represented by Each Category of Trader													
53.7	2.1	1.2	13.2	23.8	3.9	14.9	44.9	2.9	0.8	2.4	0.1	9.3	18.8
Number of Traders in Each Category						Total Traders: 130							
13	4	6	17	24	10	24	38	20	.	7	.		

Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
EURO FX - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF EUR 125,000)													
CFTC Code #099741						Open Interest is 538,454							
Positions													
37,412	90,395	31,300	291,947	161,608	22,953	26,502	138,103	15,742	20,437	16,420	227	91,934	61,706
Changes from: November 20, 2018						Total Change is: 2,747							
164	-1,085	7,002	526	1,462	-1,400	-10,012	1,329	-960	2,112	-2,326	19	5,296	-1,294
Percent of Open Interest Represented by Each Category of Trader													
6.9	16.8	5.8	54.2	30.0	4.3	4.9	25.6	2.9	3.8	3.0	0.0	17.1	11.5

12/5/2018

CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

Number of Traders in Each Category						Total Traders:									
17	11	10	94	37	45	26	56	277	20	22	14	.			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018															
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable			
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions			
Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short		
EURO FX/BRITISH POUND XRATE - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF EUR 125,000)						Open Interest is									
CFTC Code #299741						36,559									
Positions	0	22,305	0	14,130	6,281	2,236	6,245	0	1	402	774	5	13,540	4,957	
Changes from:	November 20, 2018					Total Change is:		-271							
0	1	0	-42	-239	76	-337	0	0	0	0	0	0	32	-109	
Percent of Open Interest Represented by Each Category of Trader															
0.0	61.0	0.0	38.6	17.2	6.1	17.1	0.0	0.0	1.1	2.1	0.0	37.0	13.6		
Number of Traders in Each Category						Total Traders:									
0	.	0	13	7	8	4	0	28	.	.	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018															
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable			
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions			
Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short		
EURO FX/JAPANESE YEN XRATE - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF EUR 125,000)						Open Interest is									
CFTC Code #399741						27,829									
Positions	0	6,826	719	10,442	12,102	2,435	7,476	0	3	0	0	0	6,754	5,744	
Changes from:	November 20, 2018					Total Change is:		-812							
0	120	0	-298	-362	-6	-725	0	-3	0	-505	0	220	-56		
Percent of Open Interest Represented by Each Category of Trader															
0.0	24.5	2.6	37.5	43.5	8.7	26.9	0.0	0.0	0.0	0.0	0.0	24.3	20.6		
Number of Traders in Each Category						Total Traders:									
0	.	.	6	8	8	4	0	21	.	0	0	0			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018															
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable			
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions			
Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short		
AUSTRALIAN DOLLAR - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF AUD 100,000)						Open Interest is									
CFTC Code #232741						136,796									
Positions	80,380	14,203	2,687	11,625	36,506	1,744	14,166	34,683	4,696	166	6,866	14	21,318	35,397	
Changes from:	November 20, 2018					Total Change is:		-5,076							
490	1,453	4	-551	-1,954	96	-3,976	-6,516	-21	27	-416	-27	-1,118	2,305		
Percent of Open Interest Represented by Each Category of Trader															
58.8	10.4	2.0	8.5	26.7	1.3	10.4	25.4	3.4	0.1	5.0	0.0	15.6	25.9		
Number of Traders in Each Category						Total Traders:									
7	7	.	7	19	4	12	28	84	15	.	.	.			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018															
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable			
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions			
Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short		
RUSSIAN RUBLE - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF RUB 2,500,000)						Open Interest is									
CFTC Code #089741						35,900									
Positions	0	21,295	1,034	32,042	398	0	1,038	10,787	51	449	1,118	0	1,286	1,217	
Changes from:	November 20, 2018					Total Change is:		3,818							
0	-9	522	3,536	-292	0	148	3,037	48	110	620	0	-546	-108		
Percent of Open Interest Represented by Each Category of Trader															
0.0	59.3	2.9	89.3	1.1	0.0	2.9	30.0	0.1	1.3	3.1	0.0	3.6	3.4		
Number of Traders in Each Category						Total Traders:									
0	5	.	6	.	0	5	10	33	.	.	.	0			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018															
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable			
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions			
Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short	: Spreading:	Long	Short		
MEXICAN PESO - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF MXN 500,000)						Open Interest is									
CFTC Code #095741						189,912									
Positions	49,463	110,107	1,379	47,402	12,314	718	76,159	23,080	6,481	3,538	30,484	0	4,772	5,349	
Changes from:	November 20, 2018					Total Change is:		3,882							
10,198	-2,593	0	-11,428	538	1	5,002	5,327	337	307	206	-8	-527	74		
Percent of Open Interest Represented by Each Category of Trader															

12/5/2018

CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

26.0	58.0	0.7	25.0	6.5	0.4	40.1	12.2	3.4	1.9	16.1	0.0	2.5	2.8								
Number of Traders in Each Category						Total Traders:															
6	5	.	14	15	.	30	43	141	13	13	13	0									

Traders in Financial Futures - Futures Only Positions as of November 27, 2018																					

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable									
Intermediary :			Institutional :			Funds :			Reportables :			Positions									
Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short								

BRAZILIAN REAL - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF BRL 100,000)						Open Interest is		15,698													
CFTC Code #102741																					
Positions																					
0	2,258	1,809	1,813	2,876	0	7,062	4,014	2,346	765	950	0	1,903	1,445								
Changes from: November 20, 2018						Total Change is:		4,909													
0	0	1,809	-619	1,074	0									1,640	-314	2,252	-112	115	0	-61	-27
Percent of Open Interest Represented by Each Category of Trader																					
0.0	14.4	11.5	11.5	18.3	0.0	45.0	25.6	14.9	4.9	6.1	0.0	12.1	9.2								
Number of Traders in Each Category						Total Traders:															
0	.	.	.	4	0	9	8	.	.	.	0										

Traders in Financial Futures - Futures Only Positions as of November 27, 2018																					

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable									
Intermediary :			Institutional :			Funds :			Reportables :			Positions									
Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short								

NEW ZEALAND DOLLAR - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF NZD 100,000)						Open Interest is		54,184													
CFTC Code #112741																					
Positions																					
30,355	6,827	0	7,528	4,198	0	10,835	32,330	1,632	531	3,162	514	2,789	5,521								
Changes from: November 20, 2018						Total Change is:		523													
-189	710	0	596	-733	0									1,182	1,932	-569	-445	-302	33	-85	-548
Percent of Open Interest Represented by Each Category of Trader																					
56.0	12.6	0.0	13.9	7.7	0.0	20.0	59.7	3.0	1.0	5.8	0.9	5.1	10.2								
Number of Traders in Each Category						Total Traders:															
5	5	0	7	10	0	24	24	80	8	.	.	.									

Traders in Financial Futures - Futures Only Positions as of November 27, 2018																					

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable									
Intermediary :			Institutional :			Funds :			Reportables :			Positions									
Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short								

DJIA Consolidated - CHICAGO BOARD OF TRADE (\$10 X DJIA INDEX)						Open Interest is		39,163													
CFTC Code #12460+																					
Positions																					
10,008	23,746	1,469	9,008	309	204	6,359	3,265	2,170	1,610	1,479	0	8,335	6,521								
Changes from: November 20, 2018						Total Change is:		263													
27	922	453	115	97	-394									-438	-1,700	-34	-40	389	-38	612	568
Percent of Open Interest Represented by Each Category of Trader																					
25.6	60.6	3.8	23.0	0.8	0.5	16.2	8.3	5.5	4.1	3.8	0.0	21.3	16.7								
Number of Traders in Each Category						Total Traders:															
13	18	5	18	.	4	25	9	96	8	4	8	0									

Traders in Financial Futures - Futures Only Positions as of November 27, 2018																					

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable									
Intermediary :			Institutional :			Funds :			Reportables :			Positions									
Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short								

DOW JONES INDUSTRIAL AVG- x \$5 - CHICAGO BOARD OF TRADE (\$5 X DJIA INDEX)						Open Interest is		78,325													
CFTC Code #124603																					
Positions																					
20,015	47,491	2,938	18,016	618	408	12,718	6,530	4,340	3,220	2,958	0	16,670	13,042								
Changes from: November 20, 2018						Total Change is:		526													
54	1,844	906	229	193	-788									-875	-3,399	-67	-80	777	-76	1,223	1,136
Percent of Open Interest Represented by Each Category of Trader																					
25.6	60.6	3.8	23.0	0.8	0.5	16.2	8.3	5.5	4.1	3.8	0.0	21.3	16.7								
Number of Traders in Each Category						Total Traders:															
13	18	5	18	.	4	25	9	96	8	4	8	0									

Traders in Financial Futures - Futures Only Positions as of November 27, 2018																					

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable									
Intermediary :			Institutional :			Funds :			Reportables :			Positions									
Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short :	Spreading:	Long :	Short								

DOW JONES U.S. REAL ESTATE IDX - CHICAGO BOARD OF TRADE (\$100 X DJ US REAL ESTATE INDEX)						Open Interest is		28,280													
CFTC Code #124606																					
Positions																					
3,264	22,547	0	22,497	1,294	583	669	3,145	0	0	454	0	1,267	257								
Changes from: November 20, 2018						Total Change is:		-360													
0	-25	0	-812	-84	87									264	-218	0	0	0	0	101	-120

Percent of Open Interest Represented by Each Category of Trader	11.5	79.7	0.0	79.6	4.6	2.1	2.4	11.1	0.0	0.0	1.6	0.0	4.5	0.9
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Number of Traders in Each Category	6	0	12	4			Total Traders:	25	0	0	0	0		
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer	:	Asset Manager/	:	Leveraged	:	Other	:	Nonreportable
Intermediary	:	Institutional	:	Funds	:	Reportables	:	Positions
Long	:	Short	:	Long	:	Short	:	Long
Short	:	Spreading	:	Short	:	Spreading	:	Short

S&P 500 Consolidated - CHICAGO MERCANTILE EXCHANGE (S&P 500 INDEX X \$250.00)

CFTC Code #13874+ Open Interest is 667,115

Positions	60,586	138,467	90,119	243,211	169,324	72,507	65,123	71,188	29,560	29,562	33,838	2,317	74,130	59,796
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Changes from:	November 20, 2018	Total Change is:	-1,869										
4,322	-6,734	1,210	-2,713	-3,461	352	3,412	2,173	3,287	-10,644	558	-378	-717	1,124

Percent of Open Interest Represented by Each Category of Trader	9.1	20.8	13.5	36.5	25.4	10.9	9.8	10.7	4.4	4.4	5.1	0.3	11.1	9.0
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Number of Traders in Each Category	42	35	31	177	100	124	Total Traders:	609	75	44	24	12		
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer	:	Asset Manager/	:	Leveraged	:	Other	:	Nonreportable
Intermediary	:	Institutional	:	Funds	:	Reportables	:	Positions
Long	:	Short	:	Long	:	Short	:	Long
Short	:	Spreading	:	Short	:	Spreading	:	Short

S&P 500 STOCK INDEX - CHICAGO MERCANTILE EXCHANGE (S&P 500 INDEX X \$250.00)

CFTC Code #138741 Open Interest is 59,583

Positions	27,577	18,100	206	4,077	19,387	0	11,791	8,098	200	0	60	0	15,732	13,532
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Changes from:	November 20, 2018	Total Change is:	527										
1,574	-2,416	-483	-39	0	0	-1,322	2,856	200	0	-756	0	597	1,126

Percent of Open Interest Represented by Each Category of Trader	46.3	30.4	0.3	6.8	32.5	0.0	19.8	13.6	0.3	0.0	0.1	0.0	26.4	22.7
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Number of Traders in Each Category	9	5	0	0	0	0	Total Traders:	38	8	9	0	0		
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer	:	Asset Manager/	:	Leveraged	:	Other	:	Nonreportable
Intermediary	:	Institutional	:	Funds	:	Reportables	:	Positions
Long	:	Short	:	Long	:	Short	:	Long
Short	:	Spreading	:	Short	:	Spreading	:	Short

E-MINI S&P ENERGY INDEX - CHICAGO MERCANTILE EXCHANGE (\$100 x S&P Select Sector Energy Index price)

CFTC Code #138749 Open Interest is 14,899

Positions	5,507	13,372	0	6,782	642	102	0	214	0	404	0	0	2,104	569
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Changes from:	November 20, 2018	Total Change is:	-662										
81	-503	0	-289	0	0	-384	-38	0	0	0	0	-70	-121

Percent of Open Interest Represented by Each Category of Trader	37.0	89.8	0.0	45.5	4.3	0.7	0.0	1.4	0.0	2.7	0.0	0.0	14.1	3.8
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Number of Traders in Each Category	5	9	0	5	0	0	Total Traders:	22	0	0	0	0		
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer	:	Asset Manager/	:	Leveraged	:	Other	:	Nonreportable
Intermediary	:	Institutional	:	Funds	:	Reportables	:	Positions
Long	:	Short	:	Long	:	Short	:	Long
Short	:	Spreading	:	Short	:	Spreading	:	Short

E-MINI S&P 500 STOCK INDEX - CHICAGO MERCANTILE EXCHANGE (\$50 X S&P 500 INDEX)

CFTC Code #13874A Open Interest is 3,037,661

Positions	311,759	748,550	302,849	1,215,873	769,887	342,332	328,074	376,861	85,389	147,811	168,889	11,585	291,989	231,319
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Changes from:	November 20, 2018	Total Change is:	-11,978										
-451	-35,779	22,655	-11,280	-15,213	-331	25,829	-1,260	13,280	-56,998	2,791	1,890	-6,572	-11

Percent of Open Interest Represented by Each Category of Trader	10.3	24.6	10.0	40.0	25.3	11.3	10.8	12.4	2.8	4.9	5.6	0.4	9.6	7.6
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Number of Traders in Each Category	40	36	27	176	101	124	Total Traders:	606	93	70	44	23	12	
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer	:	Asset Manager/	:	Leveraged	:	Other	:	Nonreportable
Intermediary	:	Institutional	:	Funds	:	Reportables	:	Positions
Long	:	Short	:	Long	:	Short	:	Long
Short	:	Spreading	:	Short	:	Spreading	:	Short

E-MINI S&P HEALTH CARE INDEX - CHICAGO MERCANTILE EXCHANGE (\$100 x S&P Select Sector Health Care Index price)

CFTC Code #13874E Open Interest is 19,147

Positions	5,746	17,462	1	9,010	1,137	0	1,540	0	0	1,228	0	0	1,622	547
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12/5/2018

CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

Changes from: November 20, 2018						Total Change is: 928							
500	1,129	0	357	0	0	70	0	0	0	0	0	1	-201
Percent of Open Interest Represented by Each Category of Trader													
30.0	91.2	0.0	47.1	5.9	0.0	8.0	0.0	0.0	6.4	0.0	0.0	8.5	2.9
Number of Traders in Each Category						Total Traders: 29							
4	11	.	7	.	0	.	0	0	.	0	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short
E-MINI S&P INDUSTRIAL INDEX - CHICAGO MERCANTILE EXCHANGE (\$100 x S&P Select Sector Industrial Index price)													
CFTC Code #13874F						Open Interest is 16,539							
Positions													
2,879	13,975	0	11,924	511	123	362	424	0	522	825	0	729	681
Changes from: November 20, 2018						Total Change is: .							
.
Percent of Open Interest Represented by Each Category of Trader													
17.4	84.5	0.0	72.1	3.1	0.7	2.2	2.6	0.0	3.2	5.0	0.0	4.4	4.1
Number of Traders in Each Category						Total Traders: 20							
.	9	0	.	.	.	.	.	0	.	.	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short
E-MINI S&P UTILITIES INDEX - CHICAGO MERCANTILE EXCHANGE (\$100 x S&P Select Sector Utilities Index price)													
CFTC Code #13874J						Open Interest is 15,826							
Positions													
3,574	12,657	0	8,551	295	478	544	0	0	590	890	0	2,089	1,506
Changes from: November 20, 2018						Total Change is: -309							
-77	209	0	334	-35	-287	0	0	0	0	0	0	-279	-196
Percent of Open Interest Represented by Each Category of Trader													
22.6	80.0	0.0	54.0	1.9	3.0	3.4	0.0	0.0	3.7	5.6	0.0	13.2	9.5
Number of Traders in Each Category						Total Traders: 23							
4	8	0	7	.	.	.	0	0	.	.	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short
E-MINI S&P 400 STOCK INDEX - CHICAGO MERCANTILE EXCHANGE (S&P 400 INDEX X \$100)													
CFTC Code #33874A						Open Interest is 63,623							
Positions													
10,601	14,328	2,049	34,875	36,500	3,903	4,088	1,775	252	0	210	0	7,855	4,606
Changes from: November 20, 2018						Total Change is: -560							
1,579	-362	105	-2,547	-439	636	434	462	-664	0	0	0	-103	-298
Percent of Open Interest Represented by Each Category of Trader													
16.7	22.5	3.2	54.8	57.4	6.1	6.4	2.8	0.4	0.0	0.3	0.0	12.3	7.2
Number of Traders in Each Category						Total Traders: 79							
9	7	.	32	19	17	8	.	.	0	.	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short
NASDAQ-100 Consolidated - CHICAGO MERCANTILE EXCHANGE (NASDAQ 100 INDEX X \$100)													
CFTC Code #20974+						Open Interest is 48,146							
Positions													
16,204	11,162	1,233	10,627	16,464	2,052	9,656	7,808	535	1,655	1,856	13	6,171	7,023
Changes from: November 20, 2018						Total Change is: -3,133							
-834	1,022	-30	-985	-540	-274	1,863	-8	-1,687	-144	-802	-93	-949	-721
Percent of Open Interest Represented by Each Category of Trader													
33.7	23.2	2.6	22.1	34.2	4.3	20.1	16.2	1.1	3.4	3.9	0.0	12.8	14.6
Number of Traders in Each Category						Total Traders: 276							
22	24	8	52	45	31	45	50	18	12	25	.	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short
NASDAQ-100 STOCK INDEX (MINI) - CHICAGO MERCANTILE EXCHANGE (NASDAQ 100 STOCK INDEX X \$20)													
CFTC Code #209742						Open Interest is 240,730							
Positions													

12/5/2018

CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

81,022	55,812	6,164	53,134	82,319	10,259	48,280	39,042	2,677	8,277	9,279	63	30,854	35,115
Changes from: November 20, 2018						Total Change is:		-15,667					
-4,170	5,110	-149	-4,927	-2,699	-1,371	9,314	-42	-8,433	-722	-4,011	-465	-4,744	-3,607
Percent of Open Interest Represented by Each Category of Trader													
33.7	23.2	2.6	22.1	34.2	4.3	20.1	16.2	1.1	3.4	3.9	0.0	12.8	14.6
Number of Traders in Each Category						Total Traders:		276					
22	24	8	52	45	31	45	50	18	12	25	.	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
E-MINI RUSSELL 2000 INDEX - CHICAGO MERCANTILE EXCHANGE (RUSSELL 2000 INDEX X \$50)													
CFTC Code #239742						Open Interest is		470,762					
75,726	73,420	6,011	205,290	174,004	39,362	100,189	134,494	7,733	16,090	17,442	47	20,314	18,249
Changes from: November 20, 2018						Total Change is:		515					
-1,260	9,769	-2,083	-8,318	-4,481	2,075	9,296	-901	-1,288	2,832	140	-688	-51	-2,028
Percent of Open Interest Represented by Each Category of Trader													
16.1	15.6	1.3	43.6	37.0	8.4	21.3	28.6	1.6	3.4	3.7	0.0	4.3	3.9
Number of Traders in Each Category						Total Traders:		284					
26	18	7	72	60	47	42	45	16	12	9	.	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
NIKKEI STOCK AVERAGE - CHICAGO MERCANTILE EXCHANGE (NIKKEI INDEX X \$5.00)													
CFTC Code #240741						Open Interest is		31,975					
5,583	14,013	101	13,233	2,234	919	4,388	10,076	744	1,900	436	0	5,107	3,452
Changes from: November 20, 2018						Total Change is:		516					
0	38	33	-272	612	245	226	-503	667	0	-42	0	-383	-534
Percent of Open Interest Represented by Each Category of Trader													
17.5	43.8	0.3	41.4	7.0	2.9	13.7	31.5	2.3	5.9	1.4	0.0	16.0	10.8
Number of Traders in Each Category						Total Traders:		43					
.	5	.	17	5	5	5	4	4	4	.	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
NIKKEI STOCK AVERAGE YEN DENOM - CHICAGO MERCANTILE EXCHANGE (NIKKEI INDEX X JPY 500)													
CFTC Code #240743						Open Interest is		58,524					
7,859	16,114	2,239	19,662	6,679	2,557	16,958	15,566	1,025	496	1,613	0	7,728	12,731
Changes from: November 20, 2018						Total Change is:		-1,319					
-1,498	1,283	426	904	-542	-171	-1,463	-1,167	691	-308	-38	-25	125	-1,776
Percent of Open Interest Represented by Each Category of Trader													
13.4	27.5	3.8	33.6	11.4	4.4	29.0	26.6	1.8	0.8	2.8	0.0	13.2	21.8
Number of Traders in Each Category						Total Traders:		73					
13	9	4	17	4	8	10	17	6	.	.	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
MSCI EAFE MINI INDEX - ICE FUTURES U.S. (MSCI EAFE INDEX X \$50)													
CFTC Code #244041						Open Interest is		285,057					
24,448	160,548	602	218,101	84,217	13,520	16,649	15,183	307	2,698	3,673	0	8,732	7,007
Changes from: November 20, 2018						Total Change is:		8,698					
1,194	7,833	-26	8,714	355	-637	-796	1,287	-43	0	0	0	292	-71
Percent of Open Interest Represented by Each Category of Trader													
8.6	56.3	0.2	76.5	29.5	4.7	5.8	5.3	0.1	0.9	1.3	0.0	3.1	2.5
Number of Traders in Each Category						Total Traders:		161					
11	16	4	59	37	27	14	15	4	5	4	0	.	.
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer		:	Asset Manager/		:	Leveraged		:	Other		:	Nonreportable	
Intermediary		:	Institutional		:	Funds		:	Reportables		:	Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
MSCI EMERGING MKTS MINI INDEX - ICE FUTURES U.S. (MSCI Emerging Markets Index x \$50)													

12/5/2018

CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

CFTC Code #244042

Open Interest is 1,230,143

Positions

139,722	716,121	10,230	805,458	309,208	111,743	72,542	46,113	3,226	16,689	13,244	802	69,731	19,456
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Changes from:

November 20, 2018

6,036	3,261	1,038	679	993	-388	Total Change is:	6,959	-2,402	203	-1,132	-1,913	639	15	5,026	2,330
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Percent of Open Interest Represented by Each Category of Trader

11.4	58.2	0.8	65.5	25.1	9.1	5.9	3.7	0.3	1.4	1.1	0.1	5.7	1.6
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Number of Traders in Each Category

25	24	9	164	72	75	Total Traders:	418	53	36	13	30	13	7
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short

S&P 500 ANNUAL DIVIDEND INDEX - CHICAGO MERCANTILE EXCHANGE

(S&P 500 ANNUAL DIVIDEND INDEX X \$250)

CFTC Code #43874A

Open Interest is 113,617

Positions

35,497	57,450	55,495	13,389	0	330	8,238	138	41	590	30	0	37	133
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Changes from:

November 20, 2018

700	980	-760	0	0	0	Total Change is:	240	300	0	0	0	0	20
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Percent of Open Interest Represented by Each Category of Trader

31.2	50.6	48.8	11.8	0.0	0.3	7.3	0.1	0.0	0.5	0.0	0.0	0.0	0.1
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Number of Traders in Each Category

.	15	7	7	0	.	Total Traders:	32	.	.	.	0	.	.
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short

U.S. TREASURY BONDS - CHICAGO BOARD OF TRADE

(CONTRACTS OF \$100,000 FACE VALUE)

CFTC Code #020601

Open Interest is 1,145,547

Positions

11,327	95,454	28,102	481,873	276,273	215,867	56,026	79,236	151,809	26,745	67,016	4,723	169,075	227,067
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Changes from:

November 20, 2018

2,812	-751	20,701	-11,217	648	25,670	Total Change is:	207,464	3,366	-3,727	136,365	414	-1,213	-1,335	30,688	31,106
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Percent of Open Interest Represented by Each Category of Trader

1.0	8.3	2.5	42.1	24.1	18.8	4.9	6.9	13.3	2.3	5.9	0.4	14.8	19.8
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Number of Traders in Each Category

6	19	10	61	29	52	Total Traders:	178	22	24	20	8	8	4
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short

ULTRA U.S. TREASURY BONDS - CHICAGO BOARD OF TRADE

(CONTRACTS OF \$100,000 FACE VALUE)

CFTC Code #020604

Open Interest is 1,138,844

Positions

19,051	214,928	1,266	656,211	76,153	183,223	35,558	499,534	22,764	53,532	12,134	42	167,197	128,800
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Changes from:

November 20, 2018

2,399	-10,159	941	-14,449	7,622	7,184	Total Change is:	-5,419	-3,170	-8,147	-17,605	739	576	-127	18,669	14,296
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Percent of Open Interest Represented by Each Category of Trader

1.7	18.9	0.1	57.6	6.7	16.1	3.1	43.9	2.0	4.7	1.1	0.0	14.7	11.3
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Number of Traders in Each Category

4	14	6	53	16	41	Total Traders:	126	10	22	16	5	.	.
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short

2-YEAR U.S. TREASURY NOTES - CHICAGO BOARD OF TRADE

(CONTRACTS OF \$200,000 FACE VALUE)

CFTC Code #042601

Open Interest is 2,774,898

Positions

93,490	184,225	46,208	1,147,124	376,552	350,668	384,881	1,174,706	79,336	477,626	324,269	29,401	166,164	209,533
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Changes from:

November 20, 2018

-23,951	-22,731	-15,776	24,356	-17,043	-25,713	Total Change is:	-127,284	-26,633	-80,297	-102,171	16,976	107,257	-925	26,553	30,115
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Percent of Open Interest Represented by Each Category of Trader

3.4	6.6	1.7	41.3	13.6	12.6	13.9	42.3	2.9	17.2	11.7	1.1	6.0	7.6
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Number of Traders in Each Category

22	29	19	96	38	72	Total Traders:	348	49	65	39	25	23	9
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Traders in Financial Futures - Futures Only Positions as of November 27, 2018

Dealer			Asset Manager/			Leveraged			Other			Nonreportable	
Intermediary			Institutional			Funds			Reportables			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short

10-YEAR U.S. TREASURY NOTES - CHICAGO BOARD OF TRADE (CONTRACTS OF \$100,000 FACE VALUE)														
CFTC Code #043602														
Open Interest is 4,320,357														
Positions	107,211	406,679	46,012	1,926,910	800,787	709,852	454,526	1,274,636	185,977	417,511	287,357	44,673	427,685	564,384
Changes from:	November 20, 2018						Total Change is:		-50,788					
	6,029	10,265	-13,563	-61,667	-24,627	10,282	-18,742	-112,100	28,856	-37,303	-28,570	4,182	31,138	74,487
Percent of Open Interest Represented by Each Category of Trader														
	2.5	9.4	1.1	44.6	18.5	16.4	10.5	29.5	4.3	9.7	6.7	1.0	9.9	13.1
Number of Traders in Each Category														
	21	36	24	109	65	99	54	75	58	20	22	12		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer	:						Leveraged	:						
Intermediary	:						Funds	:						
Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:
ULTRA 10-YEAR U.S. T-NOTES - CHICAGO BOARD OF TRADE (CONTRACTS OF \$100,000 FACE VALUE)														
CFTC Code #043607														
Open Interest is 737,997														
Positions	32,830	98,028	4,359	208,715	225,974	100,056	172,390	52,988	14,847	55,327	38,487	1,675	147,798	201,583
Changes from:	November 20, 2018						Total Change is:		13,592					
	1,585	6,964	-103	-20,057	-5,957	4,344	4,756	-1,876	-13,350	-2,780	-1,099	525	38,672	24,144
Percent of Open Interest Represented by Each Category of Trader														
	4.4	13.3	0.6	28.3	30.6	13.6	23.4	7.2	2.0	7.5	5.2	0.2	20.0	27.3
Number of Traders in Each Category														
	4	11	5	28	32	35	12	11	9	4	7	.		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer	:						Leveraged	:						
Intermediary	:						Funds	:						
Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:
5-YEAR U.S. TREASURY NOTES - CHICAGO BOARD OF TRADE (CONTRACTS OF \$100,000 FACE VALUE)														
CFTC Code #044601														
Open Interest is 5,016,080														
Positions	45,950	632,258	72,433	2,601,773	481,596	910,009	478,181	1,696,476	261,231	230,463	522,926	30,779	385,261	408,372
Changes from:	November 20, 2018						Total Change is:		-30,002					
	-43,287	-10,271	10,445	-75,299	-43,038	29,419	-16,386	-78,531	27,838	-17,268	12,763	-2,837	57,373	24,210
Percent of Open Interest Represented by Each Category of Trader														
	0.9	12.6	1.4	51.9	9.6	18.1	9.5	33.8	5.2	4.6	10.4	0.6	7.7	8.1
Number of Traders in Each Category														
	10	41	22	100	50	85	40	71	55	14	29	14		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer	:						Leveraged	:						
Intermediary	:						Funds	:						
Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:
30-DAY FEDERAL FUNDS - CHICAGO BOARD OF TRADE (CONTRACTS OF \$5,000,000)														
CFTC Code #045601														
Open Interest is 1,957,407														
Positions	525,775	296,268	489,968	5,671	29,154	73,302	166,993	277,246	548,329	4,612	83,408	99,463	43,294	60,269
Changes from:	November 20, 2018						Total Change is:		44,125					
	14,947	38,626	-661	613	735	715	60,242	-4,551	77,223	-24,867	15,344	-85,385	1,298	2,079
Percent of Open Interest Represented by Each Category of Trader														
	26.9	15.1	25.0	0.3	1.5	3.7	8.5	14.2	28.0	0.2	4.3	5.1	2.2	3.1
Number of Traders in Each Category														
	27	33	52	.	4	5	30	34	49	.	14	7		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer	:						Leveraged	:						
Intermediary	:						Funds	:						
Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:
3-MONTH EURO DOLLARS - CHICAGO MERCANTILE EXCHANGE (CONTRACTS OF \$1,000,000)														
CFTC Code #132741														
Open Interest is 13,972,260														
Positions	4,906,828	1,382,554	2,352,878	523,367	1,494,092	1,247,671	964,182	2,751,785	2,582,818	332,653	320,123	471,380	590,483	1,368,959
Changes from:	November 20, 2018						Total Change is:		-116,958					
	-186,719	32,334	80,702	63,329	-167,210	46,559	-19,605	56,954	103,456	-43,410	-97,011	-148,754	-12,516	-23,988
Percent of Open Interest Represented by Each Category of Trader														
	35.1	9.9	16.8	3.7	10.7	8.9	6.9	19.7	18.5	2.4	2.3	3.4	4.2	9.8
Number of Traders in Each Category														
	33	49	73	8	36	38	36	89	108	13	24	27		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer	:						Leveraged	:						
Intermediary	:						Funds	:						
Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:	Long	:	Short	:	Spreading:

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CFTC Commitments of Traders Short Report - Financial Traders in Markets (Futures Only)

Intermediary :			Institutional :			Funds :			Reportables :			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
3-MONTH SOFR - CHICAGO MERCANTILE EXCHANGE (\$2,500 x Contract IMM Index)													
CFTC Code #134741						Open Interest is		27,553					
Positions													
1,530	7,582	2,770	0	0	0	7,966	1,871	15,240	25	0	0	22	90
Changes from: November 20, 2018						Total Change is:		772					
15	-281	167	0	0	0	192	481	399	25	0	0	-26	6
Percent of Open Interest Represented by Each Category of Trader													
5.6	27.5	10.1	0.0	0.0	0.0	28.9	6.8	55.3	0.1	0.0	0.0	0.1	0.3
Number of Traders in Each Category						Total Traders:		29					
.	6	6	0	0	0	7	9	15	.	0	0		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable	
Intermediary :			Institutional :			Funds :			Reportables :			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
1-MONTH SOFR - CHICAGO MERCANTILE EXCHANGE (\$4,167 x Contract IMM Index)													
CFTC Code #134742						Open Interest is		25,494					
Positions													
5,172	3,570	5,283	100	0	0	6,816	8,108	7,399	200	0	0	524	1,134
Changes from: November 20, 2018						Total Change is:		-627					
-39	-250	-9	0	0	0	-63	162	-531	0	0	0	15	1
Percent of Open Interest Represented by Each Category of Trader													
20.3	14.0	20.7	0.4	0.0	0.0	26.7	31.8	29.0	0.8	0.0	0.0	2.1	4.4
Number of Traders in Each Category						Total Traders:		35					
5	6	7	.	0	0	10	10	14	.	0	0		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable	
Intermediary :			Institutional :			Funds :			Reportables :			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
10 YEAR DELIVERABLE IR SWAP - CHICAGO BOARD OF TRADE (NOTIONAL VALUE OF \$100,000)													
CFTC Code #246605						Open Interest is		30,321					
Positions													
1,593	5,470	0	1,089	10,173	0	18,291	10,492	209	9,105	1,136	0	34	2,841
Changes from: November 20, 2018						Total Change is:		633					
481	303	0	0	0	0	146	240	-5	0	0	0	11	95
Percent of Open Interest Represented by Each Category of Trader													
5.3	18.0	0.0	3.6	33.6	0.0	60.3	34.6	0.7	30.0	3.7	0.0	0.1	9.4
Number of Traders in Each Category						Total Traders:		36					
.	4	0	.	12	0	.	9	.	.	.	0		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable	
Intermediary :			Institutional :			Funds :			Reportables :			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
5 YEAR DELIVERABLE IR SWAP - CHICAGO BOARD OF TRADE (NOTIONAL VALUE OF \$100,000)													
CFTC Code #246606						Open Interest is		16,926					
Positions													
3,934	5,314	0	901	2,516	12	12,046	7,299	0	0	207	0	33	1,578
Changes from: November 20, 2018						Total Change is:		429					
-63	-86	0	0	0	0	496	114	0	0	0	0	-4	401
Percent of Open Interest Represented by Each Category of Trader													
23.2	31.4	0.0	5.3	14.9	0.1	71.2	43.1	0.0	0.0	1.2	0.0	0.2	9.3
Number of Traders in Each Category						Total Traders:		30					
.	4	0	.	8	.	.	8	0	0	.	0		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable	
Intermediary :			Institutional :			Funds :			Reportables :			Positions	
Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short	Spreading	Long	Short
5-Year Eris Standard- Initial - ERIS FUTURES EXCHANGE 100,000 USD notional principal													
CFTC Code #ZB9105						Open Interest is		19,674					
Positions													
2,363	8,337	2,182	590	85	0	4,846	5,040	3,754	5,693	30	246	0	0
Changes from: November 20, 2018						Total Change is:		-57,301					
2,163	4,966	-34,277	0	60	0	-2,534	-5,397	-22,653	0	0	0	0	0
Percent of Open Interest Represented by Each Category of Trader													
12.0	42.4	11.1	3.0	0.4	0.0	24.6	25.6	19.1	28.9	0.2	1.3	0.0	0.0
Number of Traders in Each Category						Total Traders:		23					
.	.	.	.	.	0	5	4	.	6	.	.		
Traders in Financial Futures - Futures Only Positions as of November 27, 2018													

Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable		
Intermediary :			Institutional :			Funds :			Reportables :			Positions		
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	
BITCOIN-USD - CBOE FUTURES EXCHANGE (1 Bitcoin)						Open Interest is		3,796						
CFTC Code #1330E1														
Positions														
55	0	0	0	150	0	639	1,022	218	1,158	1,882	0	1,726	524	
Changes from:		November 20, 2018				Total Change is:		320						
0	0	0	0	0	0	156	310	-7	98	-53	0	73	70	
Percent of Open Interest Represented by Each Category of Trader														
1.4	0.0	0.0	0.0	4.0	0.0	16.8	26.9	5.7	30.5	49.6	0.0	45.5	13.8	
Number of Traders in Each Category						Total Traders:		43						
.	0	0	0	.	0	11	10	7	16	4	0			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable		
Intermediary :			Institutional :			Funds :			Reportables :			Positions		
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	
BITCOIN - CHICAGO MERCANTILE EXCHANGE (5 Bitcoins)						Open Interest is		3,791						
CFTC Code #133741														
Positions														
0	0	0	0	238	0	2,416	2,089	367	261	674	13	734	410	
Changes from:		November 20, 2018				Total Change is:		62						
0	0	0	0	72	0	264	177	-219	-54	2	0	71	30	
Percent of Open Interest Represented by Each Category of Trader														
0.0	0.0	0.0	0.0	6.3	0.0	63.7	55.1	9.7	6.9	17.8	0.3	19.4	10.8	
Number of Traders in Each Category						Total Traders:		44						
0	0	0	0	4	0	14	18	5	5	.	.			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable		
Intermediary :			Institutional :			Funds :			Reportables :			Positions		
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	
U.S. DOLLAR INDEX - ICE FUTURES U.S. (U.S. DOLLAR INDEX X \$1000)						Open Interest is		57,063						
CFTC Code #098662														
Positions														
306	42,983	0	21,235	694	495	23,590	6,598	2,805	2,813	1,535	275	5,544	1,678	
Changes from:		November 20, 2018				Total Change is:		-201						
-70	0	0	544	72	51	-83	597	-730	181	-90	3	-97	-104	
Percent of Open Interest Represented by Each Category of Trader														
0.5	75.3	0.0	37.2	1.2	0.9	41.3	11.6	4.9	4.9	2.7	0.5	9.7	2.9	
Number of Traders in Each Category						Total Traders:		108						
.	.	0	15	4	4	42	11	12	24	6	.			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable		
Intermediary :			Institutional :			Funds :			Reportables :			Positions		
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	
VIX FUTURES - CBOE FUTURES EXCHANGE (\$1000 X INDEX)						Open Interest is		428,661						
CFTC Code #1170E1														
Positions														
36,457	56,502	25,296	91,490	25,610	20,151	57,615	100,670	142,625	10,650	5,406	20,646	23,731	31,755	
Changes from:		November 20, 2018				Total Change is:		-51,011						
-6,035	-4,165	-7,168	-11,059	960	3,161	-15,786	-27,697	-7,817	214	-2,237	-4,334	-2,187	-1,714	
Percent of Open Interest Represented by Each Category of Trader														
8.5	13.2	5.9	21.3	6.0	4.7	13.4	23.5	33.3	2.5	1.3	4.8	5.5	7.4	
Number of Traders in Each Category						Total Traders:		206						
12	14	17	20	27	20	42	52	58	14	15	23			
Traders in Financial Futures - Futures Only Positions as of November 27, 2018														
Dealer :			Asset Manager/ :			Leveraged :			Other :			Nonreportable		
Intermediary :			Institutional :			Funds :			Reportables :			Positions		
Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	Spreading:	Long	Short	
BLOOMBERG COMMODITY INDEX - CHICAGO BOARD OF TRADE (\$100 X INDEX)						Open Interest is		37,968						
CFTC Code #221602														
Positions														
3,823	674	1,153	16,078	2,122	2,150	13,091	31,412	242	1,254	161	0	177	54	
Changes from:		November 20, 2018				Total Change is:		9,547						
1,621	-234	0	1,003	257	-284	7,799	9,782	0	-567	0	0	-25	26	
Percent of Open Interest Represented by Each Category of Trader														
10.1	1.8	3.0	42.3	5.6	5.7	34.5	82.7	0.6	3.3	0.4	0.0	0.5	0.1	
Number of Traders in Each Category						Total Traders:		47						
.	.	.	12	.	.	9	10	.	9	.	0			

Updated November 30, 2018