

Traditional Daily Estimate of Funds 3/3/20

(Neg)-"Short" Pos-"Long"

| | Corn | Bean | Chi. Wheat | Meal | Oil |
|---|----------------------|----------------------|----------------------|--------------------|---------------------|
| Act. | 5.6 | 11.4 | 26.7 | 9.4 | 36.6 |
| 4-Mar | 13.0 | 7.0 | (5.0) | (4.0) | 6.0 |
| 5-Mar | (8.0) | (9.0) | 1.0 | (5.0) | (6.0) |
| 6-Mar | (12.0) | (6.0) | (3.0) | (5.0) | 3.0 |
| 9-Mar | (9.0) | (16.0) | 6.0 | (7.0) | (13.0) |
| 10-Mar | | | | | |
| FI Est. of Futures Only 3/3/20 | (10.4) | (12.6) | 25.7 | (11.6) | 26.6 |
| FI Est. Futures & Options | (56.2) | (31.4) | 18.7 | (20.1) | 20.1 |
| Futures only record long | 498.2 2/1/2011 | 260.4 6/27/2017 | 86.5 8/7/2018 | 167.5 5/1/2018 | 160.2 11/1/2016 |
| Futures only record short | (173.1) 4/26/2019 | (118.3) 4/30/2019 | (130.0) 4/25/2017 | (49.5) 3/1/2016 | (69.8) 9/18/2018 |
| Futures and options record net long | 458.5 9/28/2010 | 259.8 5/1/2012 | 64.8 8/7/2012 | 132.1 5/1/2018 | 159.2 1/1/2016 |
| Futures and options record net short | (270.6) 4/26/2019 | (132.0) 4/30/2019 | (143.3) 4/25/2017 | (64.1) 3/1/2016 | (77.8) 9/18/2018 |

Managed Money Daily Estimate of Funds 3/3/20

| | | | | | |
|---------------------------|--------|--------|------------|--------|------|
| | Corn | Bean | Chi. Wheat | Meal | Oil |
| Latest CFTC Fut. Only | (77.2) | (35.0) | 17.1 | (16.5) | 15.9 |
| Latest CFTC F&O | (84.9) | (35.8) | 15.4 | (18.3) | 15.0 |
| | Corn | Bean | Chi. Wheat | Meal | Oil |
| FI Est. Managed Fut. Only | (93) | (59) | 16 | (38) | 6 |
| FI Est. Managed Money F&O | (101) | (60) | 14 | (39) | 5 |

Index Funds Latest Positions (as of last Tuesday)

| | | | | | |
|---------------------------|-------|-------|-------|----|-------|
| Index Futures & Options | 288.7 | 145.3 | 112.5 | NA | 98.2 |
| Change From Previous Week | (7.2) | (0.3) | 1.1 | NA | (2.2) |

Source: Reuters, CFTC & FI (FI est. are noted with latest date)

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