



CFTC "Traders in Financial Futures" Report with Derived Net Changes- 12/03/10

(Encompassing trade through Tuesday, 11/30/10)

| | Dealer/Interm.** | | Institutional*** | | Leveraged Fund**** | | "Other" Parties | | Small Traders***** | | Total Open Interest | OI Chng* |
|------------------------------------|------------------|-----------|------------------|-----------|--------------------|-----------|-----------------|-----------|--------------------|-----------|---------------------|----------|
| | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | | |
| Currencies | | | | | | | | | | | | |
| <i>Canadian \$\$\$</i> | (48,552) | 617 | 76 | 683 | 22,323 | (3,471) | 2,603 | (233) | 23,549 | 2,403 | 110,532 | -4.1% |
| <i>Swiss Franc</i> | (12,172) | 163 | 1,338 | 616 | 5,399 | (1,667) | (500) | 0 | 5,935 | 888 | 46,808 | 8.3% |
| <i>British Pound</i> | 9,289 | 13,640 | (9,991) | 3,989 | 10,782 | (14,476) | (8,097) | 1,268 | (1,983) | (4,421) | 98,723 | -5.4% |
| <i>Japanese Yen</i> | (48,186) | (1,857) | 28,780 | 1,431 | 11,126 | 1,127 | 14,718 | 1,427 | (6,438) | (2,128) | 148,921 | 2.6% |
| <i>Euro Currency</i> | 5,554 | 149 | 1,987 | (1,373) | (13,836) | 12,258 | (618) | (7,072) | 6,913 | (3,961) | 292,460 | 15.1% |
| <i>Aussie Dollar</i> | (57,209) | 5,387 | 15,880 | (553) | 27,016 | (5,186) | (258) | 1,088 | 14,572 | (736) | 129,669 | 0.4% |
| <i>Russian Ruble</i> | (16,275) | (55) | 0 | 0 | 7,269 | (48) | 1,250 | 0 | 7,756 | 103 | 43,487 | 3.9% |
| <i>Mex. Peso</i> | (102,876) | 10,500 | 21,675 | 1,506 | 91,522 | (10,864) | (14,499) | (693) | 4,178 | (449) | 134,618 | -10.7% |
| <i>Kiwi Dollar</i> | (18,112) | 3,173 | 125 | (254) | 15,495 | (2,783) | 436 | 255 | 2,056 | (391) | 27,575 | -11.0% |
| <i>US Dollar Index</i> | 8,356 | 485 | 963 | 199 | (12,218) | (746) | 629 | (263) | 2,270 | 326 | 35,522 | 2.5% |
| Equities - US & Foreign | | | | | | | | | | | | |
| <i>DJIA Combined</i> | (1,706) | 1,016 | (652) | (531) | 2,007 | 478 | (341) | (72) | 692 | (891) | 50,139 | -3.9% |
| <i>Mini Dow</i> | (3,412) | 2,031 | (1,305) | (1,063) | 4,015 | 959 | (681) | (145) | 1,383 | (1,782) | 100,277 | -3.9% |
| <i>S&P Combined</i> | (256,208) | (2,963) | 282,278 | (1,470) | (48,644) | 8,692 | (9,886) | 827 | 32,461 | (5,085) | 1,062,033 | 0.5% |
| <i>S&P 500 Big</i> | (157,263) | 2,549 | 97,710 | 306 | 15,630 | (3,832) | (1,915) | 736 | 45,839 | 243 | 446,185 | -1.3% |
| <i>S&P 500 Mini</i> | (494,722) | (27,556) | 922,839 | (8,881) | (321,370) | 62,623 | (39,859) | 451 | (66,888) | (26,635) | 3,079,242 | 1.9% |
| <i>S&P 400 Mini</i> | (9,572) | 1,192 | 9,187 | (690) | (9,457) | (2,291) | 1,759 | (148) | 8,083 | 1,937 | 107,575 | 0.4% |
| <i>Nasdaq Combo</i> | (22,984) | 939 | 4,621 | (842) | 16,573 | 1,074 | (2,091) | (403) | 3,881 | (768) | 108,527 | -3.2% |
| <i>Nasdaq Big</i> | (8,448) | (724) | (70) | (11) | 3,549 | (2,178) | (397) | 0 | 5,366 | 2,913 | 26,672 | -5.2% |
| <i>Nasdaq Mini</i> | (72,682) | 8,312 | 23,455 | (4,151) | 65,119 | 16,258 | (8,469) | (2,016) | (7,421) | (18,402) | 409,275 | -2.5% |
| <i>Russell 2k Mini</i> | 86,734 | (7,869) | (26,753) | (1,346) | (50,080) | 9,181 | (14,105) | 978 | 4,204 | (945) | 401,807 | -1.2% |
| <i>Nikkei in \$</i> | 5,276 | 579 | 13,643 | (1,362) | (13,186) | (1,224) | 1,815 | 672 | (7,548) | 1,335 | 45,596 | 1.0% |
| <i>Nikkei in Yen</i> | (18,115) | (7,676) | 4,104 | 1,211 | 10,917 | 2,641 | 1,215 | (201) | 1,879 | 4,025 | 53,021 | 5.4% |
| <i>EAFE E-Mini</i> | (2,110) | 1,088 | 672 | (1,290) | (1,951) | 412 | 495 | 0 | 2,894 | (210) | 29,013 | -3.9% |
| <i>MSCI Emerging</i> | (10,892) | (136) | 10,054 | 866 | (8,351) | 608 | 4,387 | 36 | 4,802 | (1,374) | 37,512 | 0.8% |

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|------------------------------|------------------|-----------|------------------|-----------|--------------------|-----------|-----------------|-----------|--------------------|-----------|---------------------|----------|
| | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | Net Pos. | Net Chng* | | |
| Interest Rate Futures | | | | | | | | | | | | |
| <i>US Treasuries</i> | (77,153) | 1,016 | 146,615 | 3,166 | (62,717) | (608) | (2,191) | (7,460) | (4,554) | 3,886 | 691,752 | -6.2% |
| <i>LongTerm Bond</i> | (119,061) | (10,823) | 227,183 | 2,110 | (119,406) | 17,485 | 0 | 0 | 11,283 | (8,773) | 333,397 | -3.5% |
| <i>2 Year Notes</i> | (9,885) | (4,181) | 46,445 | 6,872 | 20,957 | (16,728) | (54,228) | 12,910 | (3,290) | 1,126 | 702,482 | -10.7% |
| <i>10 Year Notes</i> | (96,569) | 12,427 | 123,738 | 14,754 | (73,910) | (27,376) | 62,549 | (25,564) | (15,807) | 25,759 | 1,647,817 | -18.5% |
| <i>5 Year Notes</i> | (79,513) | (18,025) | (117,741) | 88,556 | 248,365 | (87,708) | (3,858) | (13,220) | (47,253) | 30,398 | 1,106,917 | -13.2% |
| <i>Fed Funds</i> | (118,916) | (26,385) | 4,610 | (999) | 111,947 | 35,308 | 19,535 | (4,941) | (17,175) | (2,983) | 1,266,260 | 1.7% |
| <i>3mo Eurodollar</i> | (789,632) | 182,765 | 818,919 | 108,933 | 259,486 | (256,869) | (224,356) | 9,755 | (64,418) | (44,586) | 13,518,122 | 0.4% |
| <i>10 Yr Swaps</i> | (3,755) | 117 | 62 | 132 | (786) | (157) | 4,535 | (60) | (56) | (32) | 19,105 | 10.7% |
| <i>5 Yr Swaps</i> | 11,855 | 553 | 139 | 75 | (6,903) | (1,209) | (5,501) | 175 | 410 | 406 | 58,174 | 14.7% |
| Other | | | | | | | | | | | | |
| <i>VIX Futures</i> | 40,101 | (3,109) | 4,269 | 3,867 | (40,867) | (834) | (2,428) | (400) | (1,075) | 476 | 98,617 | 3.3% |
| <i>GS Commodity</i> | (13,483) | 66 | 10,963 | (163) | 1,536 | (182) | 0 | 0 | 984 | 279 | 82,034 | 1.9% |

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Notes and CFTC Definitions

**Net Changes from Previous Week's Report*

*** Dealer/Intermediary is defined as participants who "design and sell various financial assets to clients. They tend to have matched books or offset their risk across markets and clients. These are typically "sell side" participants who include large banks and swap dealers. Similar to "Commercial" designation.*

**** Asset Manager/Institutional - these consist mostly of pension funds, endowments, insurance companies, mutual funds, and other "institutional" interests.*

***** Leveraged Funds are typically hedge funds, proprietary traders, CTA's, and/or CPO's. Similar to Managed Money designation.*

****** Other Parties could include corporate treasuries, central banks, small banks, mortgage originators, or credit unions.*

****** Traders small enough to avoid having to report position data to the CFTC*