

Commitments of Traders - US 10-Year Note

Legacy Format

23-Feb-2021 Reporting Date

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Legacy Format- Futures Only

SAMPLE REPORT

Legacy Format-Futures Only

US 10-Year Note Legacy-Futures Only	Position	Weekly Change	Percent Change	Change +/-	Historical Minimum	Historical Maximum	Percentile
Non-Commercials-Net	2,789	-100,624	-97.3%	-	-756,316	608,492	0%
Commercials-Net	181,377	117,322	183.2%	+	-519,241	852,899	21%
Total Reportable-Net	184,166	16,698	10.0%	+	-92,133	361,839	51%
Total NonReportable-Net	-184,166	-16,698	10.0%	+	-361,839	92,133	-51%
Open interest	4,049,360	444,516	12.3%	+	182,858	4,509,558	90%
Non-Commercial Long(NCL)	642,543	-2,707	-0.4%	-	800	953,514	67%
Non-Commercial Short(NCS)	639,754	97,917	18.1%	+	8,490	1,239,816	52%
Non-Commercial Spreads	401,254	282,787	238.7%	+	0	685,200	59%
Commercial Long(CL)	2,594,445	96,341	3.9%	+	132,906	3,041,739	85%
Commercial Short(CS)	2,413,068	-20,981	-0.9%	-	124,489	2,584,195	93%
Total Long(TL)	3,638,242	376,421	11.5%	+	143,953	3,974,598	92%
Total Short(TS)	3,454,076	359,723	11.6%	+	144,674	4,029,021	86%
Non-Reportable Long	411,118	68,095	19.9%	+	26,393	550,401	75%
Non-Reportable Short	595,284	84,793	16.6%	+	28,899	702,659	85%
Percent of Open Interest							
Non-Commercial Long	15.9	-2.0	-11.4%	-	0.3	35.3	45%
Non-Commercial Short	15.8	0.8	5.1%	+	2.9	31.2	51%
Non-Commercial Spreads	9.9	6.6	201.5%	+	0.0	15.2	65%
Commercial Long	64.1	-5.2	-7.5%	-	46.0	87.0	74%
Commercial Short	59.6	-7.9	-11.7%	-	40.8	82.9	72%
Total Long	89.8	-0.6	-0.7%	-	71.5	97.4	92%
Total Short	85.3	-0.5	-0.6%	-	68.5	93.7	91%
Ratios							
NCL/CS	0.27	0.00	0.4%	+	0.00	0.62	43%
NCS/CL	0.25	0.03	13.7%	+	0.04	0.48	52%
TL/TS	1.05	0.00	-0.1%	-	0.92	1.24	85%

Legacy Format – Futures & Options

SAMPLE REPORT

Legacy Format-Futures & Options

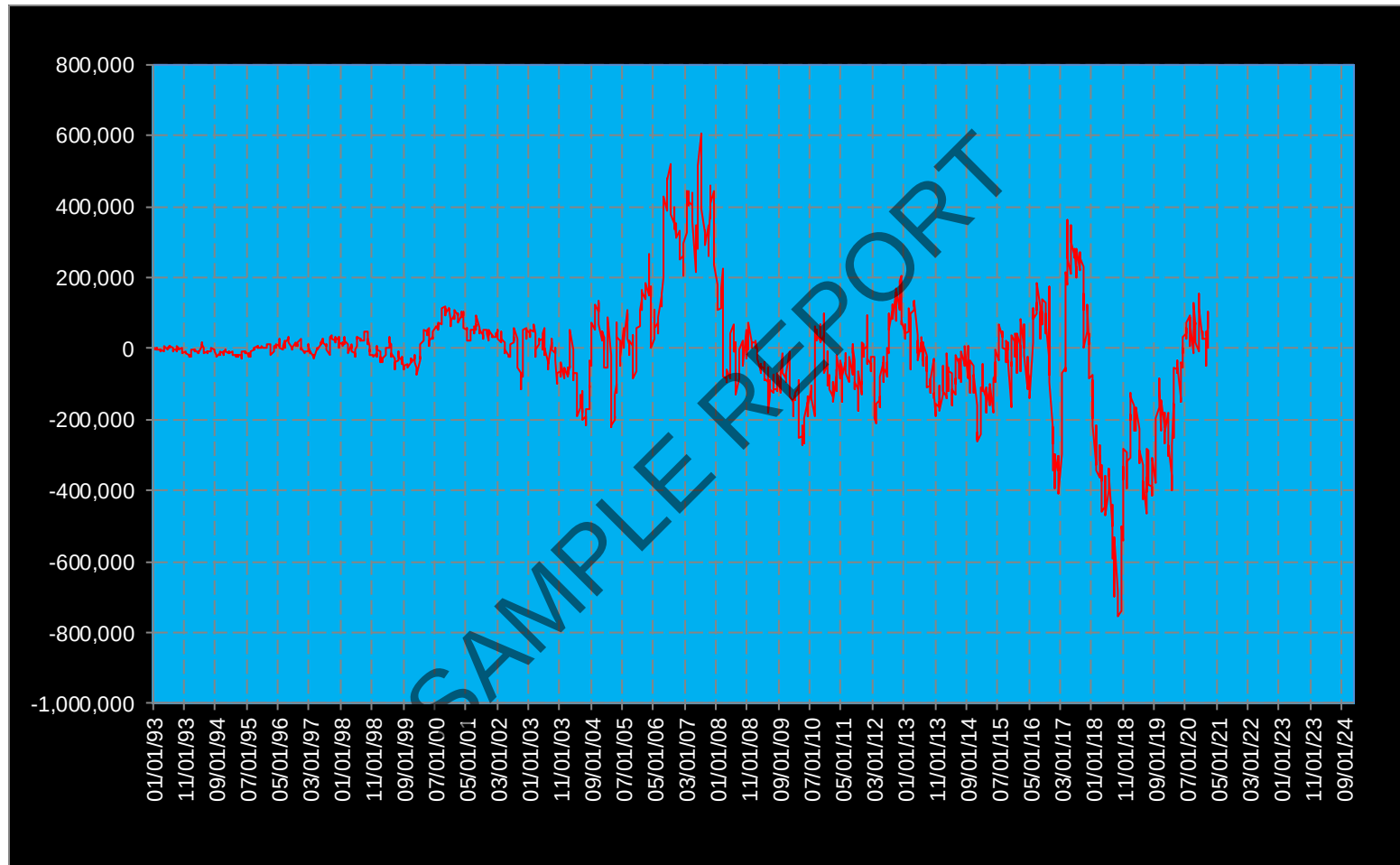
US 10-Year Note Legacy-Futures & Options	Position	Analog Year	Percent Change	Change +/-	Historical Minimum	Historical Maximum	Percentile
Non-Commercials-Net	38,118	-93,986	-71.1%	-	-758,490	668,018	6%
Commercials-Net	149,170	105,987	245.4%	+	-572,683	854,395	17%
Total Reportable-Net	187,288	12,002	6.8%	+	-83,308	391,067	48%
Total NonReportable-Net	-187,288	-12,002	6.8%	+	-391,067	83,308	-48%
Open interest	4,885,734	142,783	3.0%	+	336,278	5,736,552	85%
Non-Commercial Long(NCL)	648,808	-25,560	-3.8%	-	3,973	970,269	67%
Non-Commercial Short(NCS)	610,690	68,426	12.6%	+	7,968	1,228,204	50%
Non-Commercial Spreads	799,116	193,448	31.9%	+	19,117	1,296,779	62%
Commercial Long(CL)	2,998,653	-84,327	-2.7%	-	237,821	3,541,080	85%
Commercial Short(CS)	2,849,483	-190,314	-6.3%	-	223,737	3,358,902	85%
Total Long(TL)	4,446,577	83,561	1.9%	+	285,006	5,275,810	84%
Total Short(TS)	4,259,289	71,559	1.7%	+	270,812	5,301,434	80%
Non-Reportable Long	439,157	59,222	15.6%	+	47,242	590,098	74%
Non-Reportable Short	626,445	71,224	12.8%	+	51,267	727,752	86%
Percent of Open Interest							
Non-Commercial Long	13.3	-0.9	-6.6%	-	0.9	27.3	49%
Non-Commercial Short	12.5	1.1	9.3%	+	1.9	25.9	48%
Non-Commercial Spreads	16.4	3.6	28.1%	+	3.7	23.0	71%
Commercial Long	61.4	-3.6	-5.6%	-	47.2	82.3	75%
Commercial Short	58.3	-5.8	-9.0%	-	41.4	77.5	75%
Total Long	91.0	-1.0	-1.1%	-	76.1	97.0	94%
Total Short	87.2	-1.1	-1.3%	-	73.6	93.2	94%
Ratios							
NCL/CS	0.23	0.01	2.6%	+	0.00	0.48	48%
NCS/CL	0.20	0.03	15.8%	+	0.00	0.39	53%
TL/TS	1.04	0.00	0.2%	+	0.00	1.18	88%

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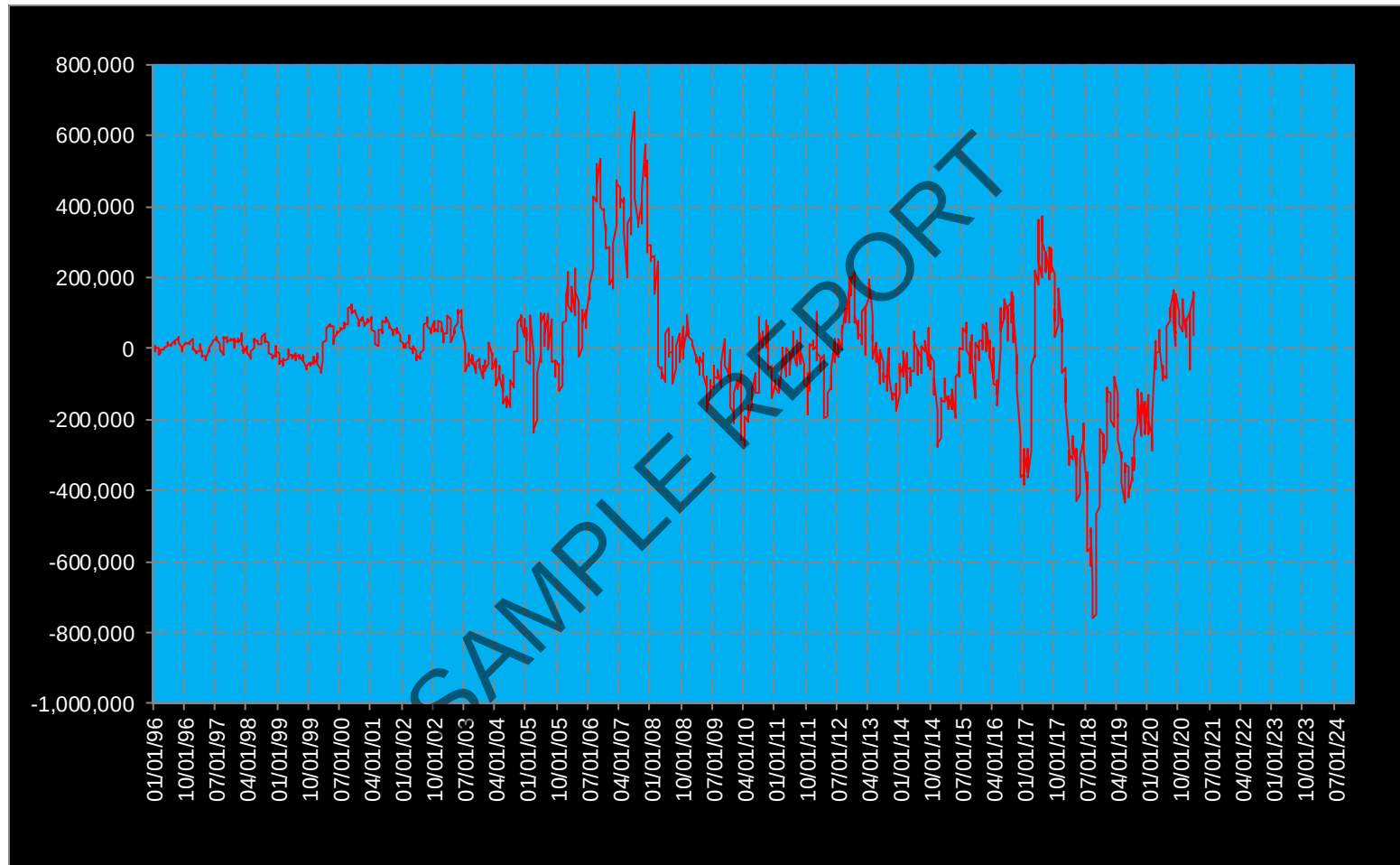
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Historical Net Position - Non-Commercials



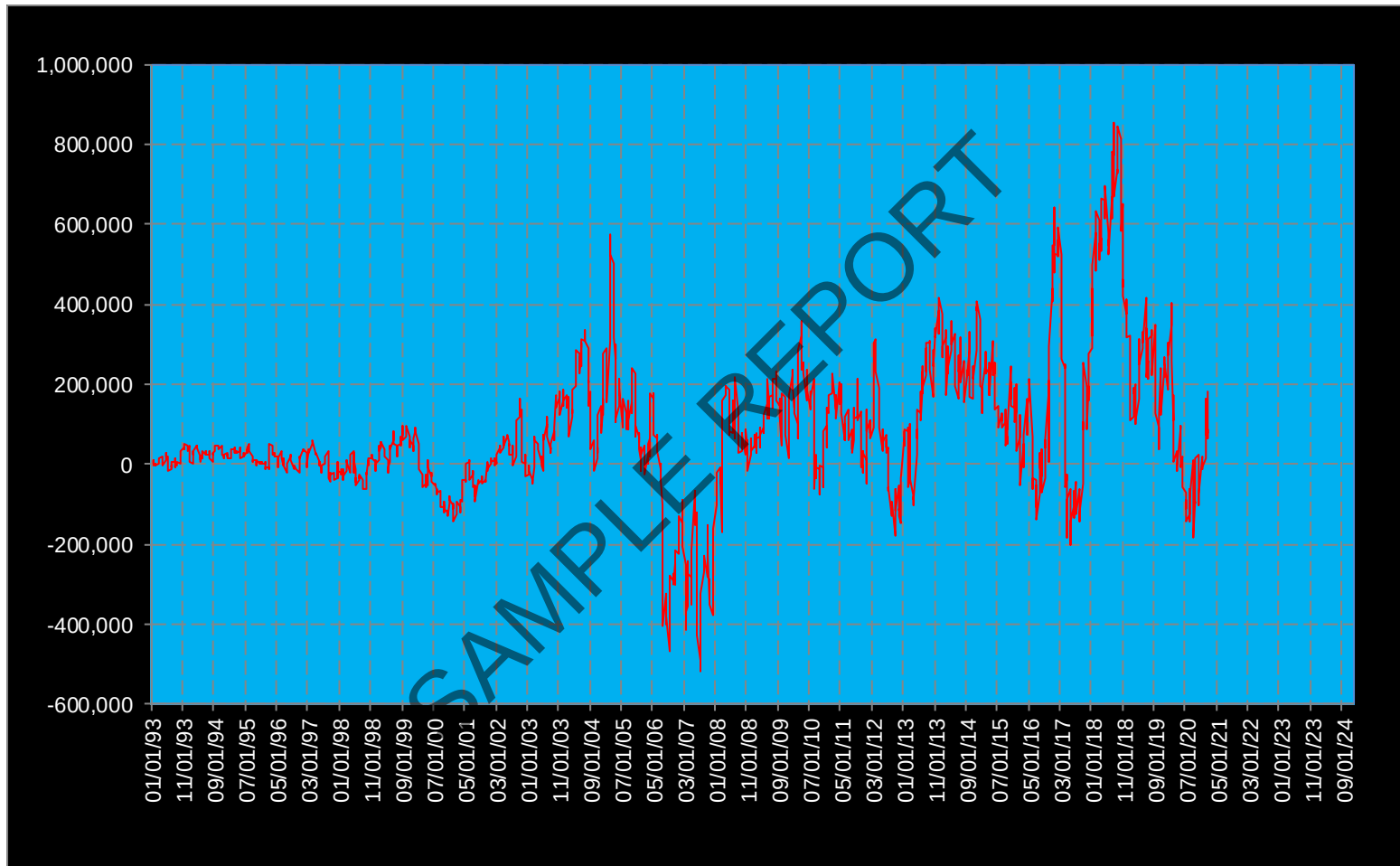
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Historical Net Position - Non-Commercials



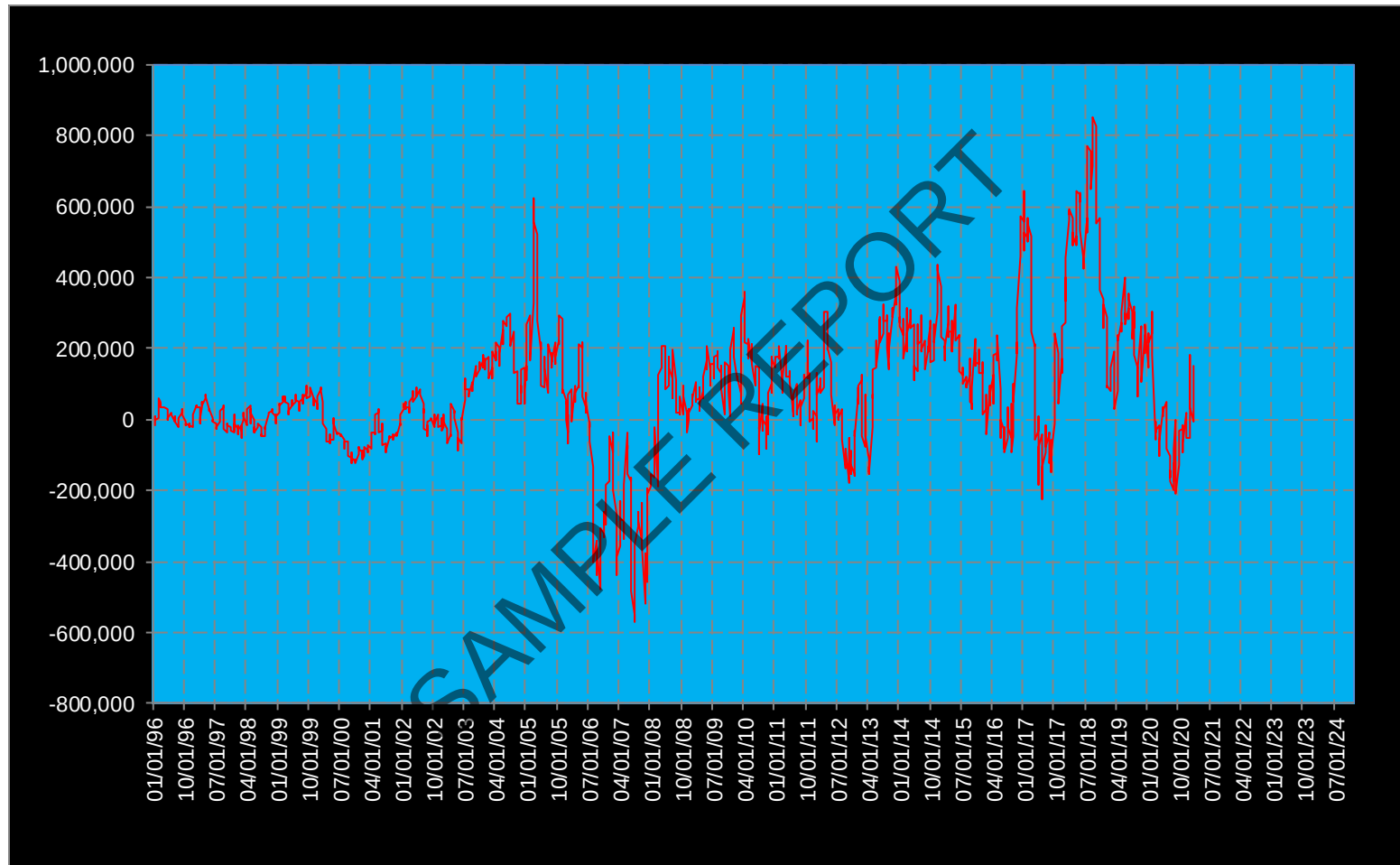
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Historical Net Position - Commercials



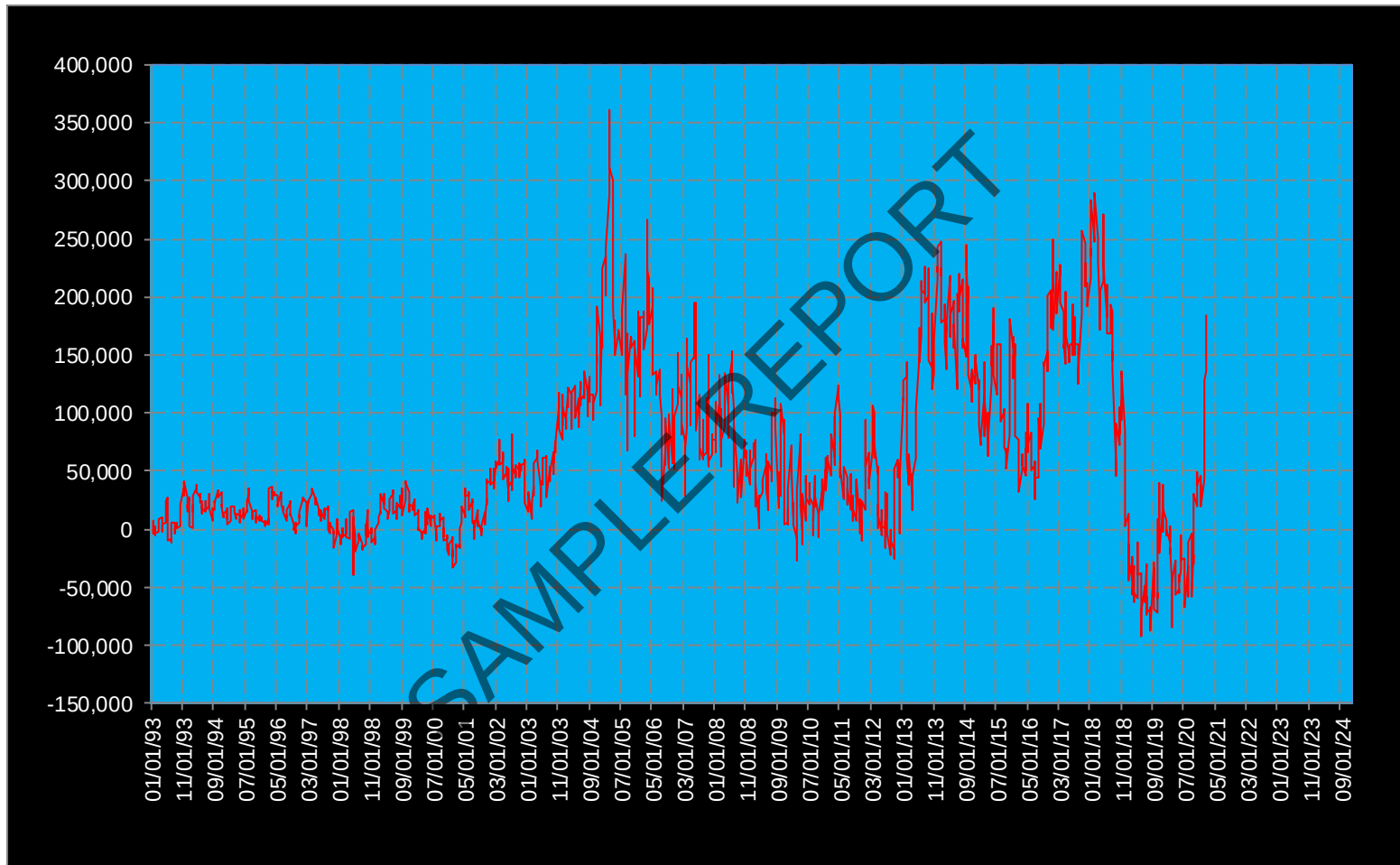
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Historical Net Position - Commercials



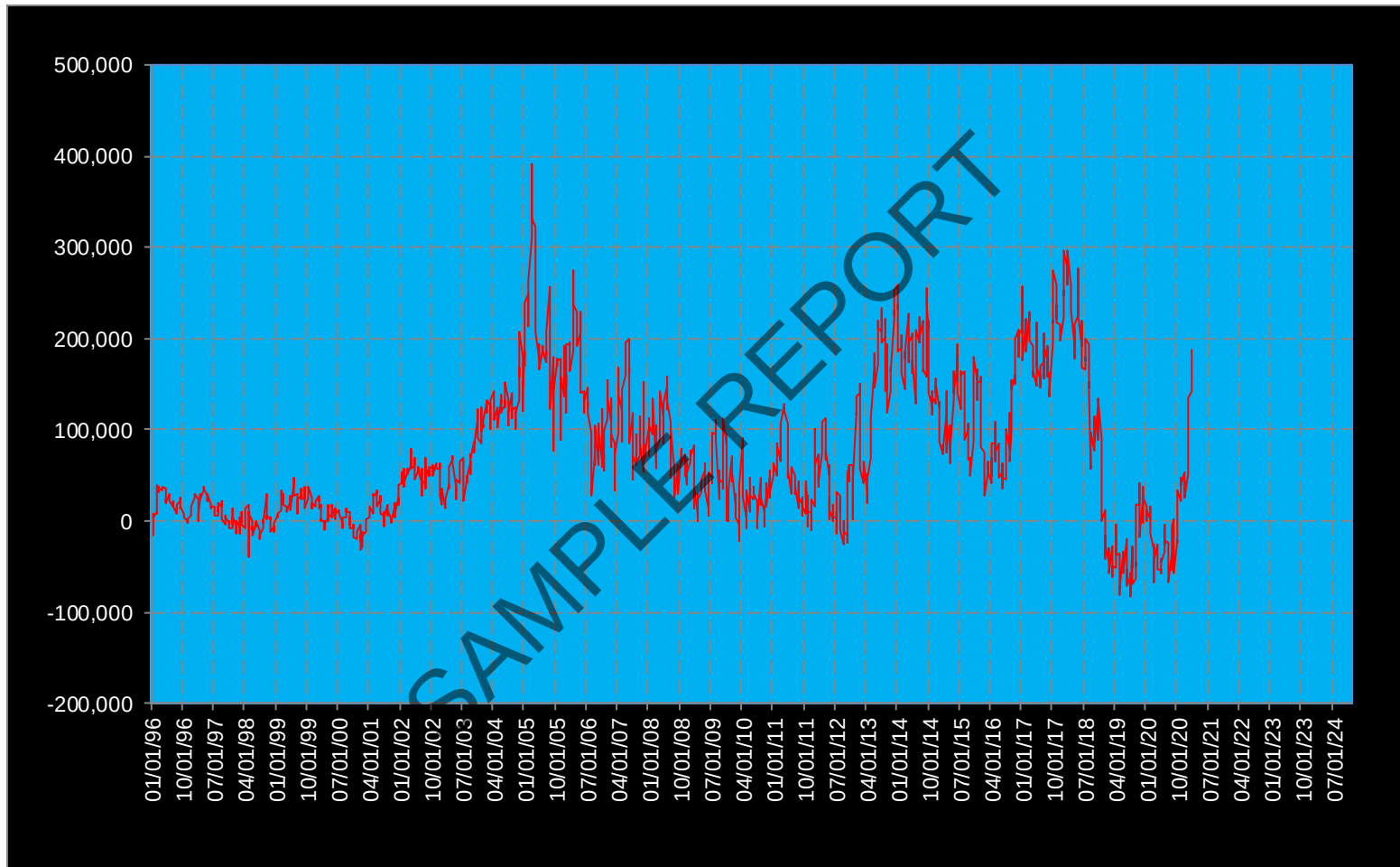
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Historical Net Position - Total Reportable



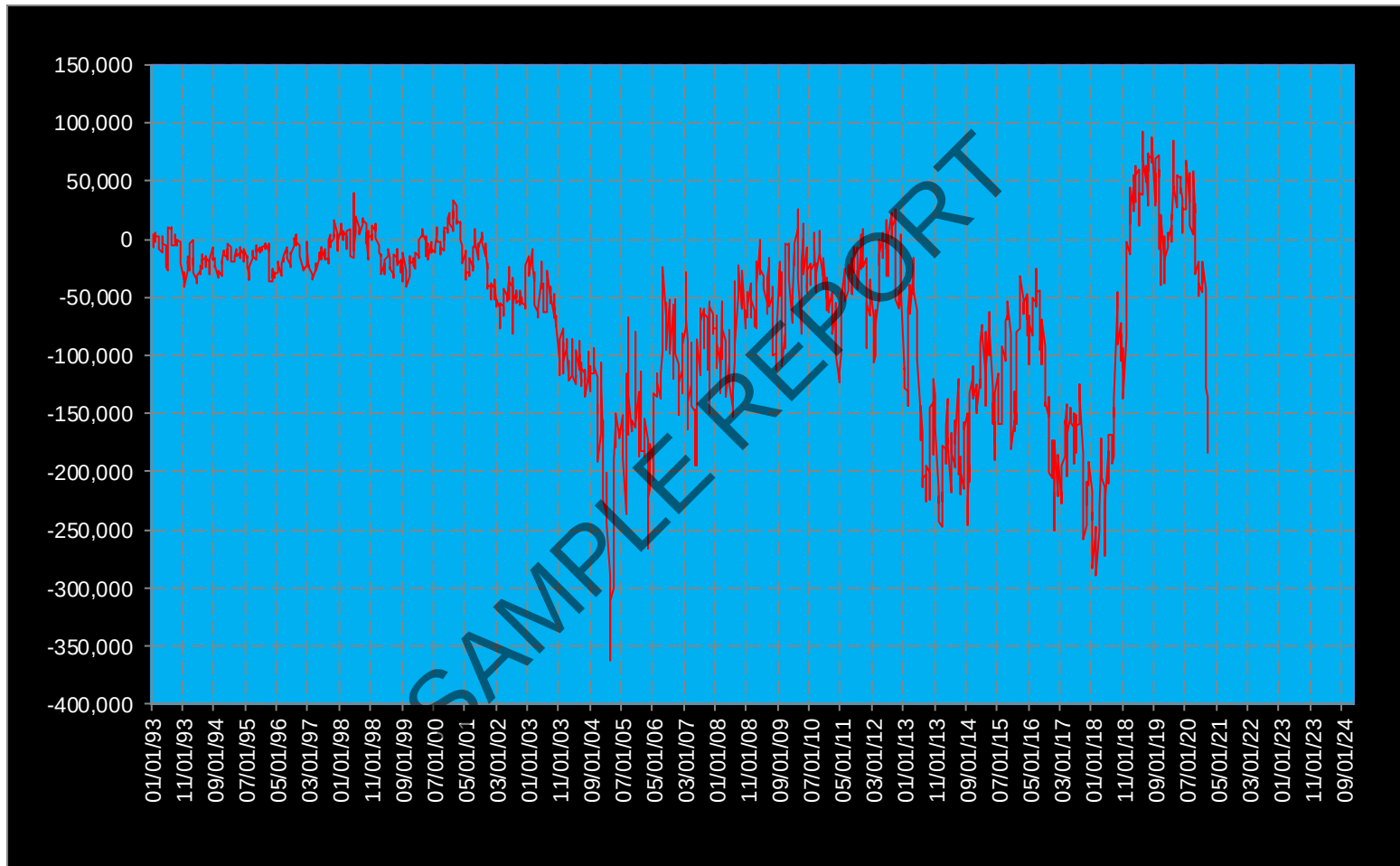
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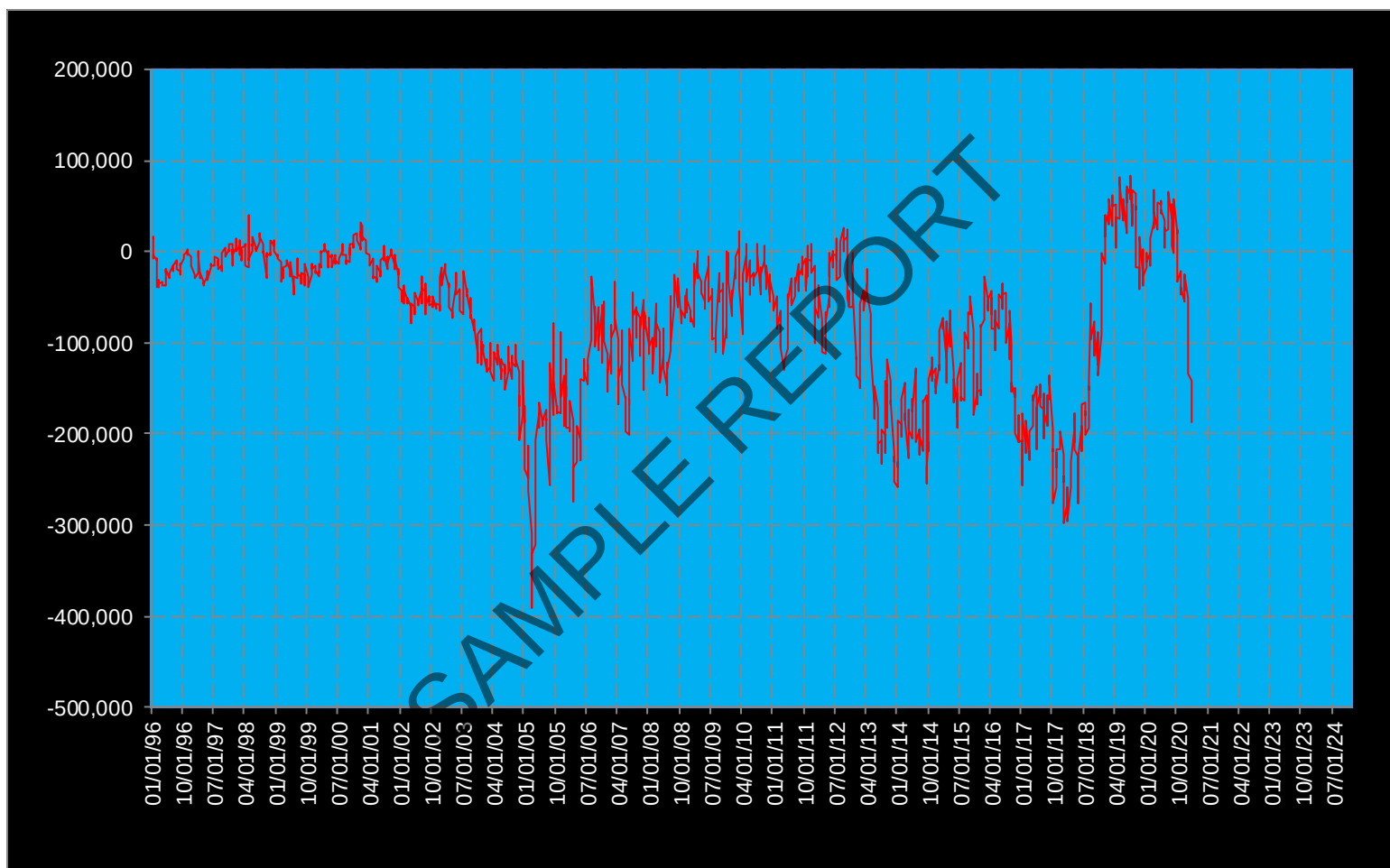
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Historical Net Position - Total Non-Reportable



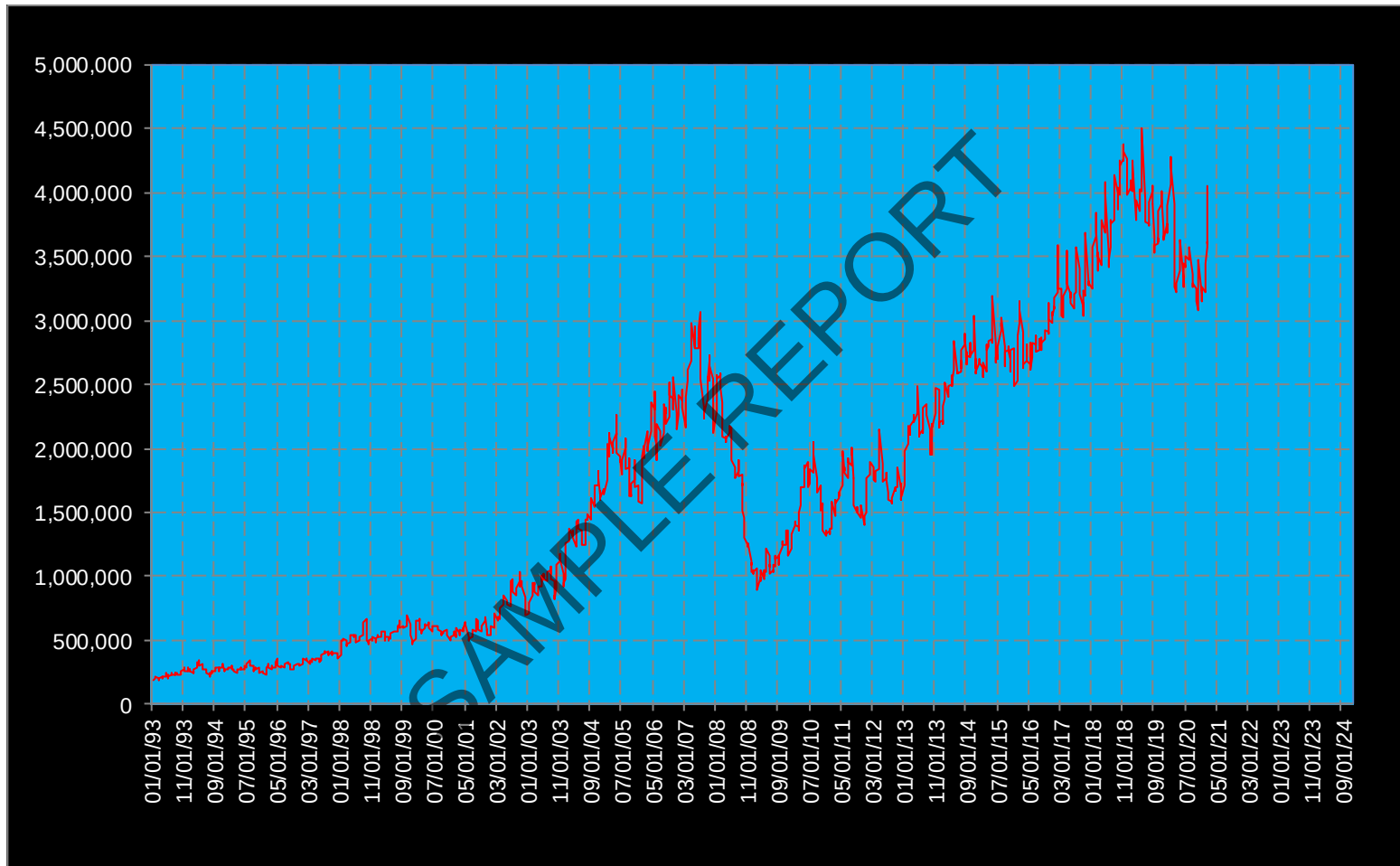
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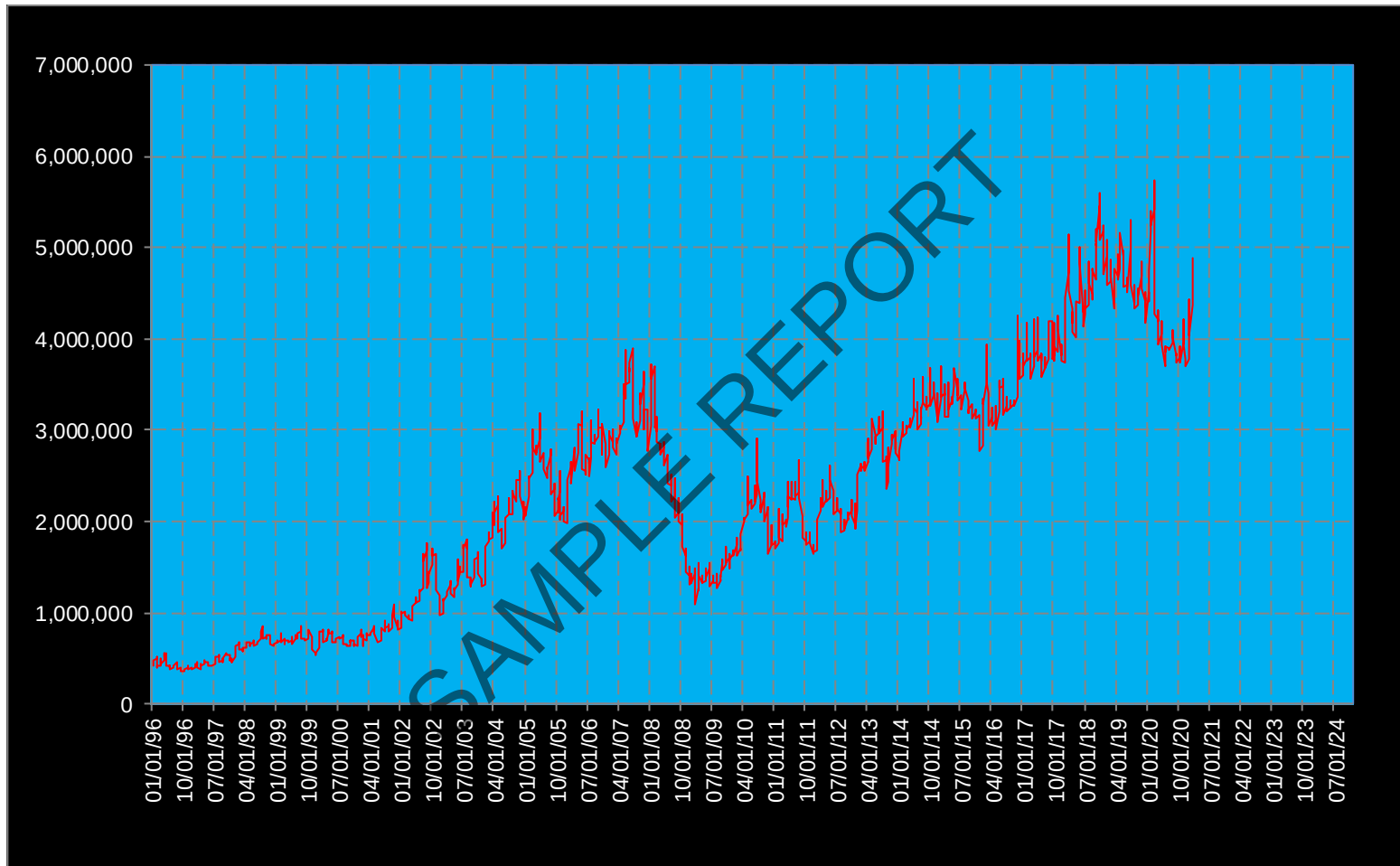
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Historical Open Interest



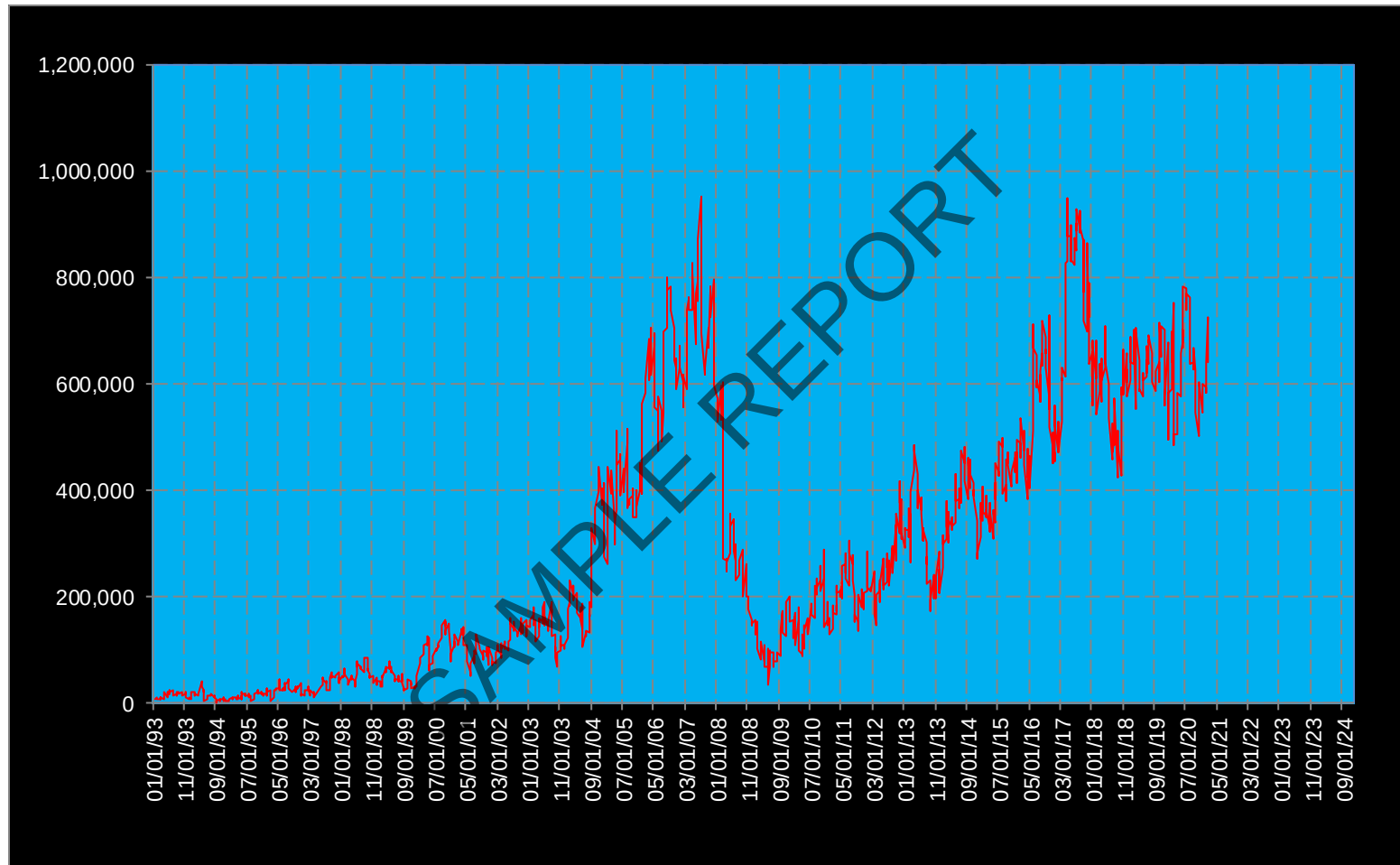
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Historical Open Interest



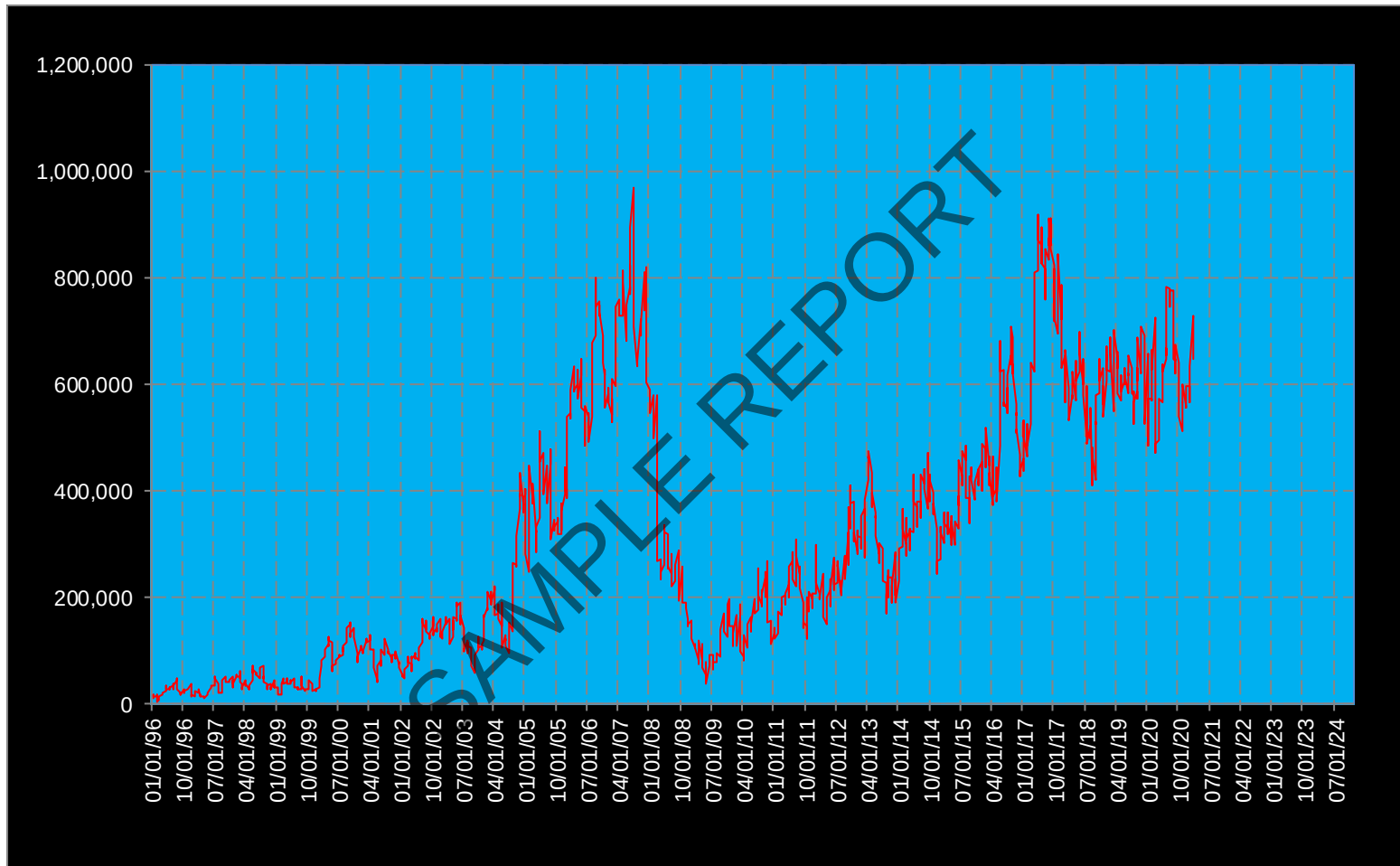
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Historical Non Commercial Longs



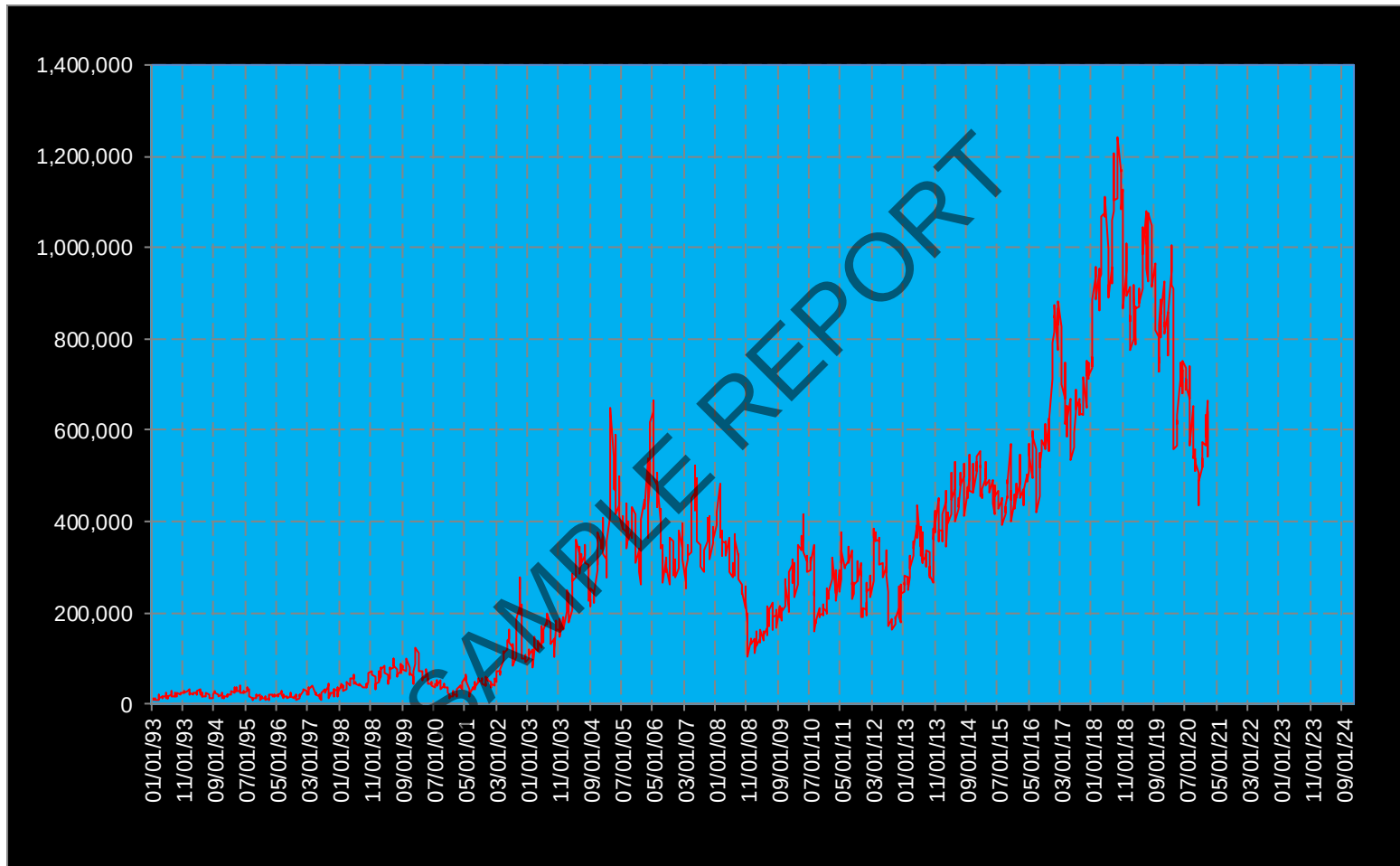
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Historical Non Commercial Longs



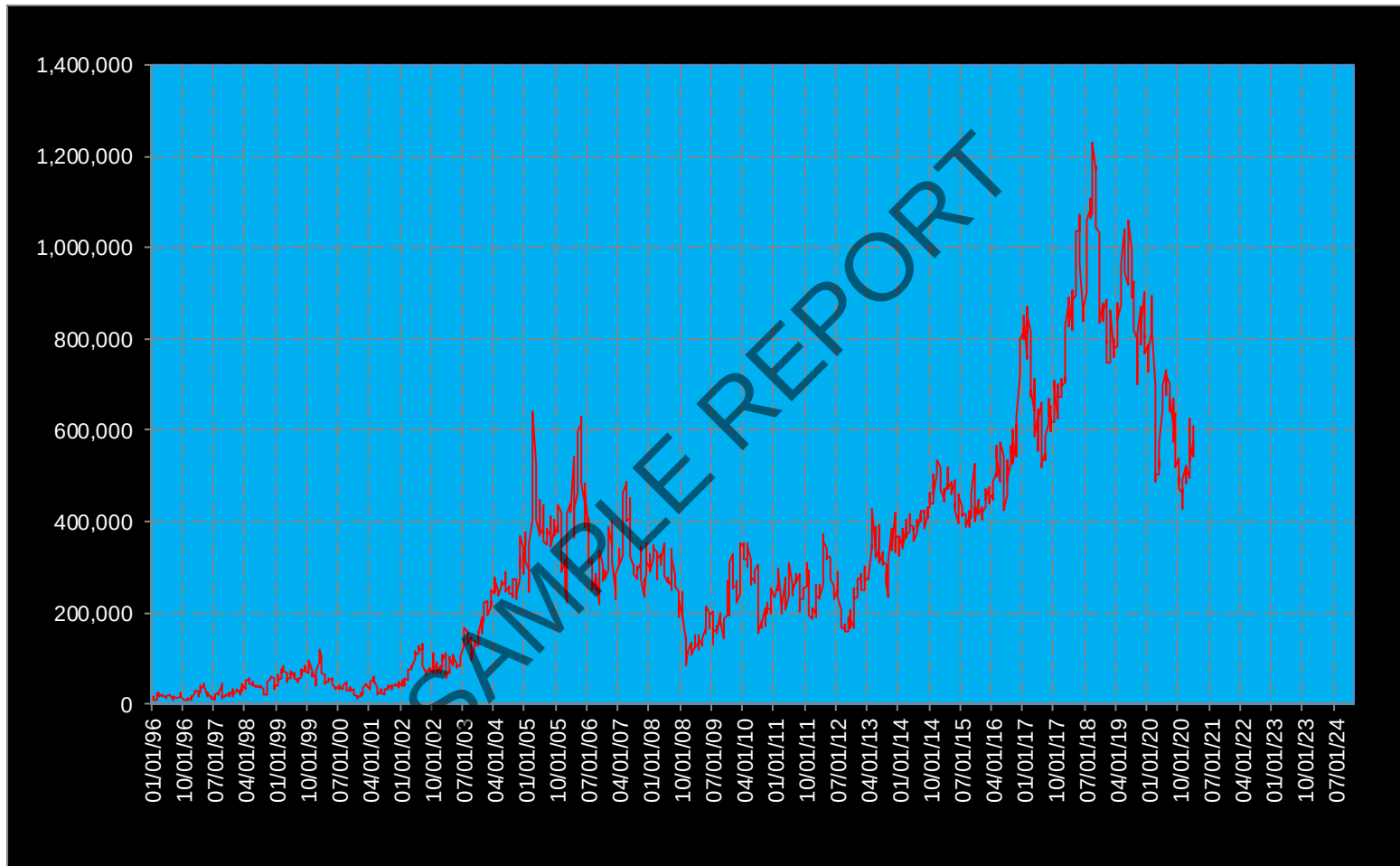
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Historical Non-Commercial Shorts



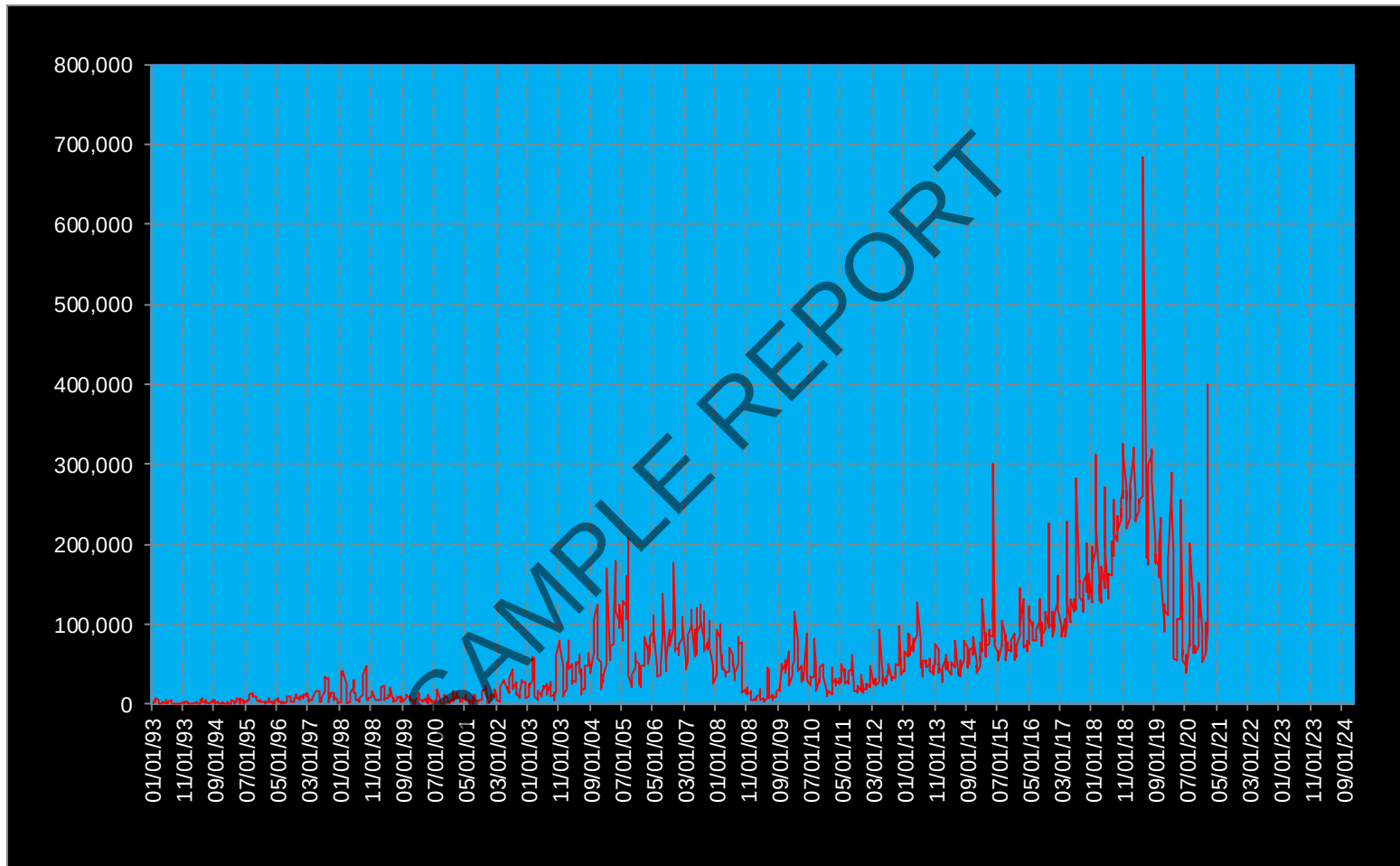
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Historical Non-Commercial Shorts



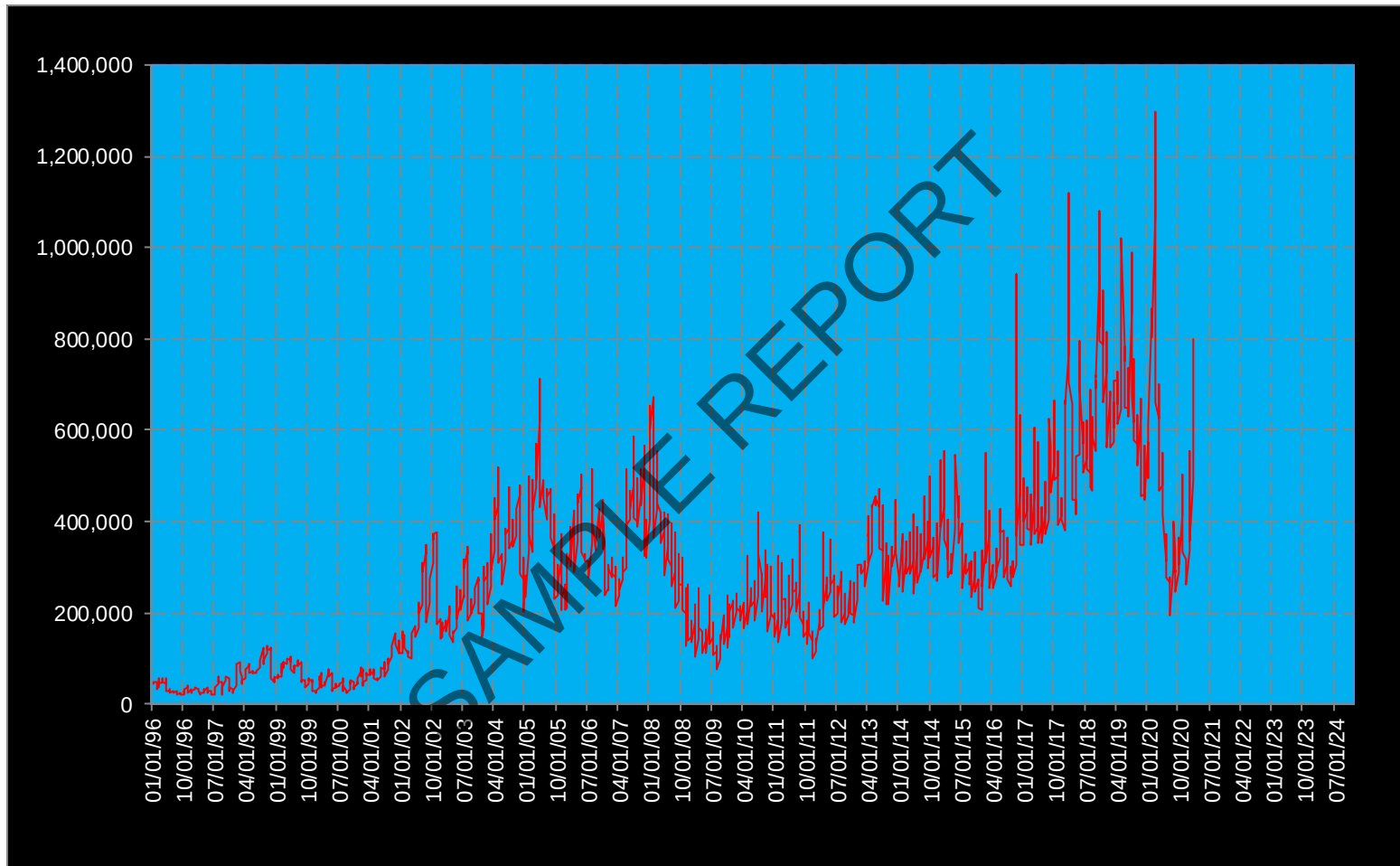
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Historical Non-Commercial Spreads



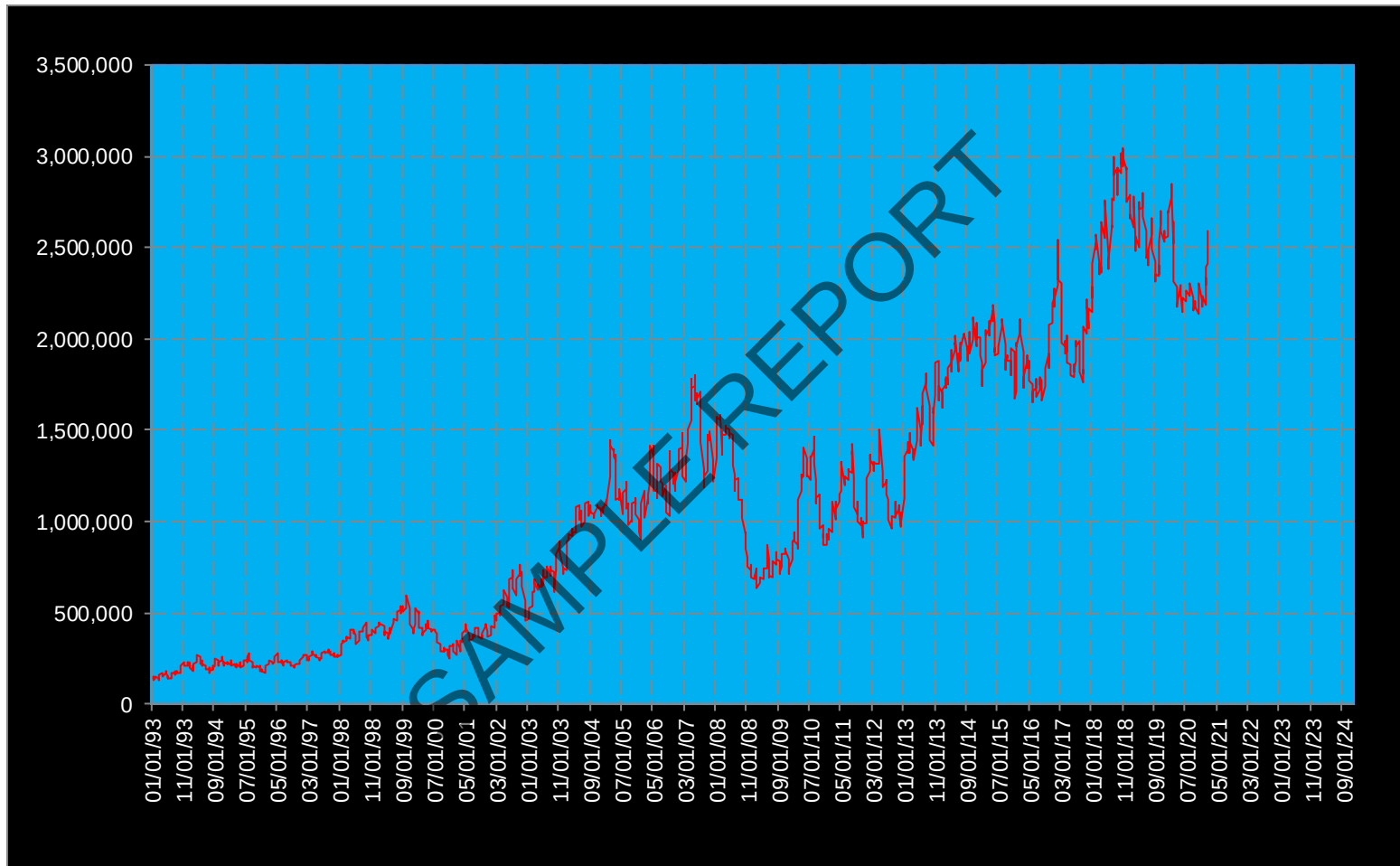
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Historical Non-Commercial Spreads



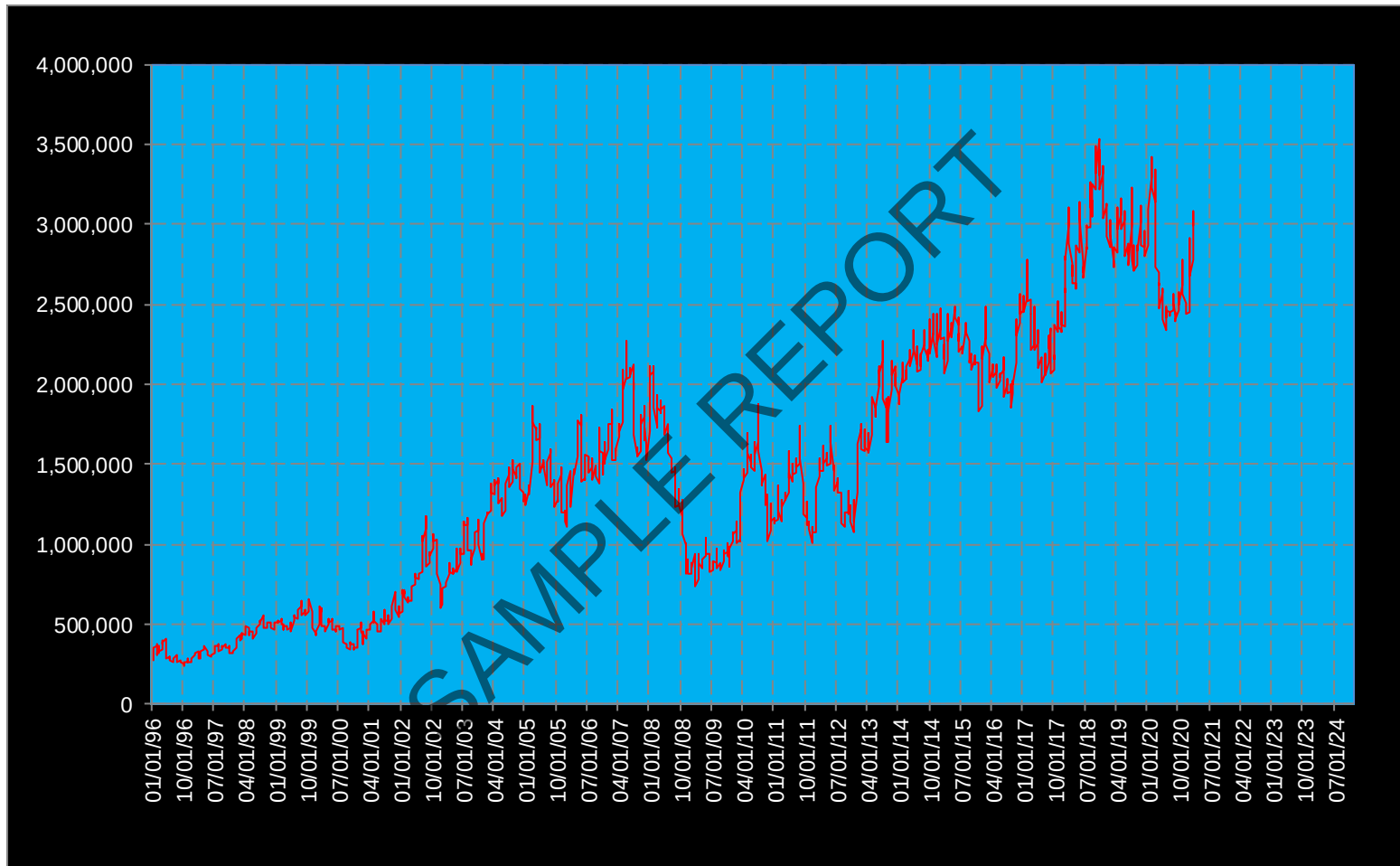
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Historical Commercial Longs



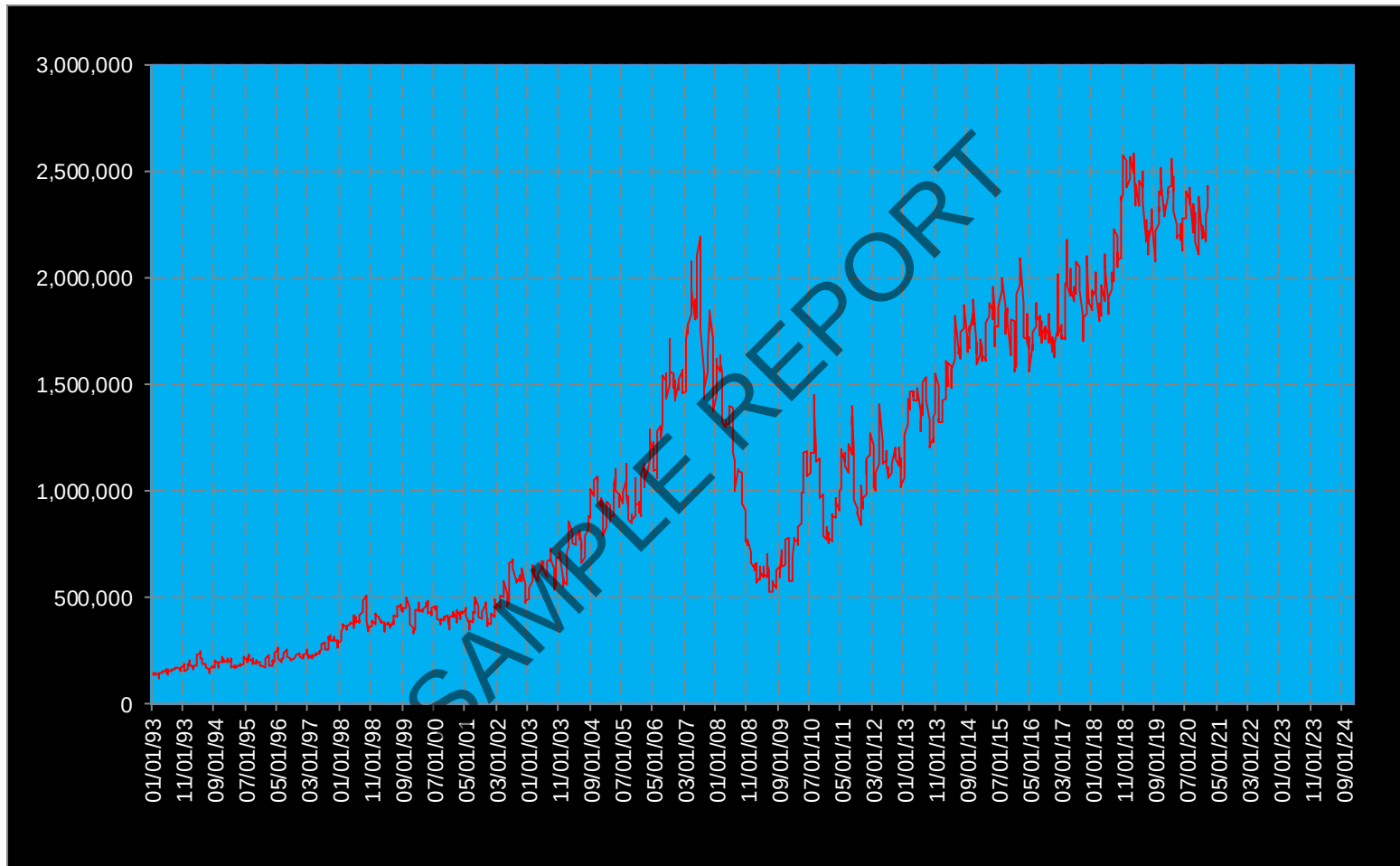
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Historical Commercial Longs



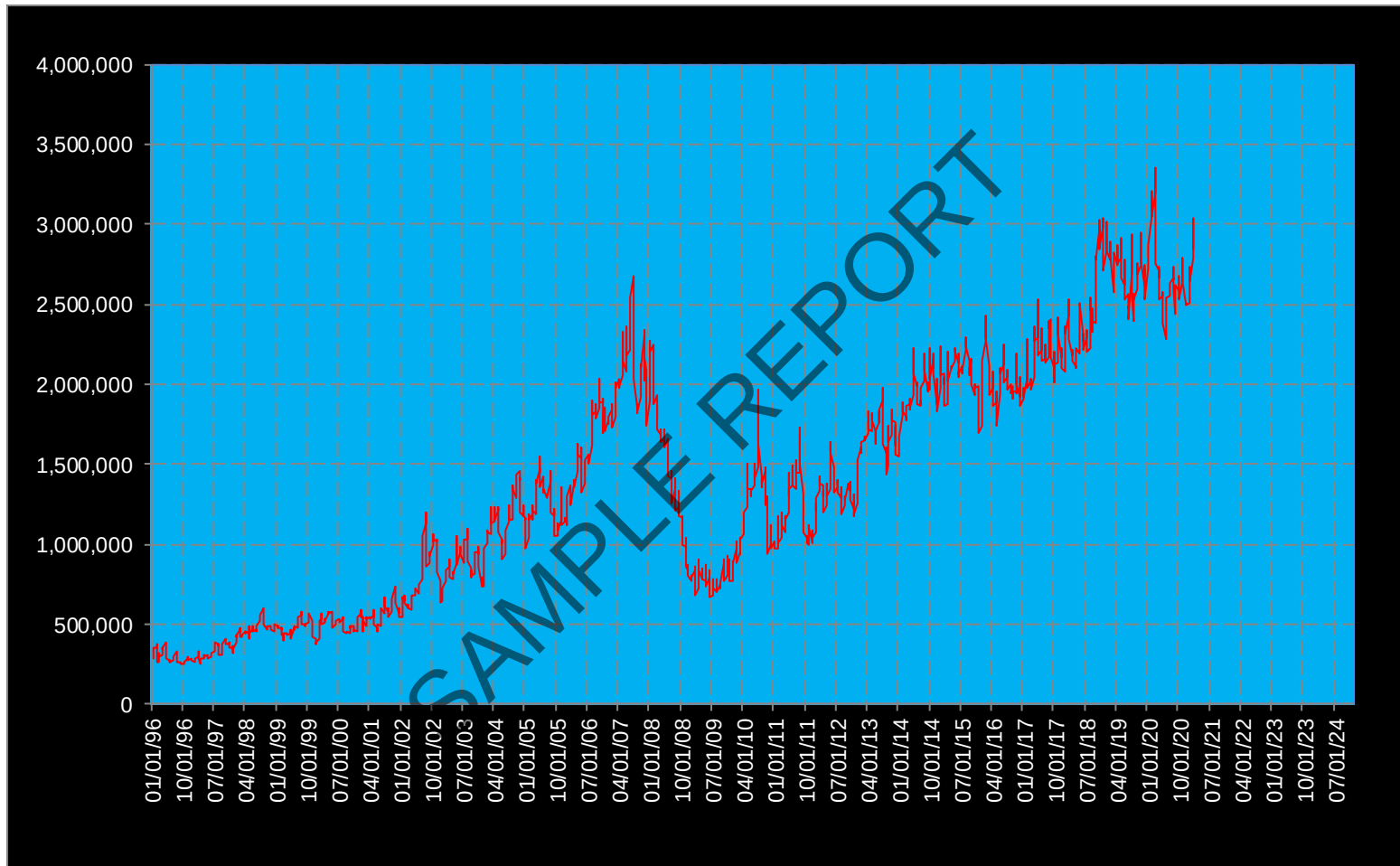
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Historical Commercial Shorts



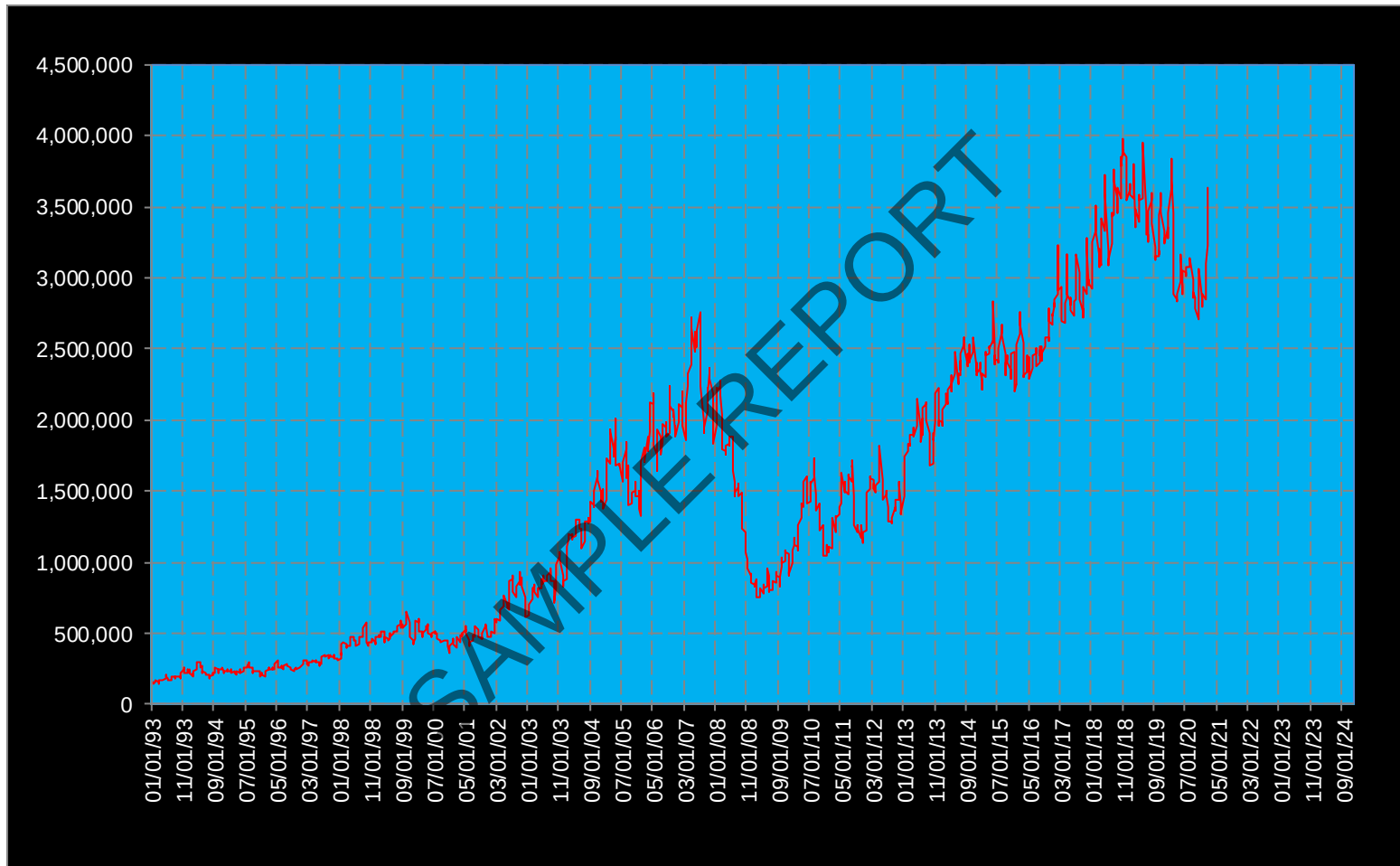
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Historical Commercial Shorts



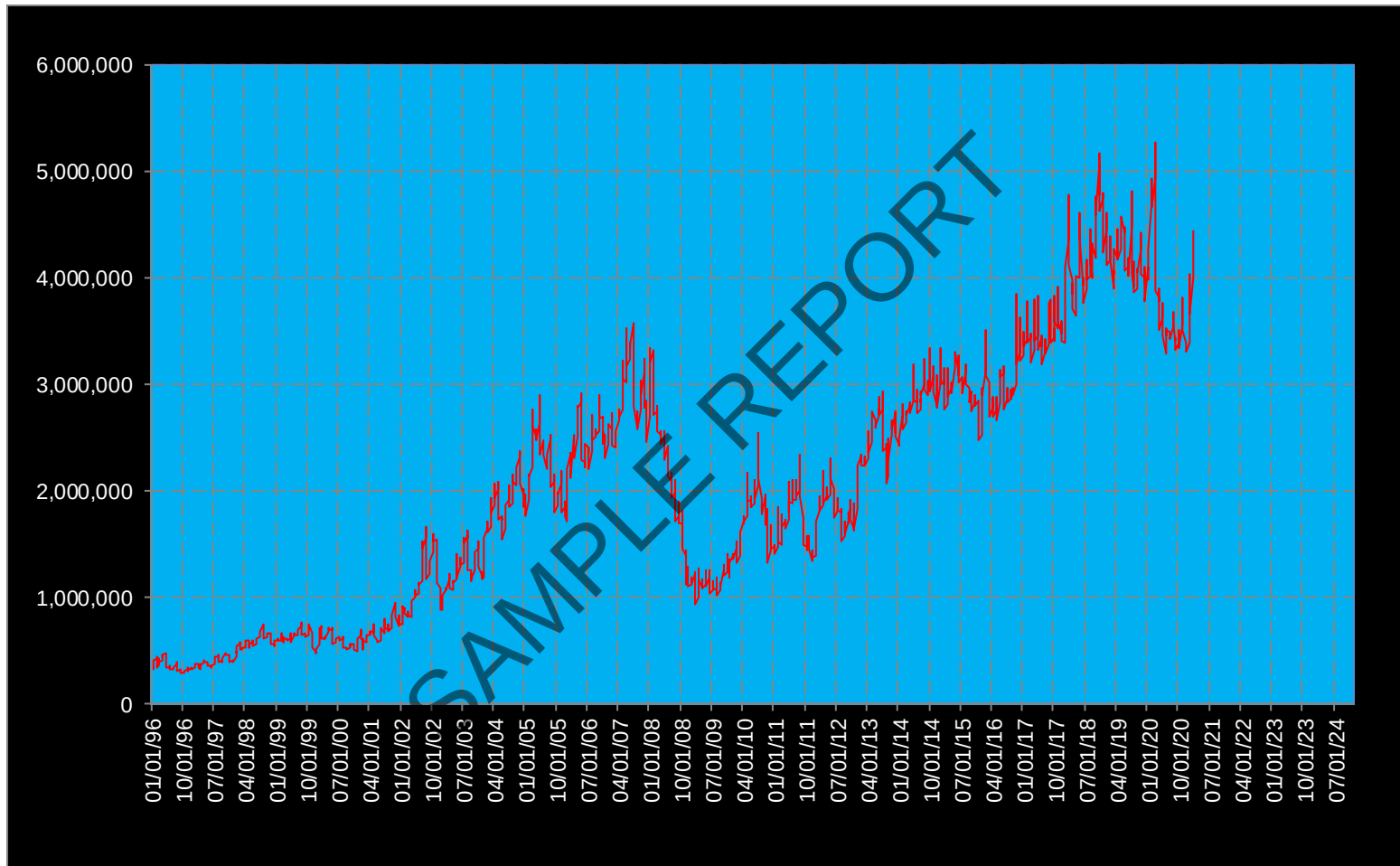
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Historical Total Longs



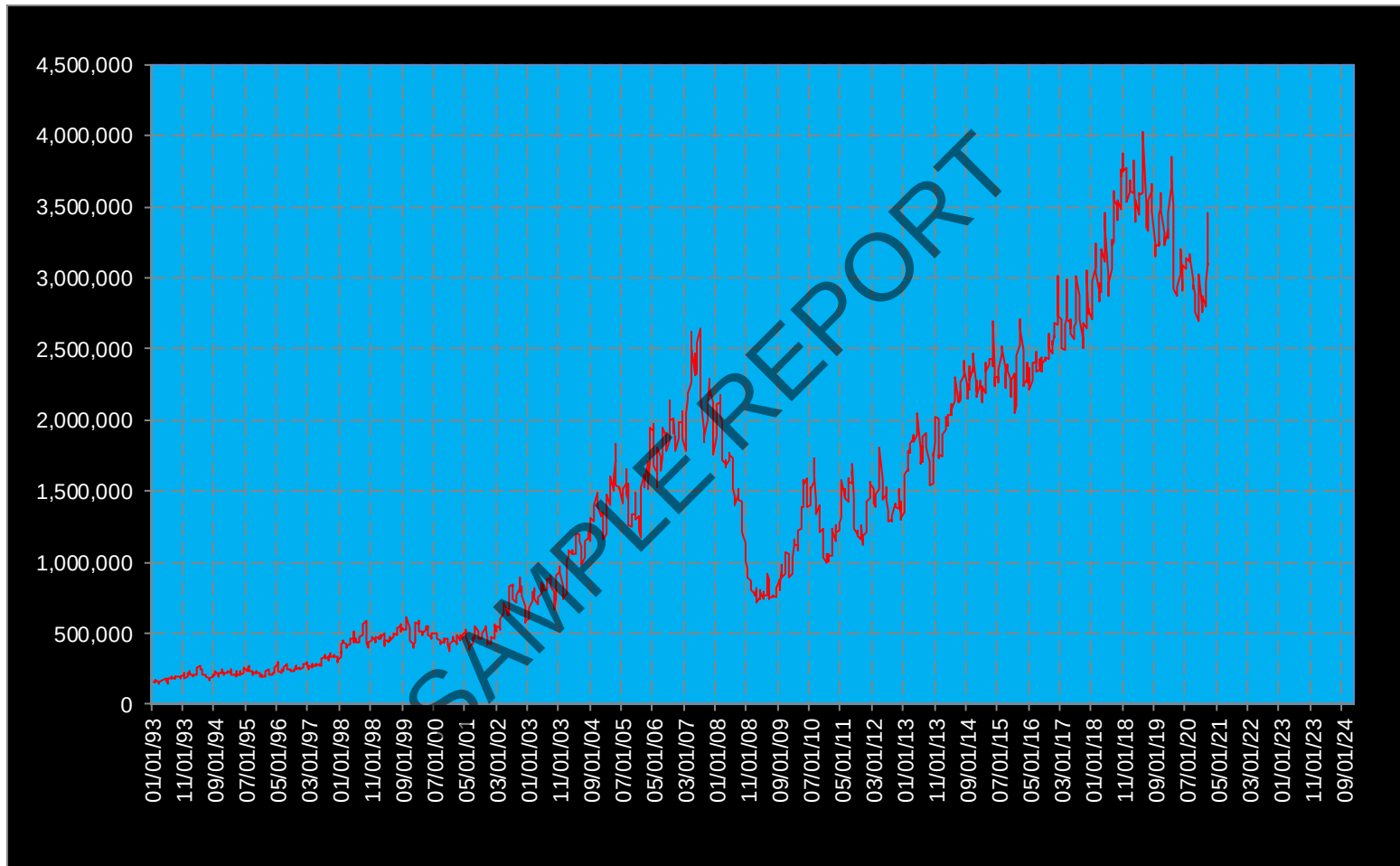
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Historical Total Longs



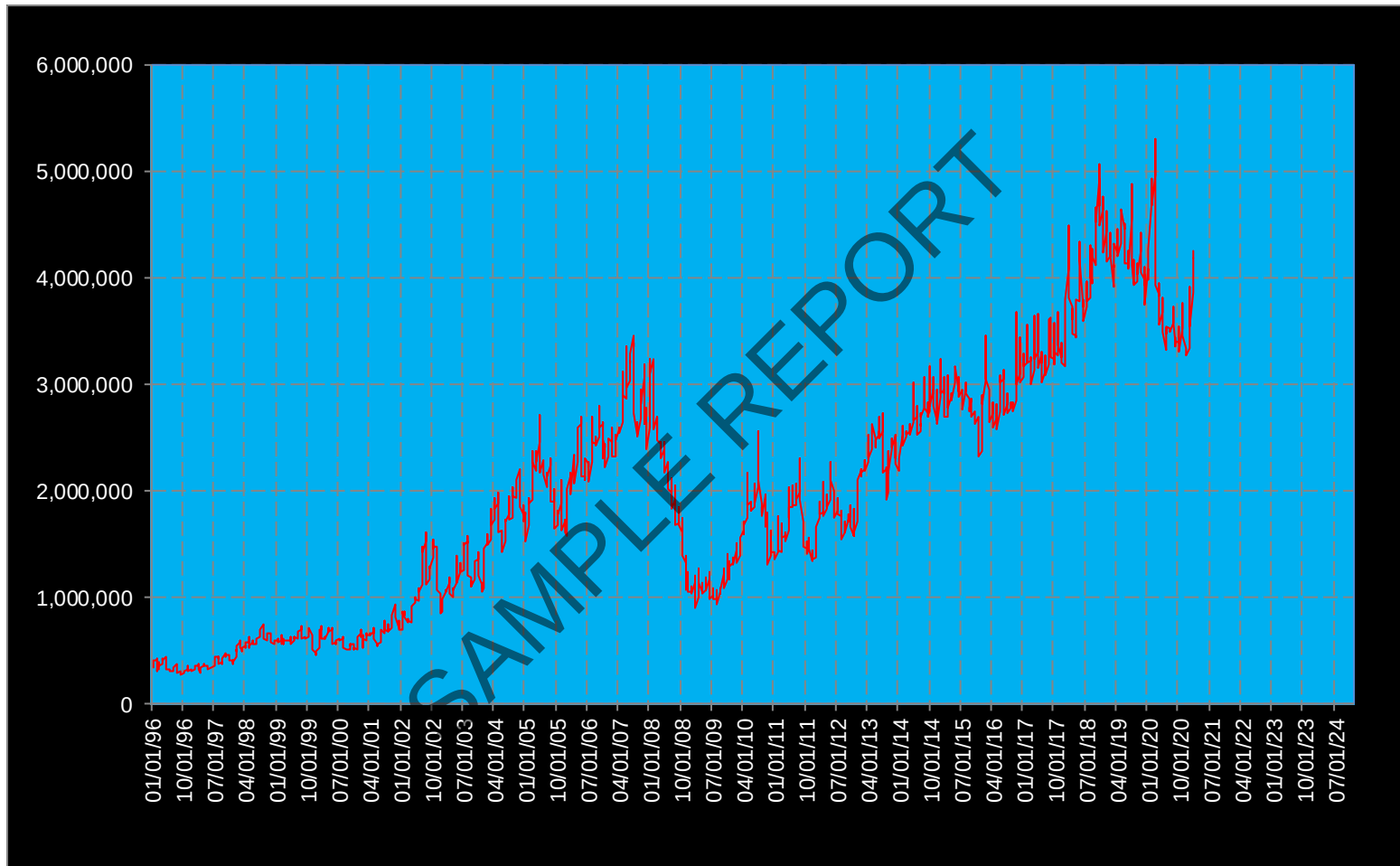
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Historical Total Shorts



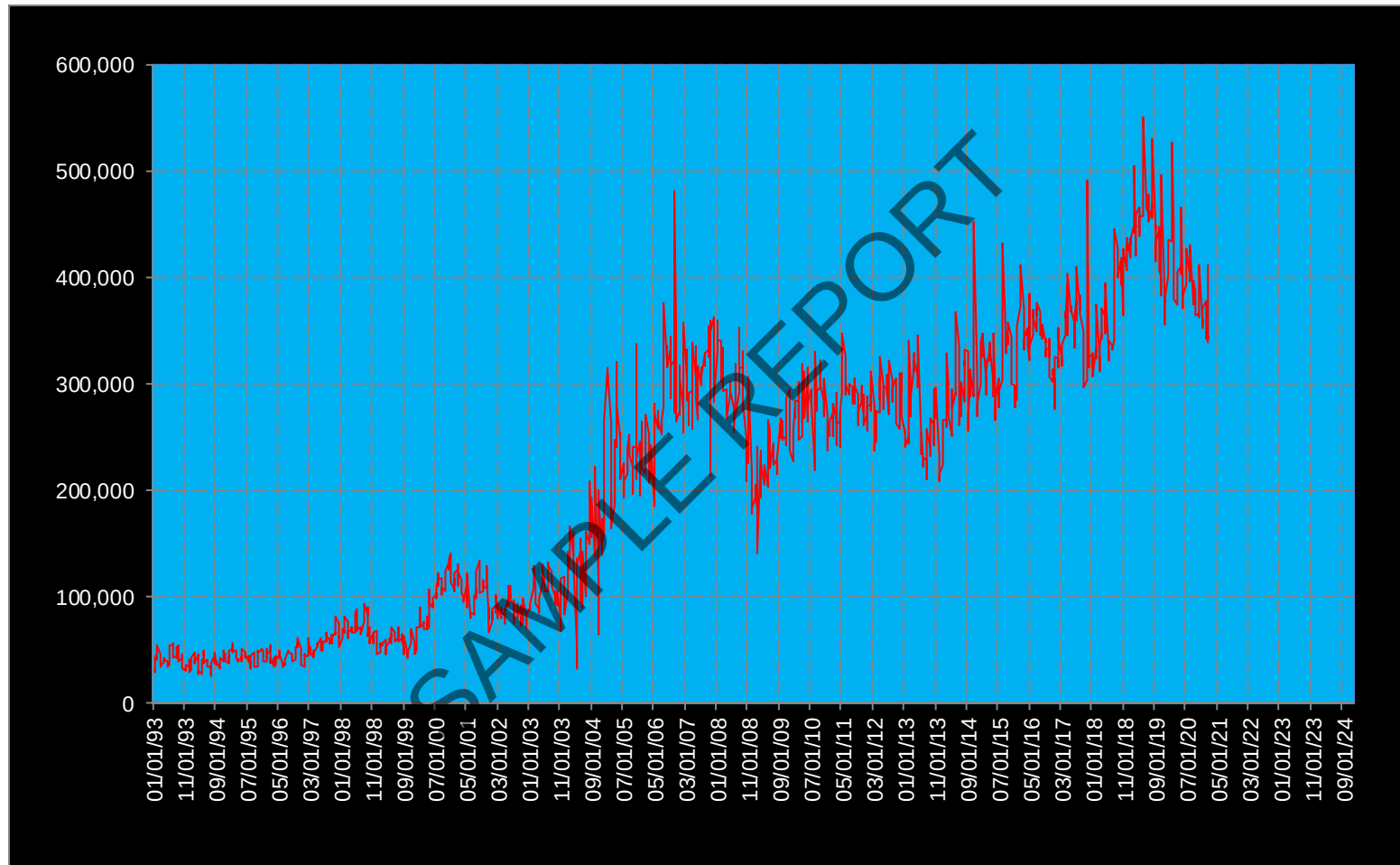
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Historical Total Shorts



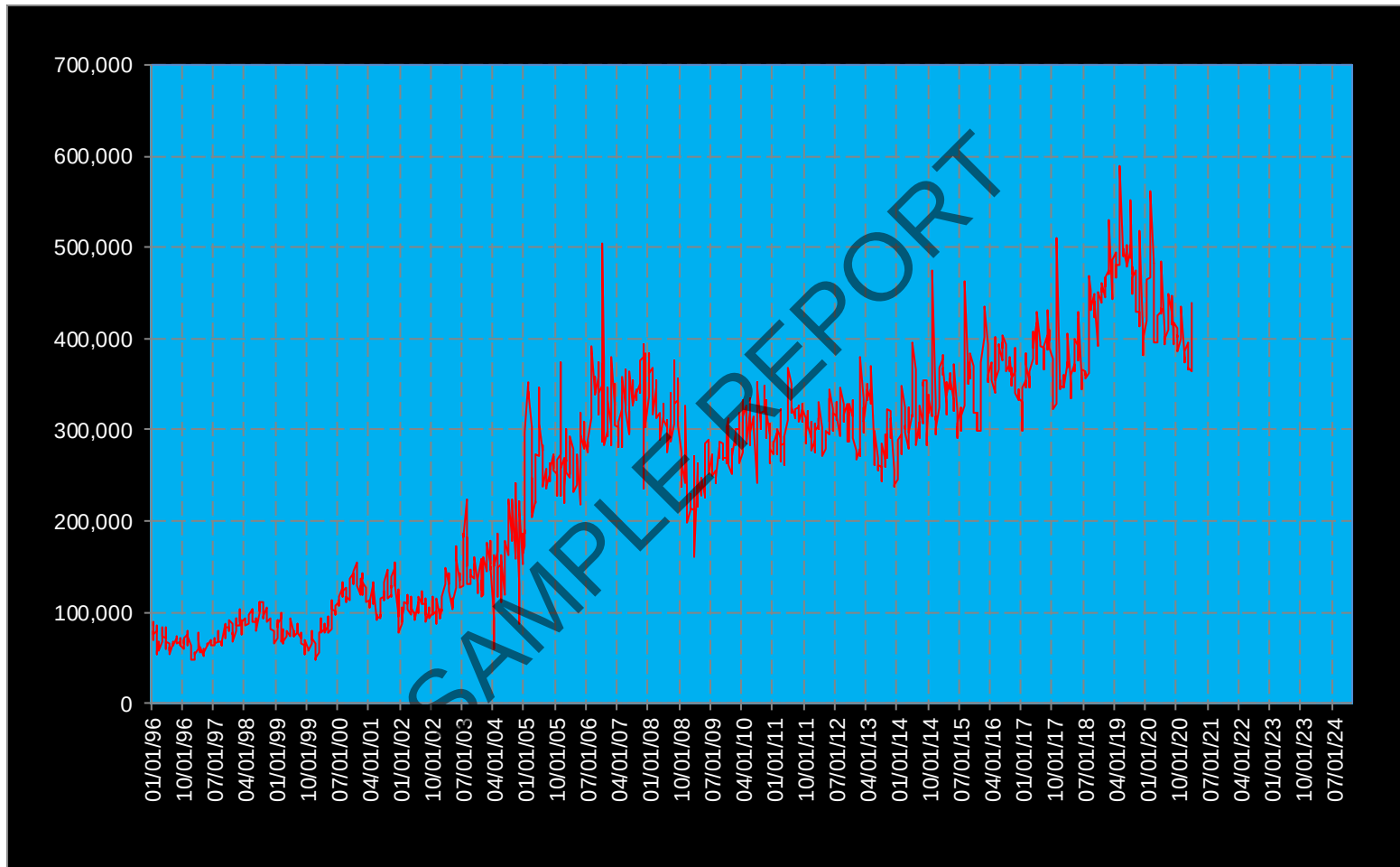
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Historical Non-Reportable Longs



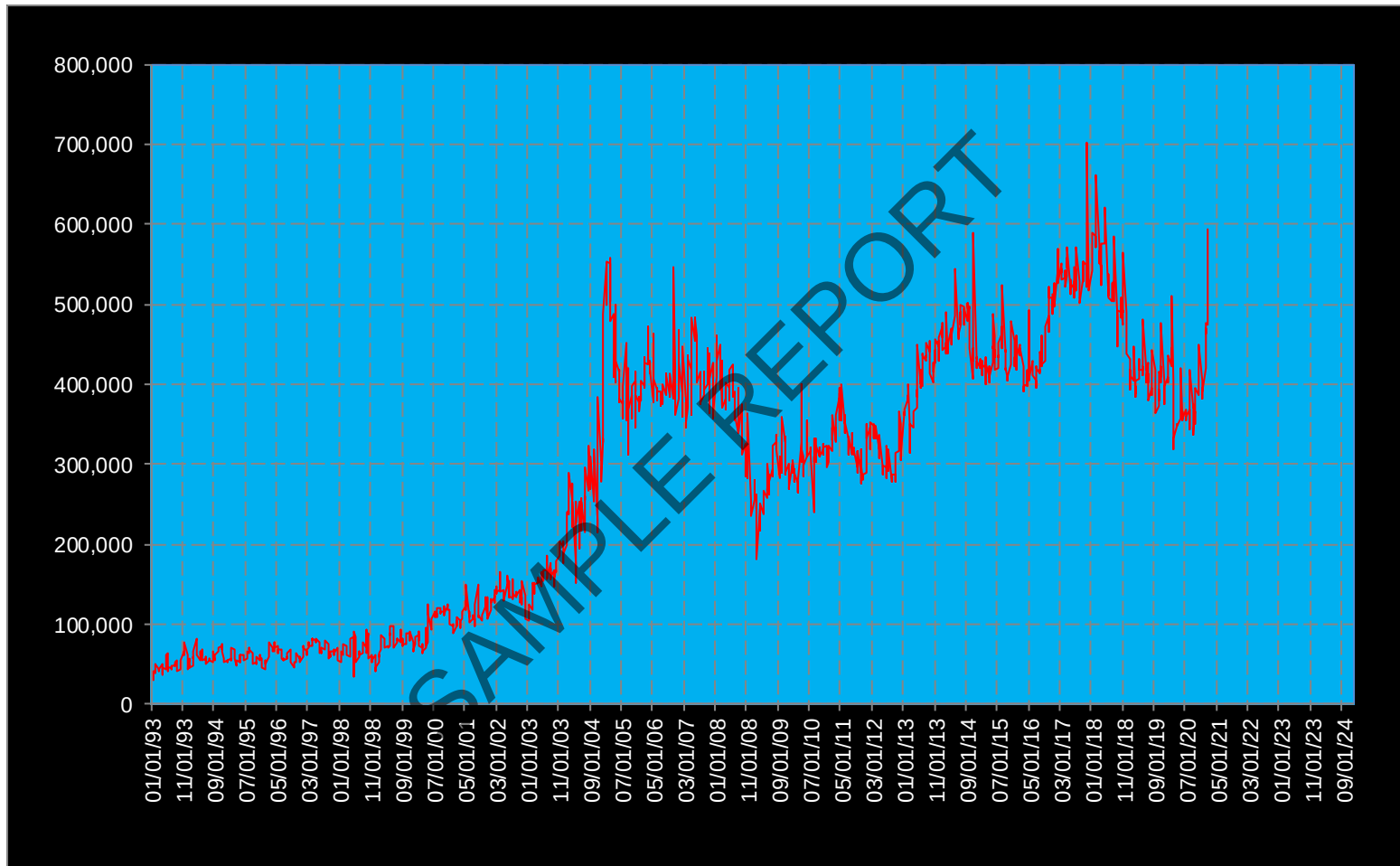
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Historical Non-Reportable Longs



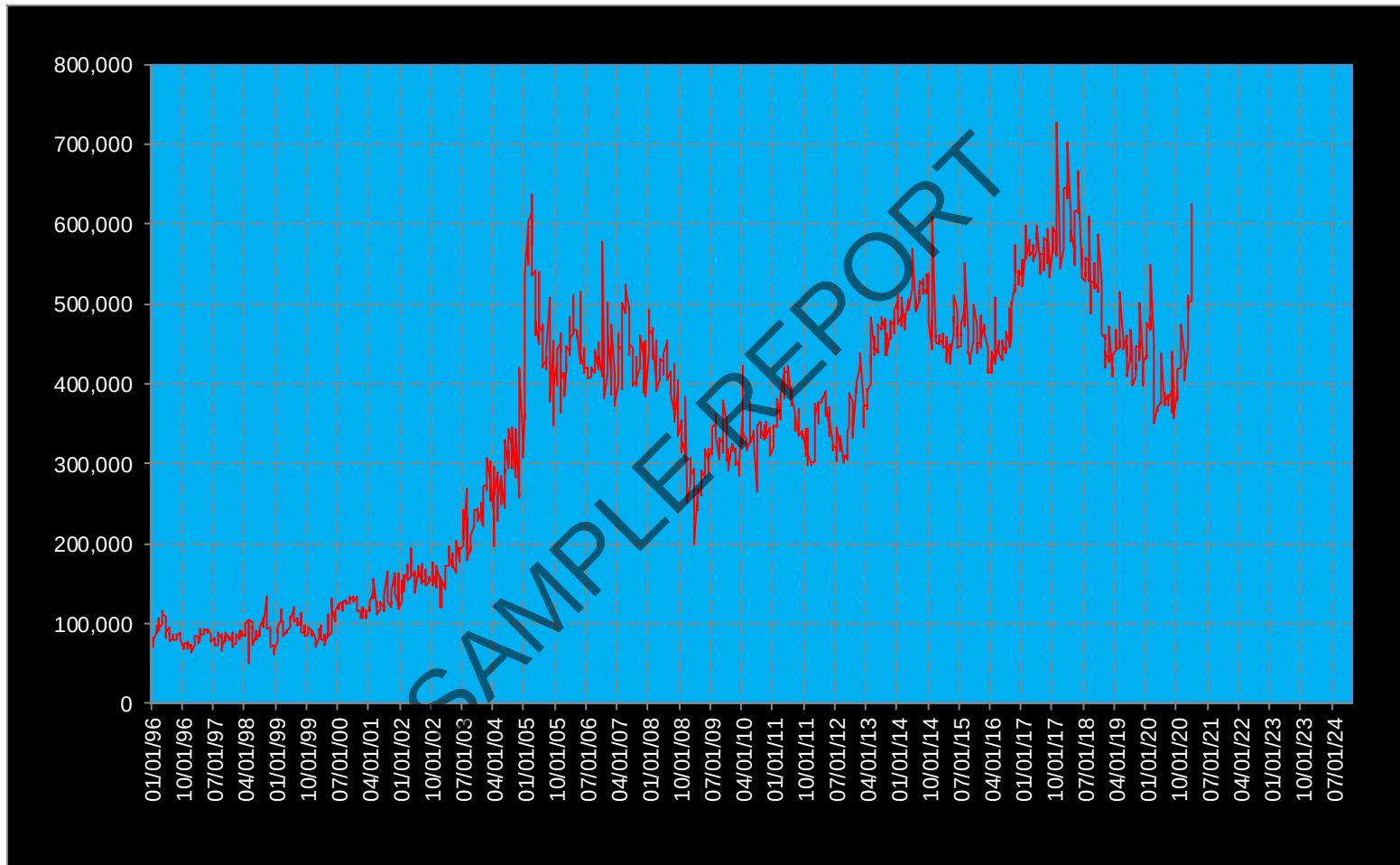
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Historical Non-Reportable Shorts



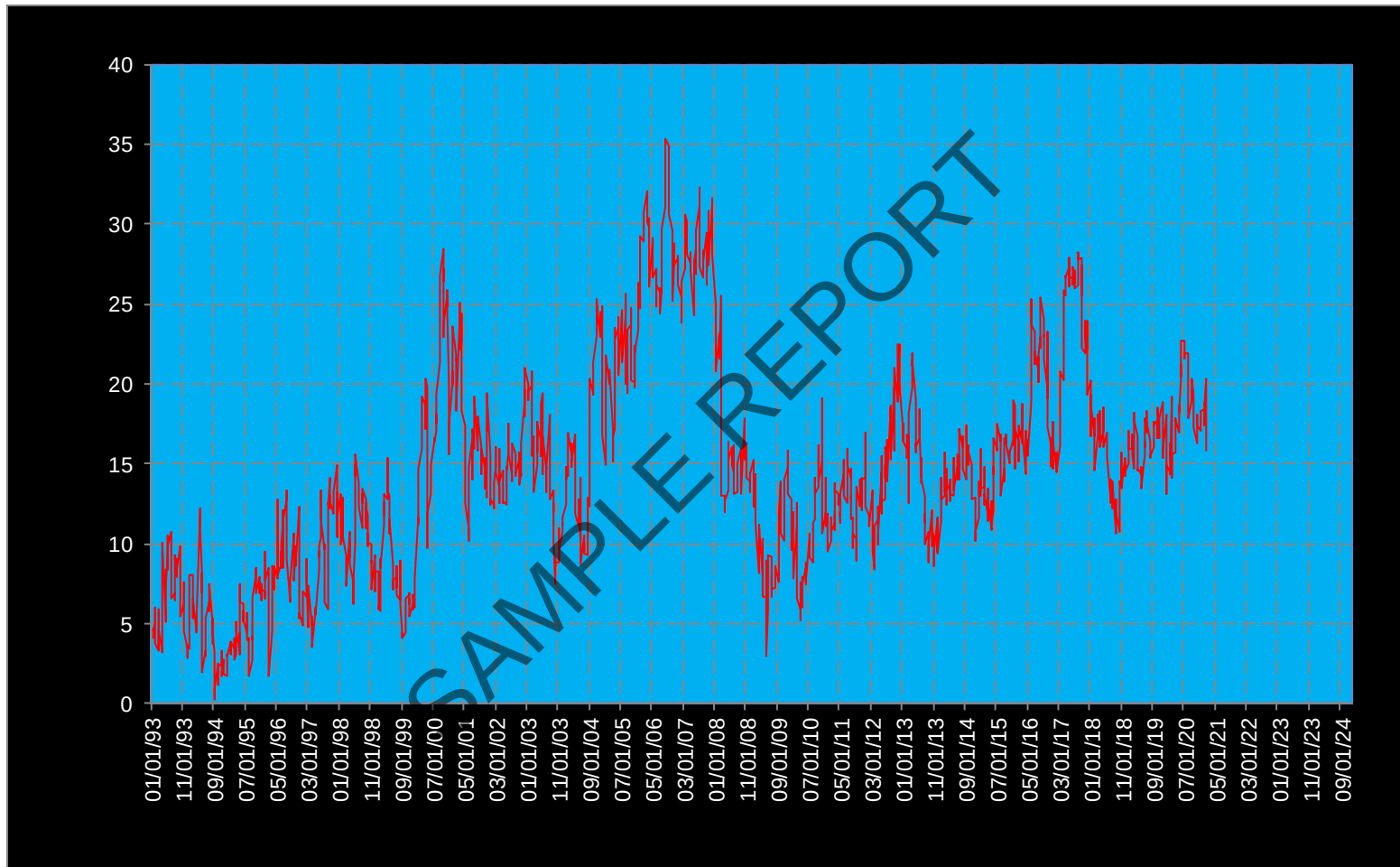
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Historical Non-Reportable Shorts



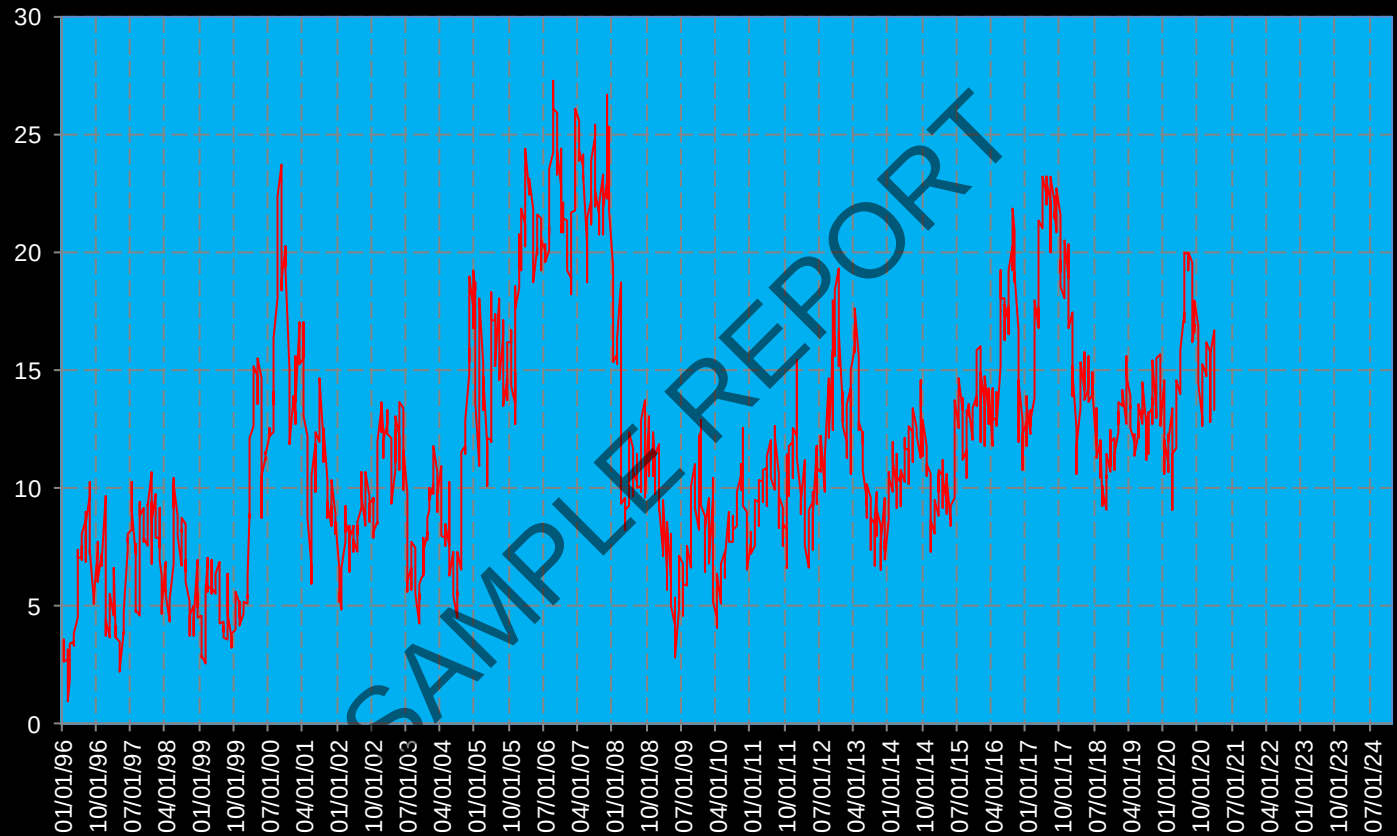
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Historical Percent of Open Interest - Non-Commercial Longs



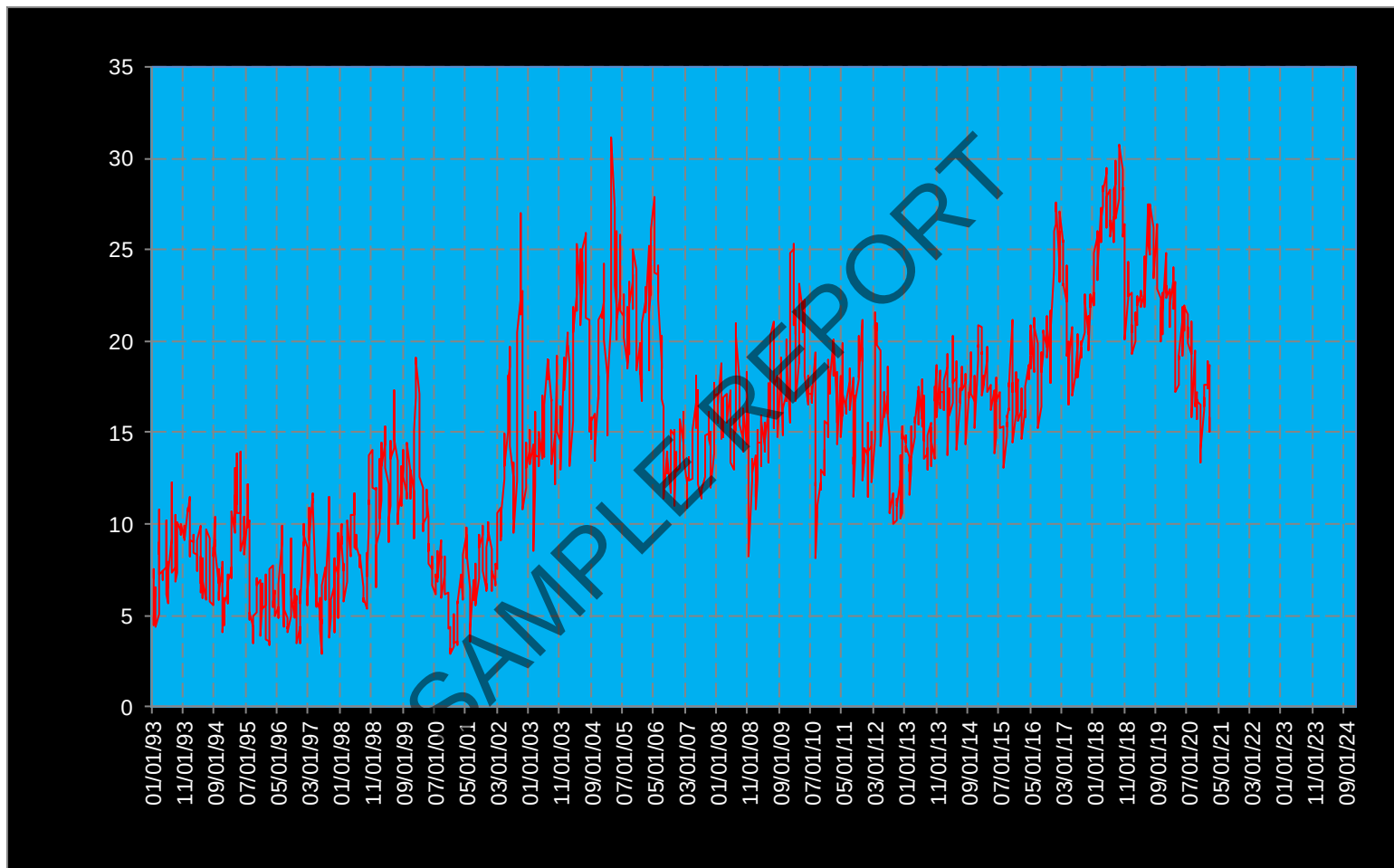
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Historical Percent of Open Interest - Non-Commercial Longs



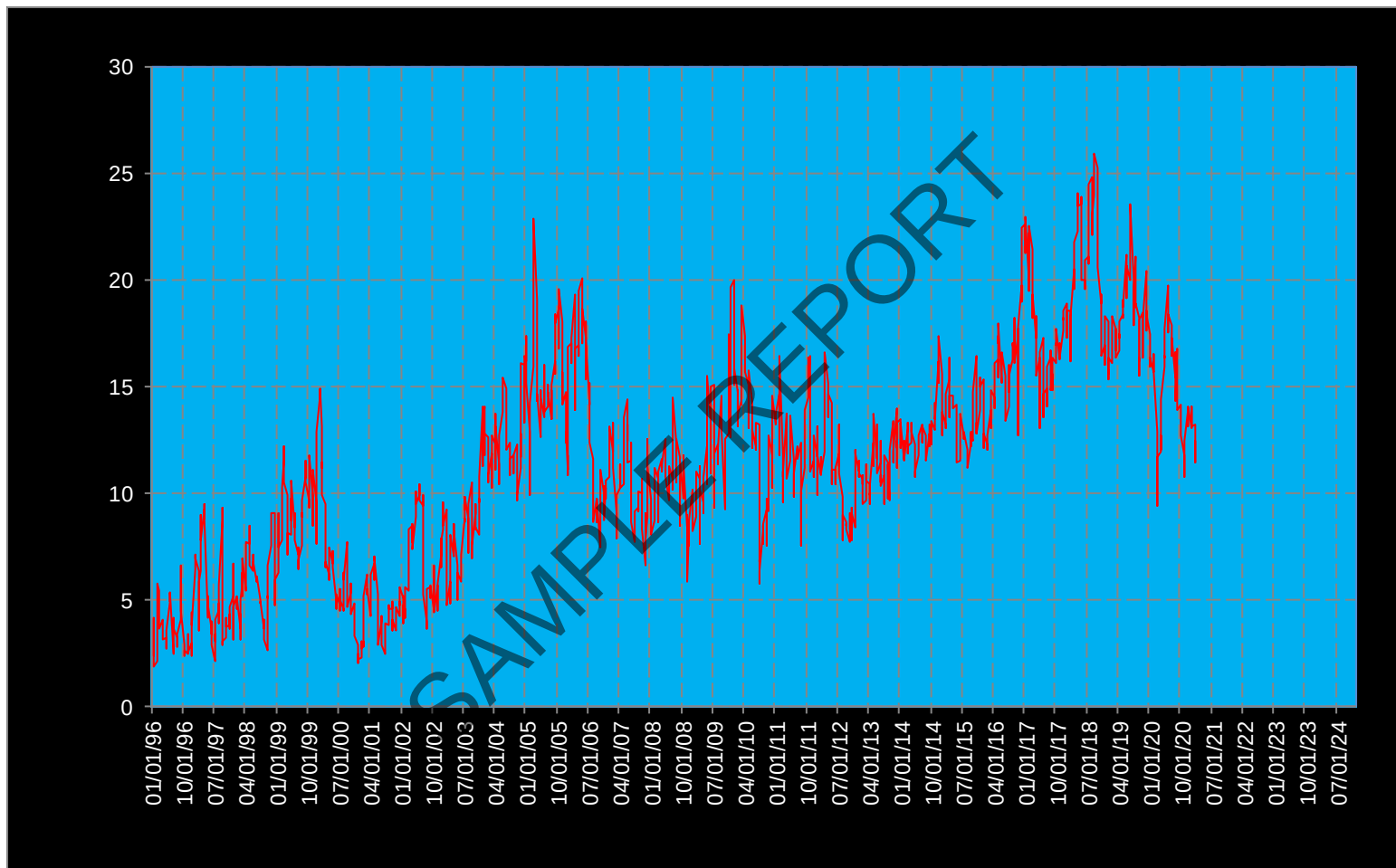
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Historical Percent of Open Interest - Non-Commercial Shorts



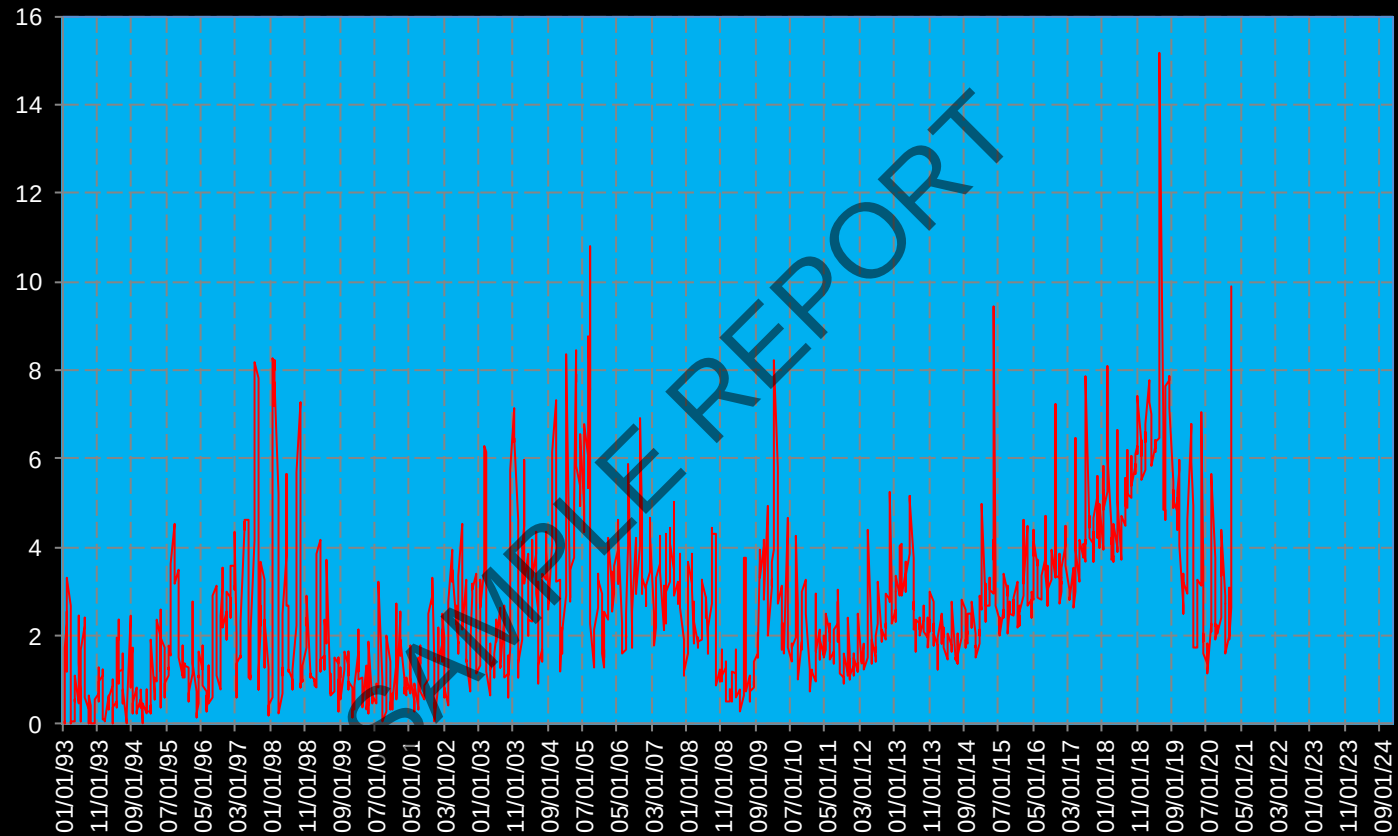
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Historical Percent of Open Interest - Non-Commercial Shorts



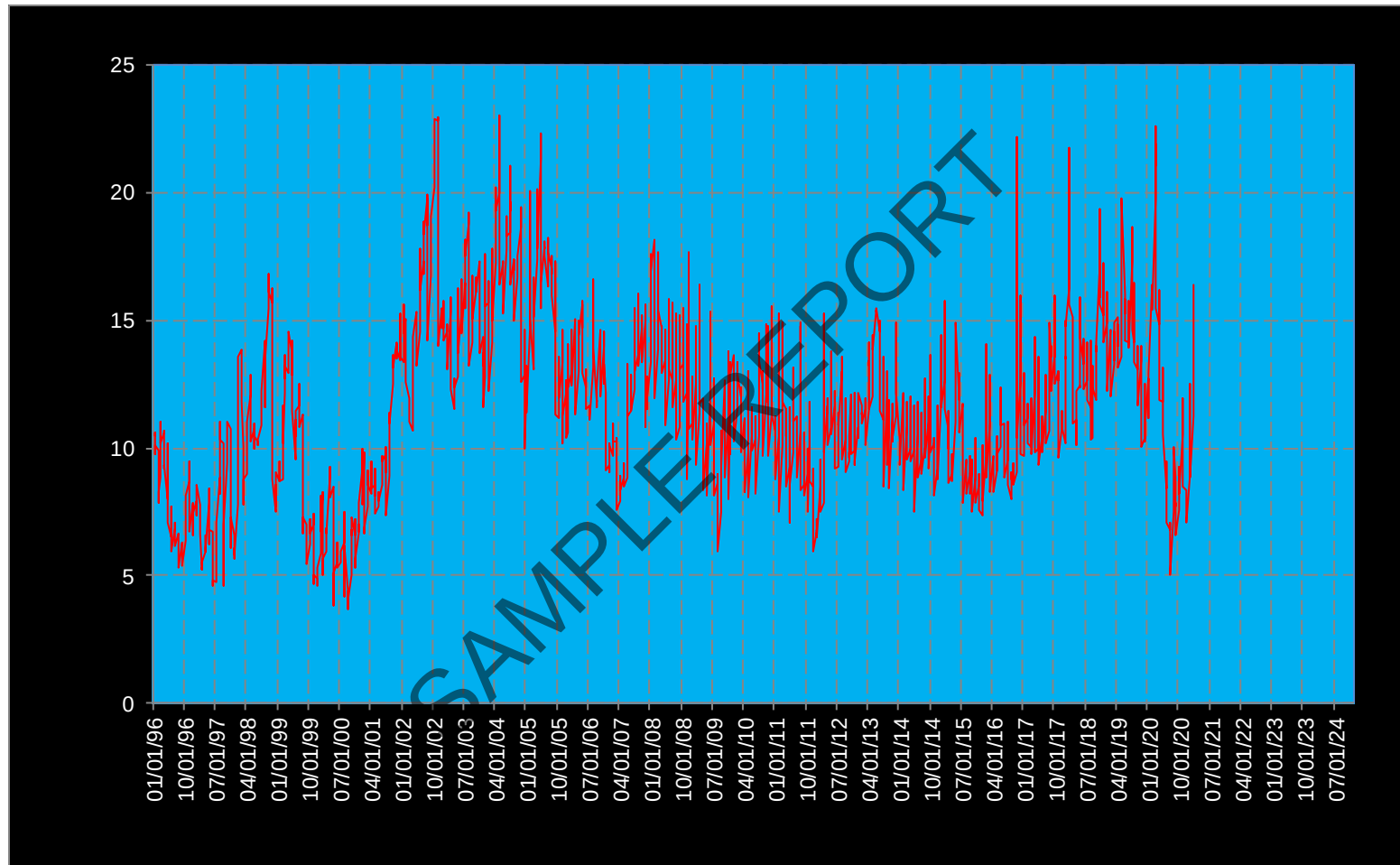
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Historical Percent of Open Interest - Non-Commercial Spreads



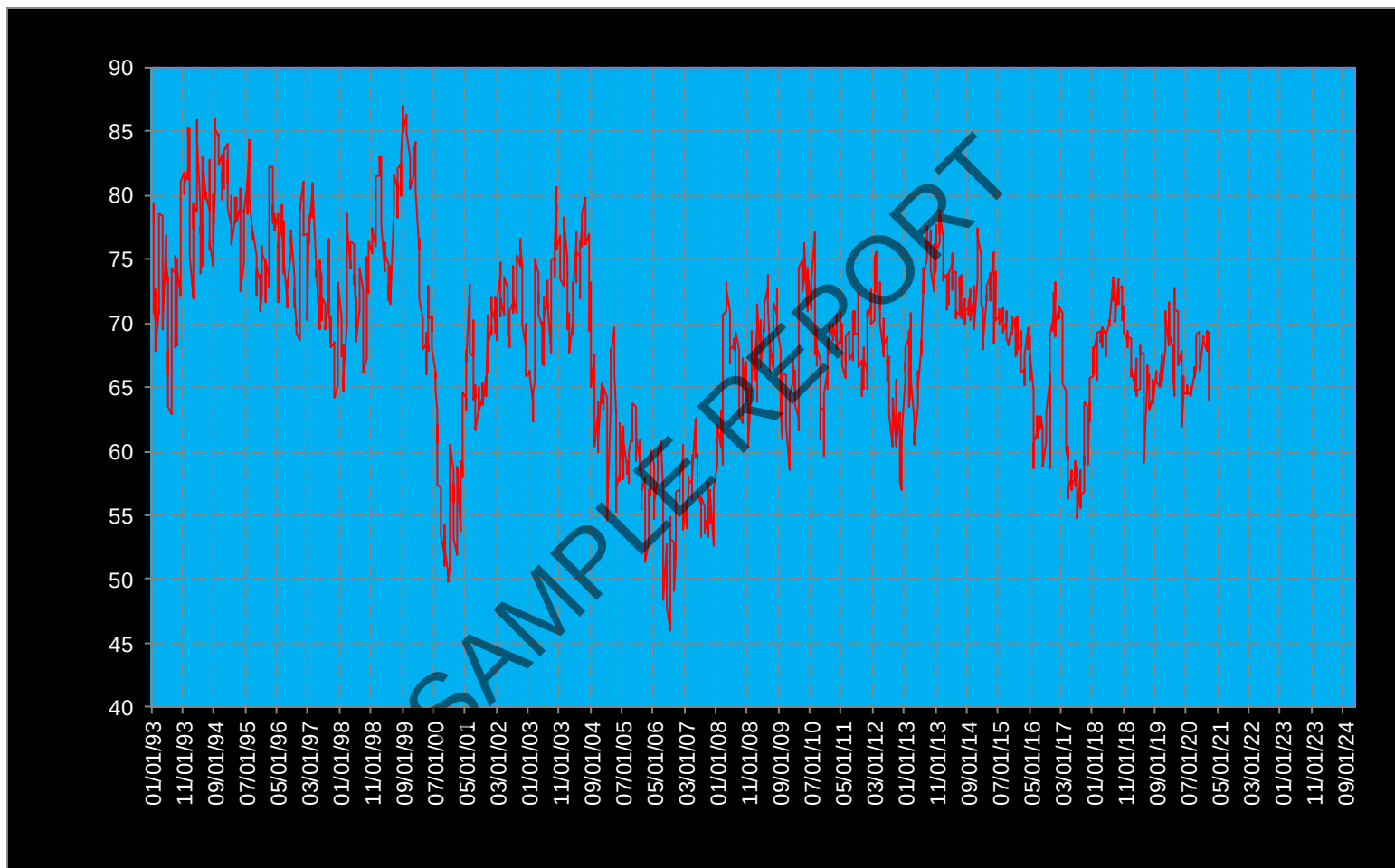
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Historical Percent of Open Interest - Non-Commercial Spreads



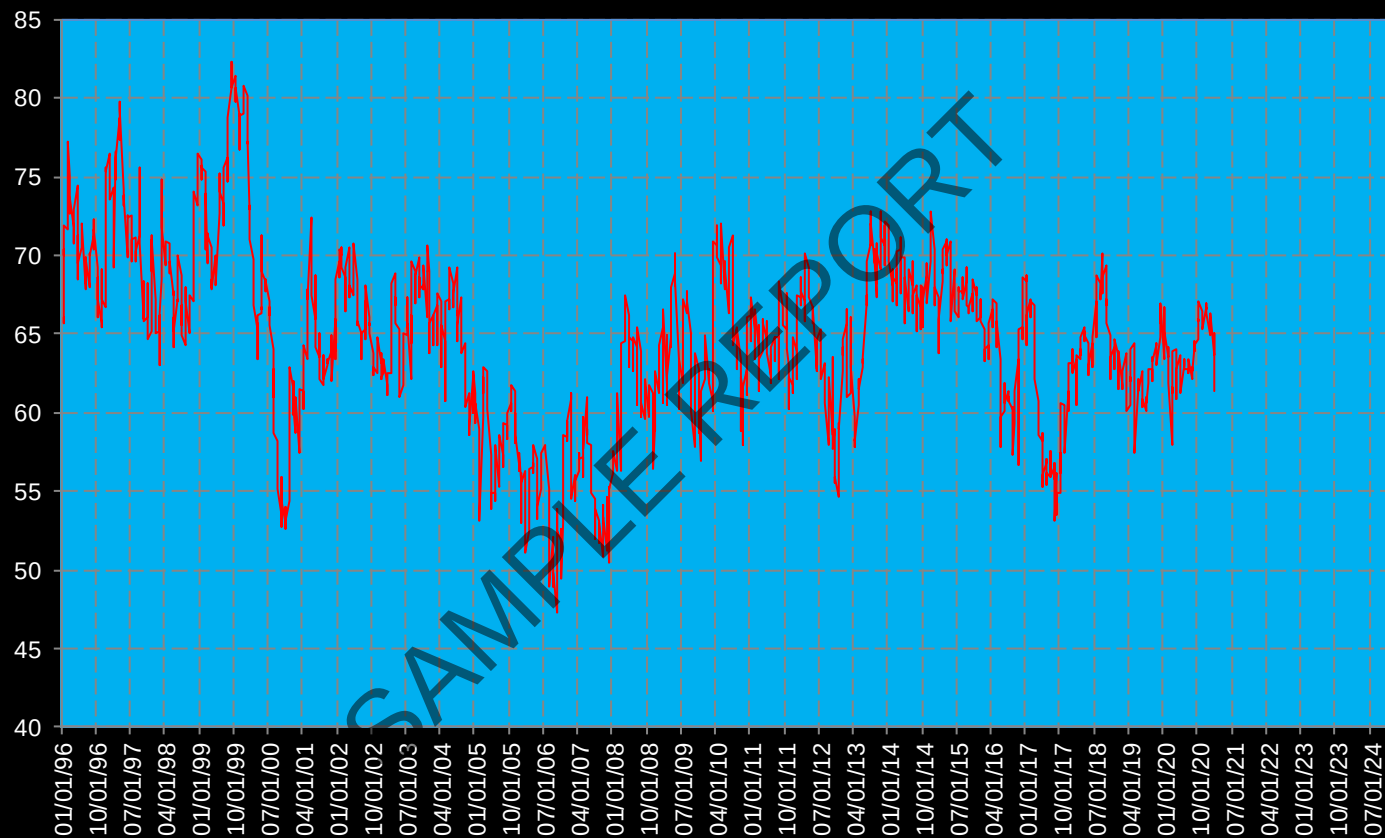
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Historical Percent of Open Interest - Commercial Longs



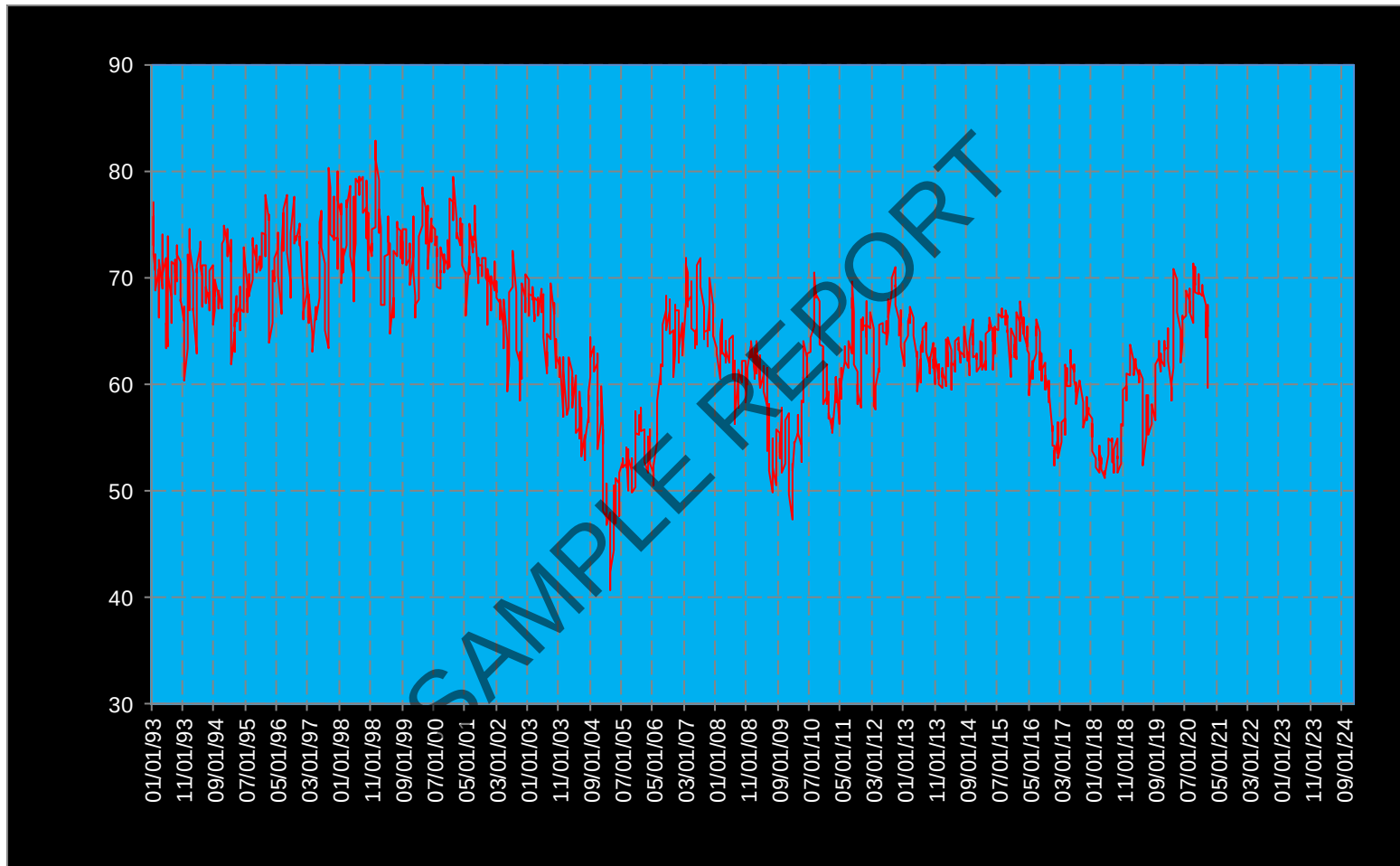
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Historical Percent of Open Interest - Commercial Longs



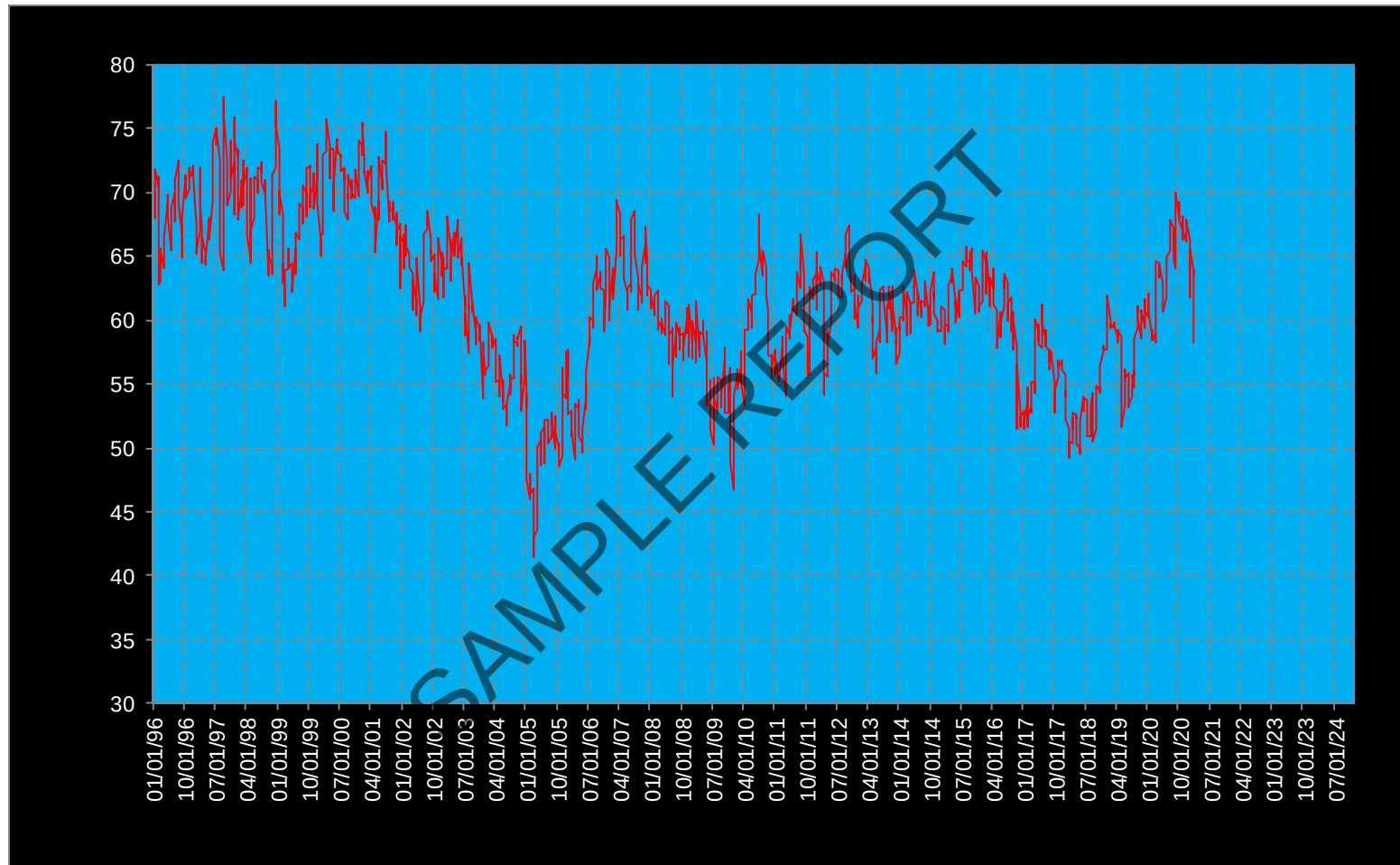
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Historical Percent of Open Interest - Commercial Shorts



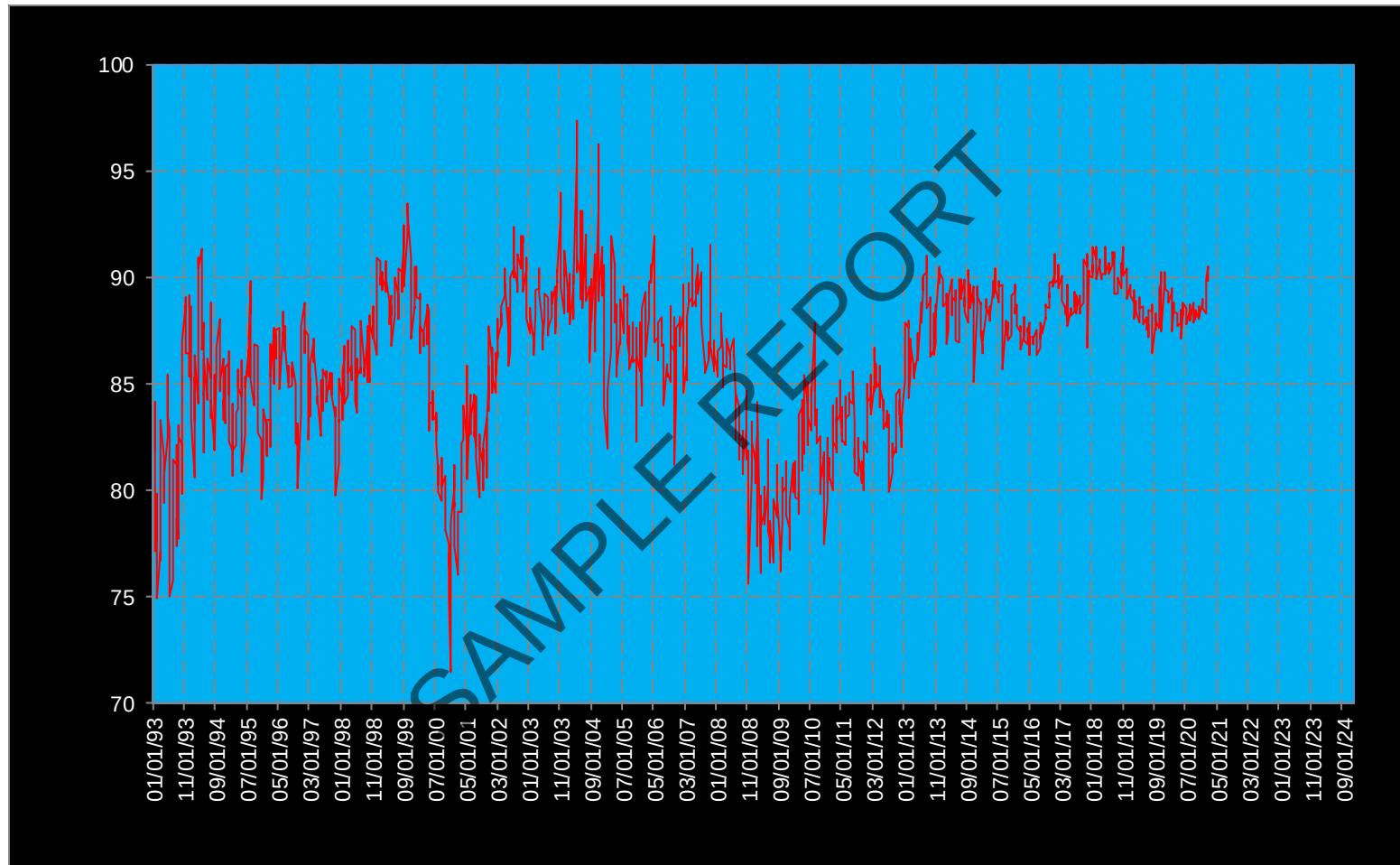
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Historical Percent of Open Interest - Commercial Shorts



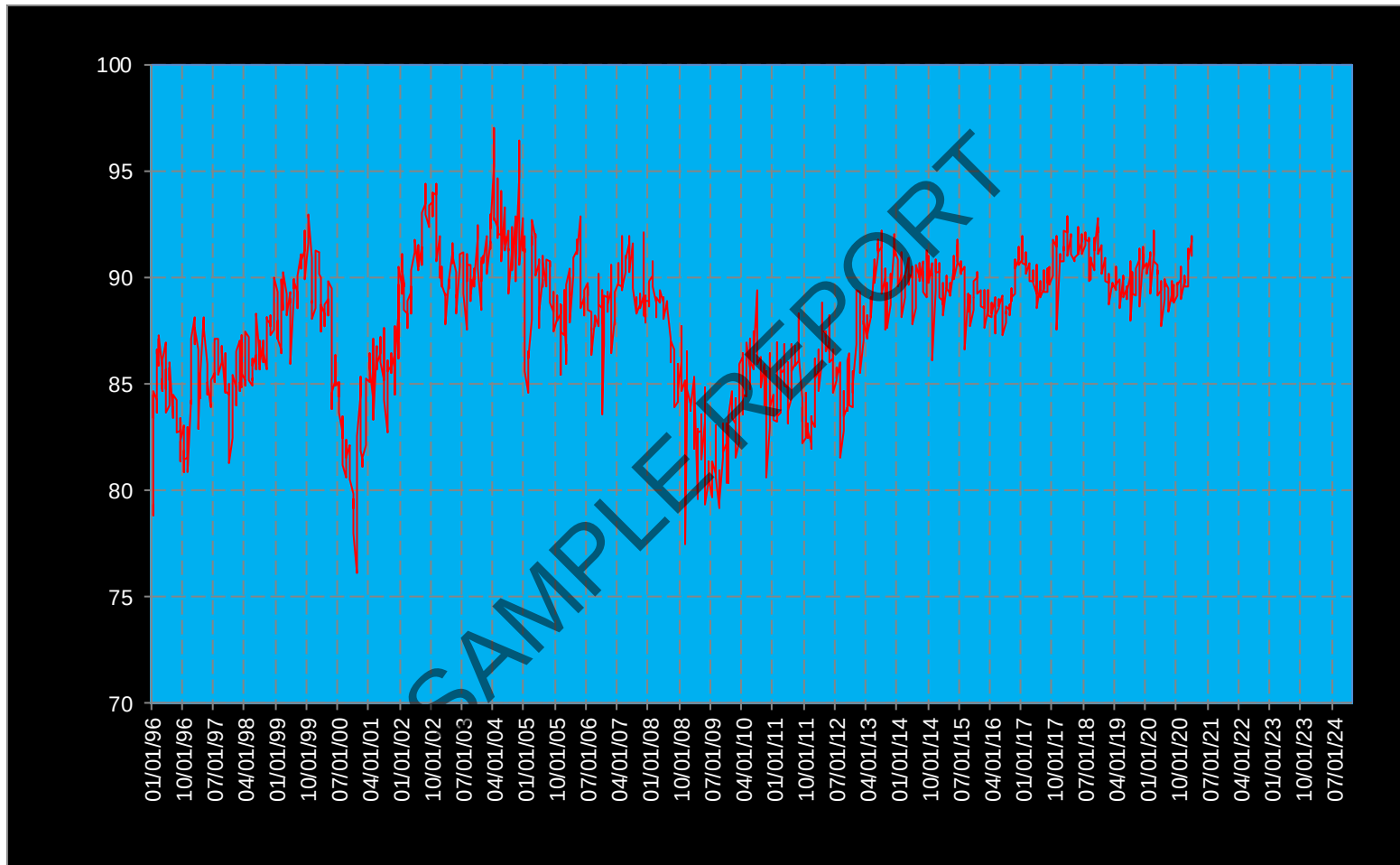
Futures Only - US 10-Year Note

Historical Percent of Open Interest - Reportable Total Longs



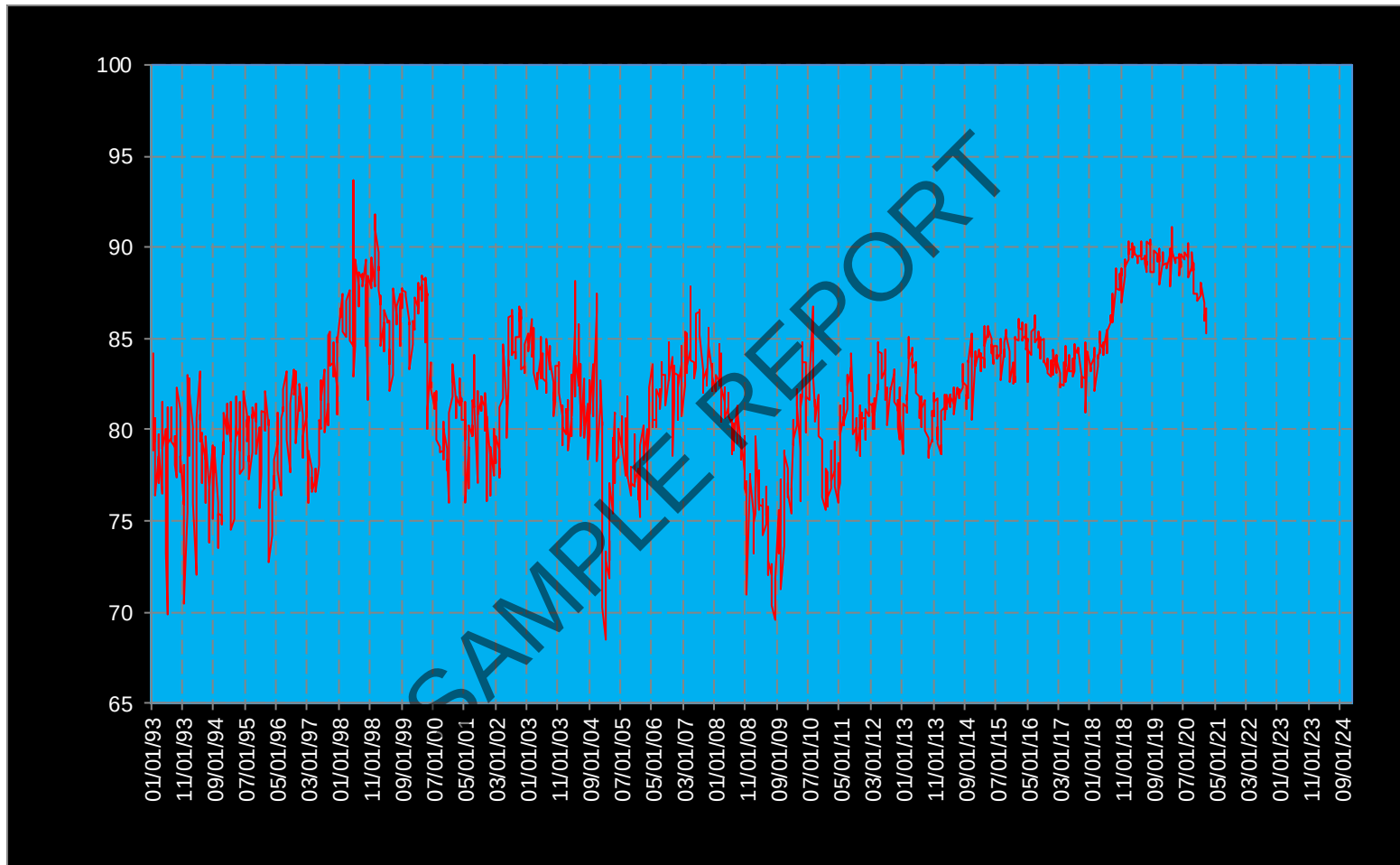
Futures & Options - US 10-Year Note

Historical Percent of Open Interest - Reportable Total Longs



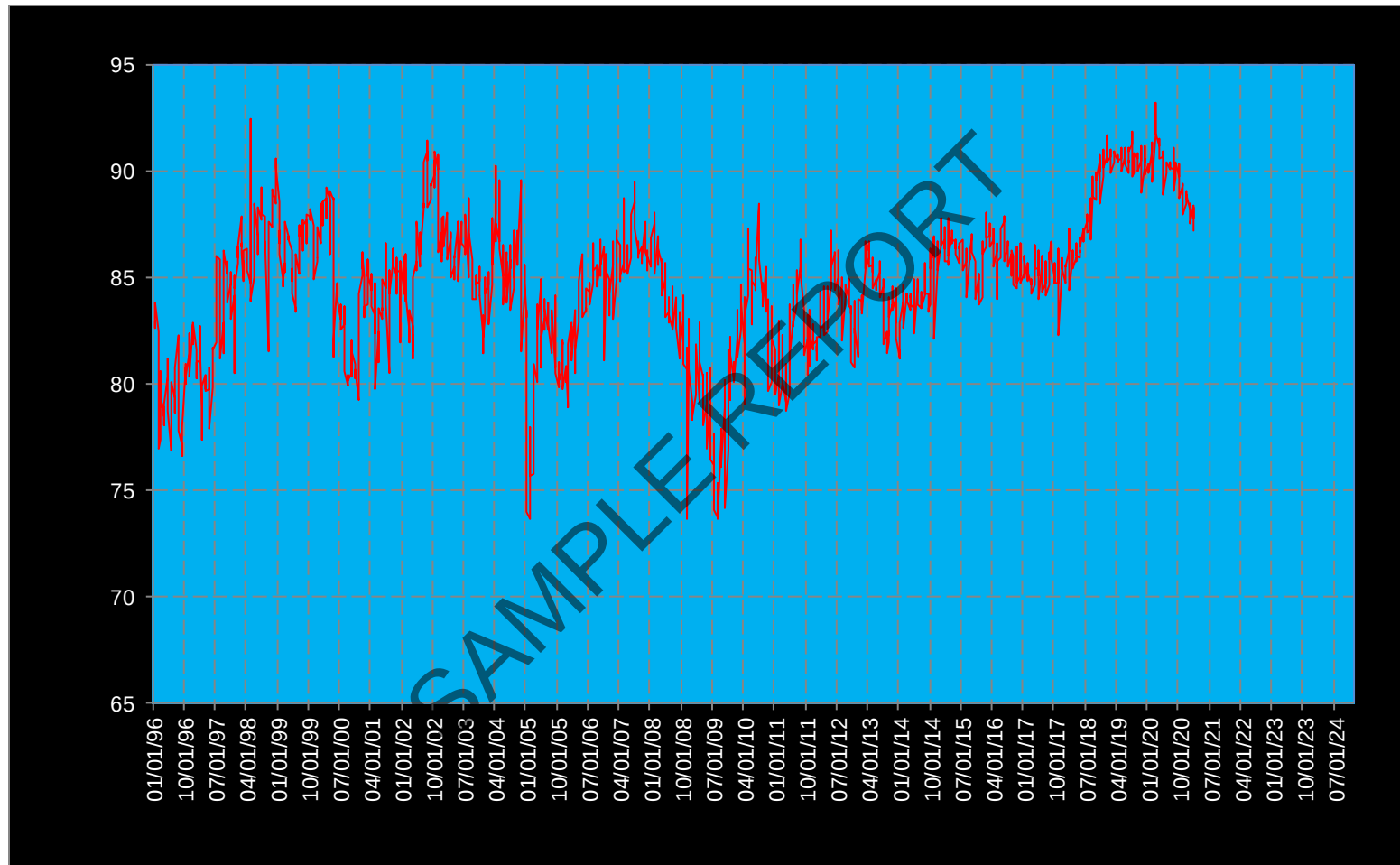
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Historical Percent of Open Interest - Reportable Total Shorts



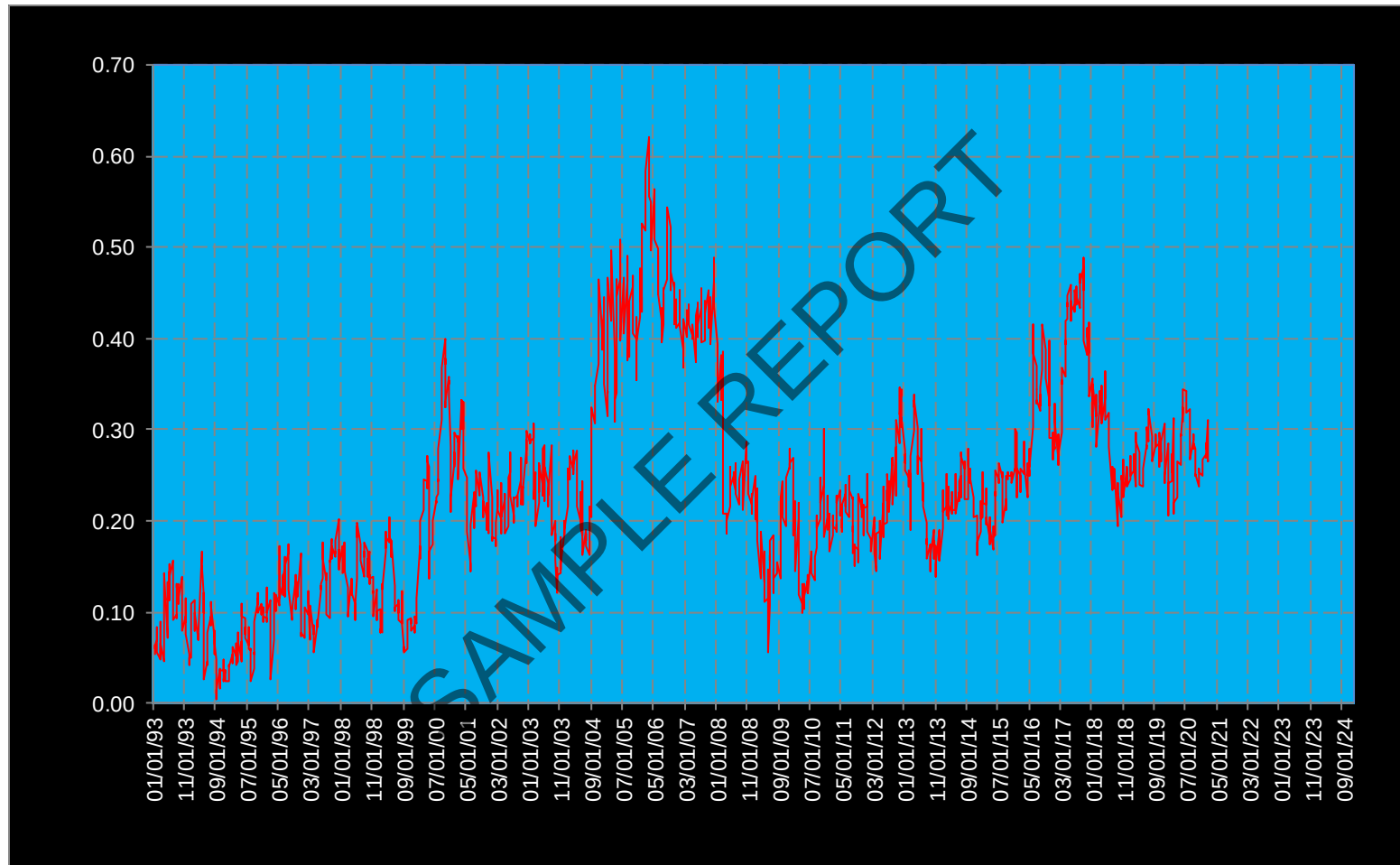
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Historical Percent of Open Interest - Reportable Total Shorts



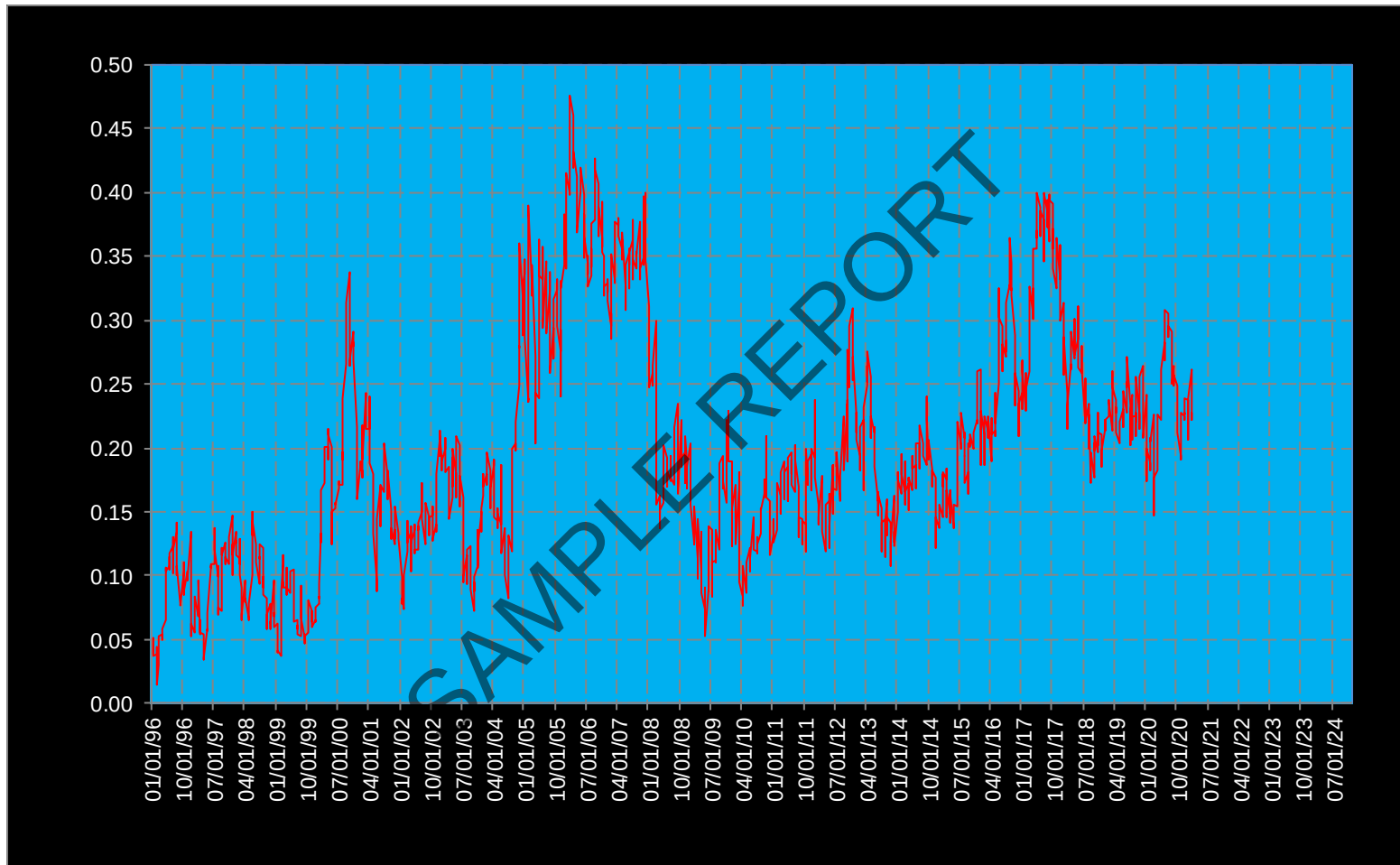
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Historical Non Commercial Long / Commercial Short Ratio



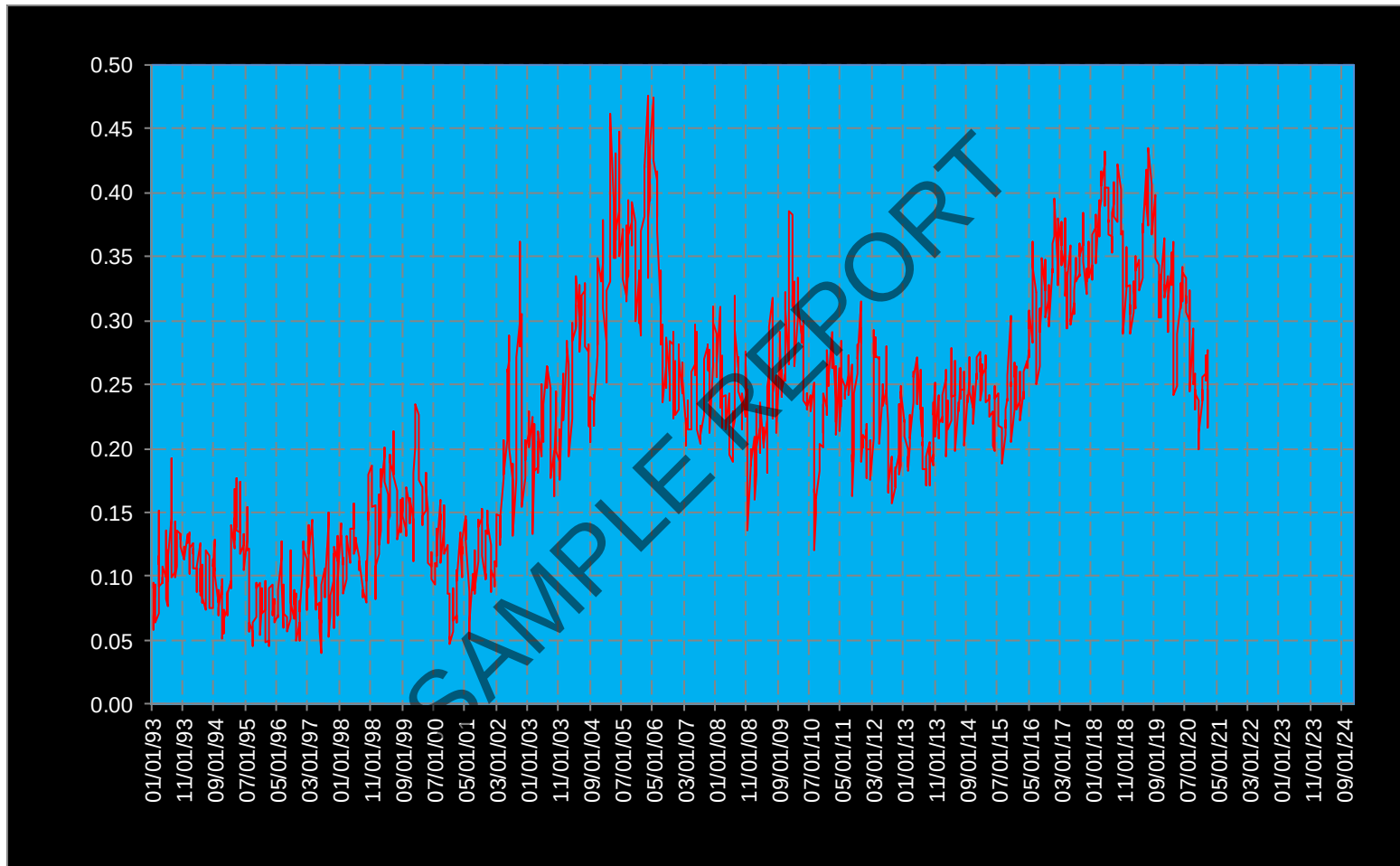
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Historical Non Commercial Long / Commercial Short Ratio



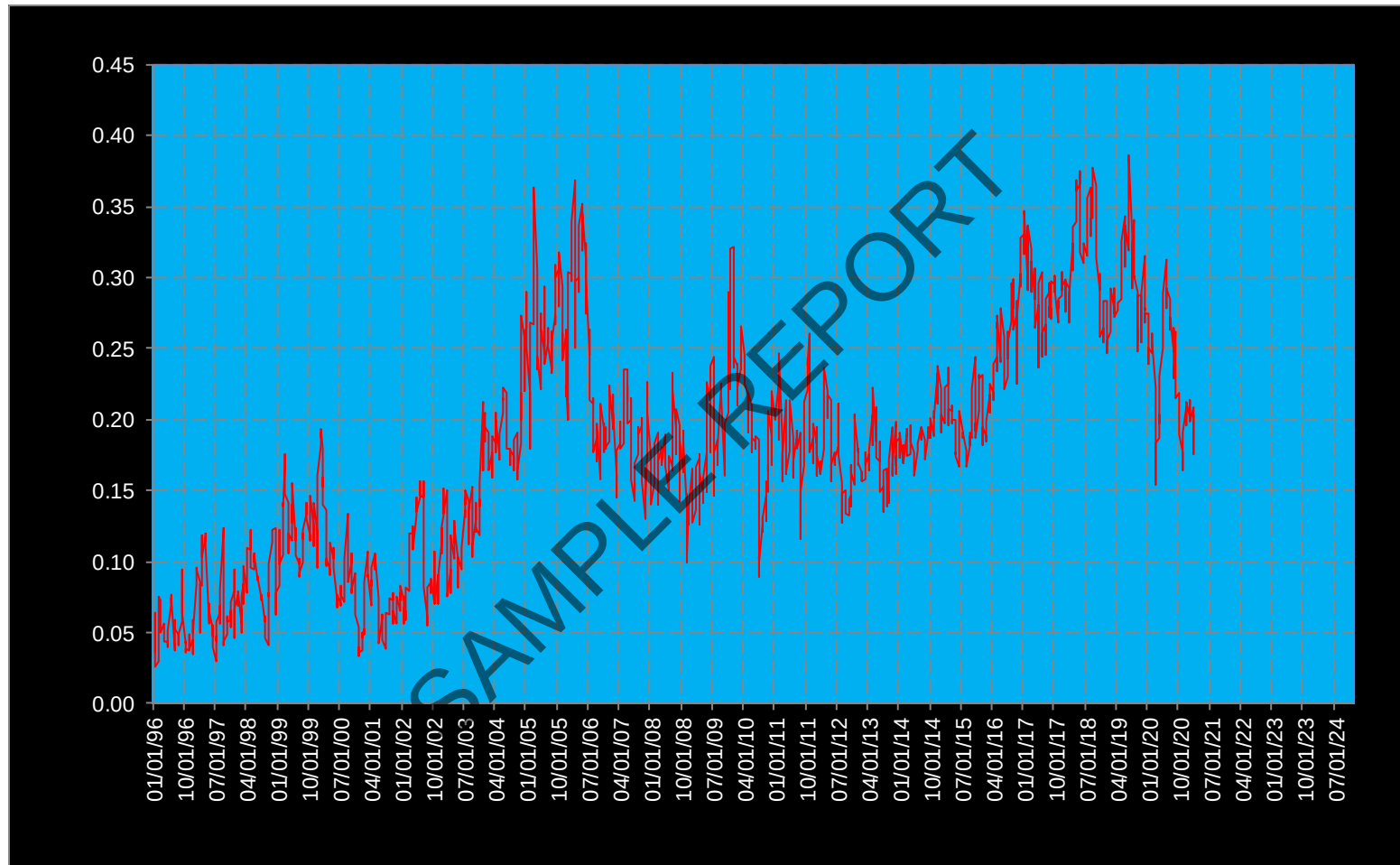
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Historical Non Commercial Short / Commercial Long Ratio



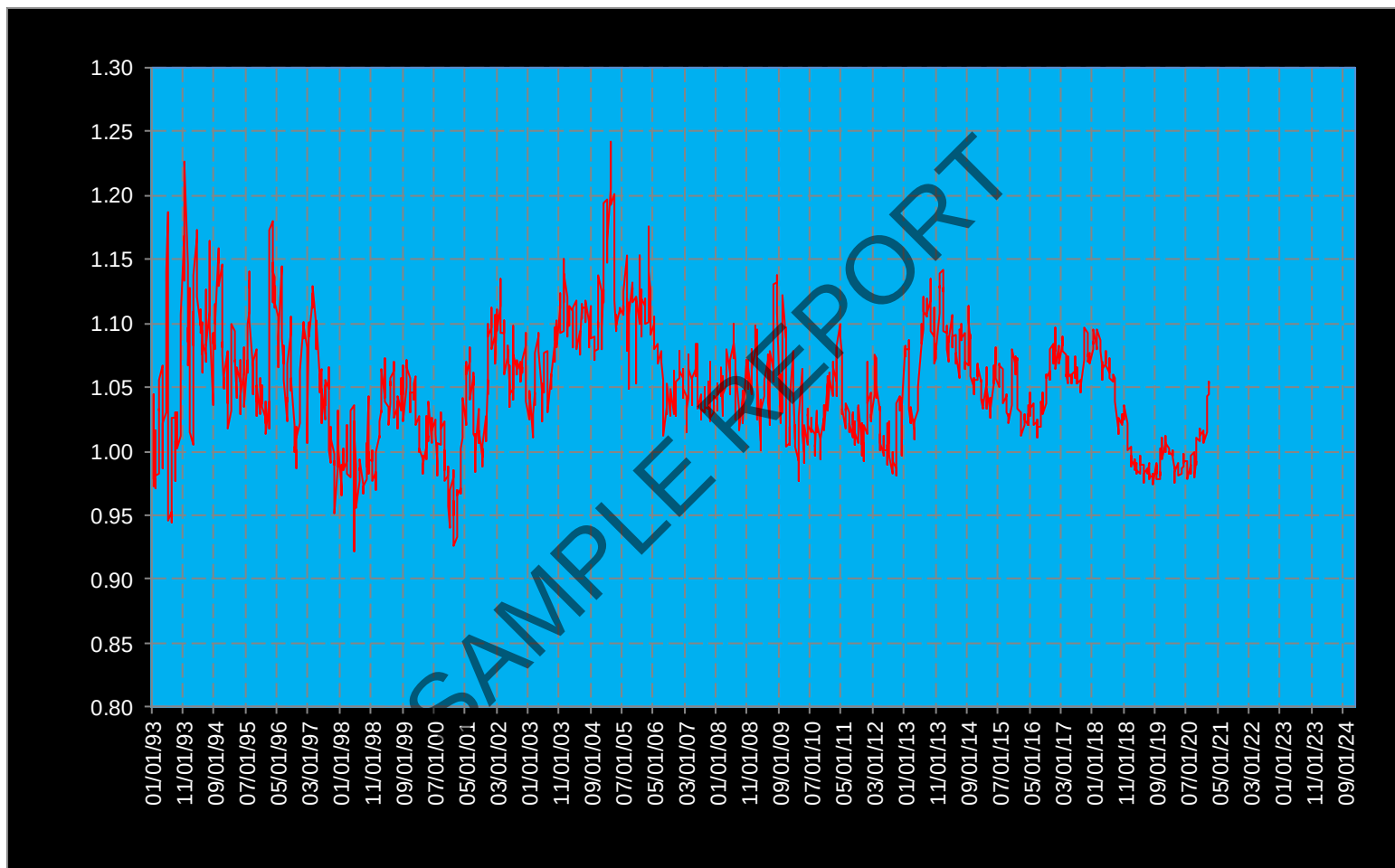
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Historical Non Commercial Short / Commercial Long Ratio



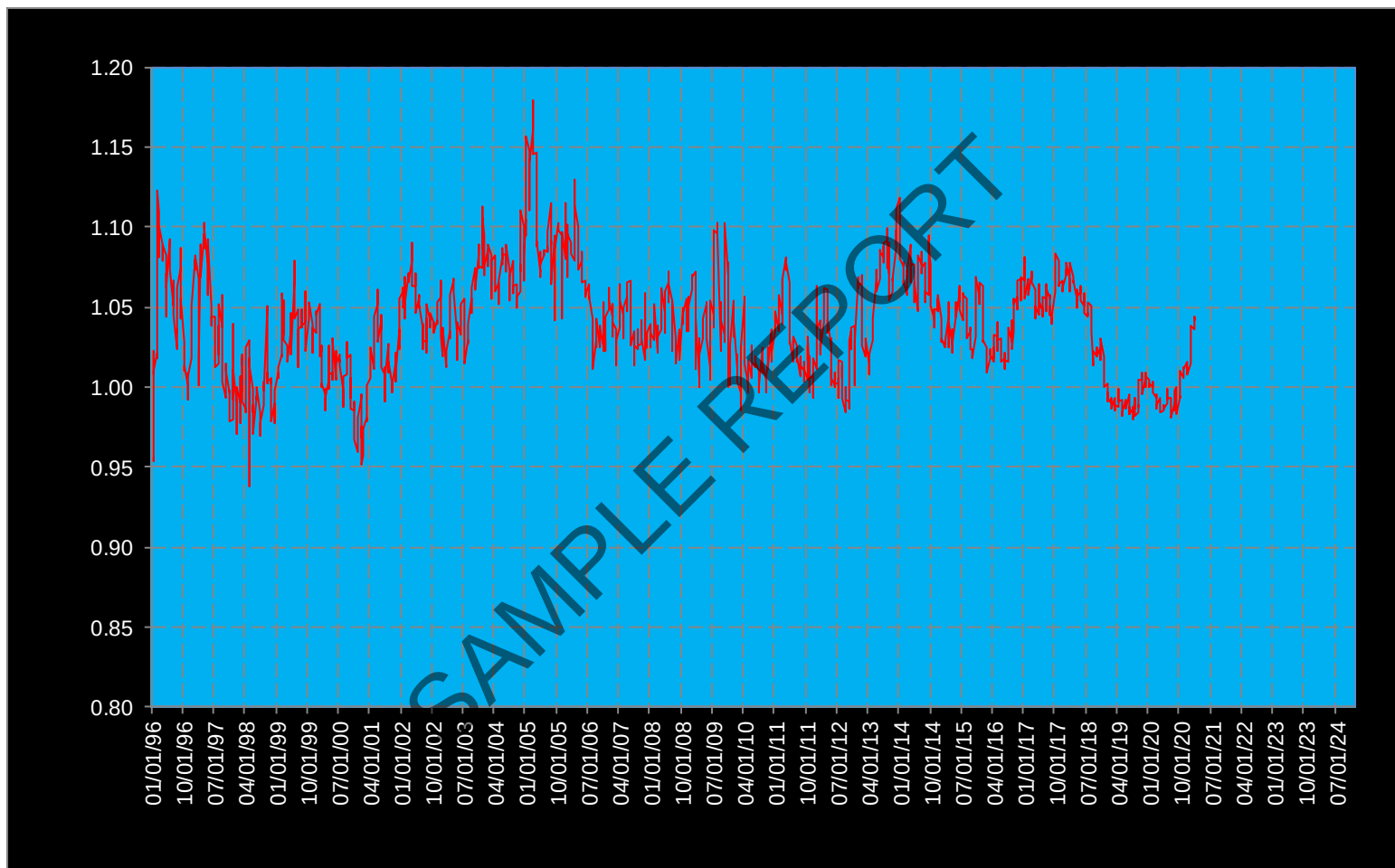
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Historical Total Long / Total Short Ratio



Futures & Options - US 10-Year Note

Historical Total Long / Total Short Ratio



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