



| Legacy Commitment of Traders Net Positions - 10/22/10 | | | | | | |
|--|-------------------|-----------|-------------------|----------|----------------------|----------|
| <i>(Encompassing trade through 10/19/10)</i> | | | | | | |
| | Large Spec | | Commercial | | Small Traders | |
| | Net Pos. | Change | Net Pos. | Change | Net Pos. | Change |
| ENERGY: | | | | | | |
| <i>Natural Gas</i> | (131,844) | 1,761 | 95,742 | (7,110) | 36,102 | 5,349 |
| <i>Crude</i> | 191,813 | (17,722) | (210,307) | 11,464 | 18,493 | 6,256 |
| <i>RBOB Gas</i> | 64,696 | (2,384) | (71,279) | 606 | 6,583 | 1,779 |
| <i>Heating Oil</i> | 32,905 | (8,660) | (50,577) | 8,243 | 17,672 | 418 |
| METALS: | | | | | | |
| <i>Gold</i> | 275,916 | (6,338) | (319,503) | 6,713 | 43,587 | (375) |
| <i>Silver</i> | 46,469 | (1,472) | (61,882) | 2,655 | 15,413 | (1,184) |
| <i>Copper</i> | 26,086 | 2,069 | (29,050) | (2,021) | 2,964 | (48) |
| <i>Paladium</i> | 15,512 | 133 | (17,811) | (87) | 2,300 | (44) |
| <i>Platinum</i> | 25,926 | 287 | (29,781) | 480 | 3,855 | (768) |
| RATES: | | | | | | |
| <i>30 Yr Bonds</i> | (45) | 8,216 | (17,600) | 3,077 | 17,645 | (11,293) |
| <i>2 Yr Notes</i> | 89,947 | 25,429 | (81,996) | (24,642) | (7,951) | (787) |
| <i>10 Yr Notes</i> | 77,959 | 13,004 | (84,834) | (21,434) | 6,875 | 8,429 |
| <i>5 Yr Notes</i> | 196,940 | 69,071 | (187,680) | (87,446) | (9,261) | 18,374 |
| <i>3 Mo Eurodollar</i> | 1,119,238 | (141,649) | (1,113,048) | 178,816 | (6,190) | (37,167) |
| <i>30 Day Fed Funds</i> | 108,385 | 9,679 | (94,890) | (10,763) | (13,496) | 1,084 |
| CURRENCY: | | | | | | |
| <i>Russian Ruble</i> | 7,540 | 1,110 | (15,973) | (1,166) | 8,433 | 56 |
| <i>Canadian Dollar</i> | 32,290 | (10,220) | (59,647) | 8,618 | 27,357 | 1,601 |
| <i>Swiss Franc</i> | 10,740 | (8,543) | (20,657) | 8,486 | 9,918 | 58 |
| <i>Mexican Peso</i> | 82,125 | (4,093) | (86,824) | 4,791 | 4,699 | (698) |
| <i>British Pound</i> | 6,783 | (1,568) | (9,640) | 4,300 | 2,857 | (2,733) |
| <i>Japanese Yen</i> | 43,726 | (2,201) | (40,725) | 5,151 | (3,000) | (2,949) |
| <i>US Dollar Index</i> | 3,126 | 4,541 | (4,019) | (5,594) | 893 | 1,052 |
| <i>Australian Dollar</i> | 59,512 | (8,199) | (78,938) | 6,627 | 19,426 | 1,572 |
| <i>Euro Currency</i> | 45,044 | 6,089 | (59,458) | (16,152) | 14,415 | 10,064 |
| EQUITIES/OTHER: | | | | | | |
| <i>VIX Futures</i> | (17,963) | (787) | 18,406 | 1,177 | (443) | (390) |
| <i>Dow Jones (Mini)</i> | 25,133 | (10) | (27,920) | 206 | 2,786 | (197) |
| <i>S&P 500 (Big)</i> | 28,763 | 2,865 | (45,738) | (8,217) | 16,976 | 5,352 |
| <i>S&P 500 (Mini)</i> | (178,563) | (3,524) | 128,918 | 42,859 | 49,645 | (39,336) |
| <i>Nasdaq (Mini)</i> | 52,589 | (9,097) | (80,007) | 3,111 | 27,417 | 5,984 |
| <i>Russell 2K (Mini)</i> | (43,548) | 429 | 41,278 | (1,815) | 2,271 | 1,388 |

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