

ICE London Cocoa, ICE US Cocoa, and Combined Commitment of Traders Report

Ibex Commodities Ltd

26/01/2022-01/02/2022

ICE London Cocoa Futures and Options Commitment of Traders Report (disaggregated report)

	Open Interest	Commercial			Swap Dealers			Other Reportables			Managed Money			Non Reportables		
		Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net
01/02/22	315,157	184,183	233,095	-48,912	36,862	13,005	23,857	8,638	307	8,331	30,343	13,062	17,281	2,397	2,954	-557
Change	2,716	6,920	952	5,968	-3,949	1,082	-5,031	-168	-664	496	-3,022	-1,345	-1,677	383	139	244

Futures Weekly Market Report for ICE London Cocoa

	Open	High	Low	Close	Settle	Change	Total Vol	OI	OI Change	FFP	EFS	Spread Vol
Mar-22	1688	1752	1677	1744	1745	54	35468	45626	-6712	5145	250	9690
May-22	1727	1792	1714	1785	1787	60	29638	42547	-1704	1162	0	16058
Jul-22	1740	1805	1728	1800	1801	62	18445	42444	1300	998	0	11312
Sep-22	1735	1799	1725	1794	1795	60	13605	45279	377	63	0	11118
Dec-22	1731	1791	1720	1784	1785	54	15219	52440	1075	200	0	12528
Mar-23	1725	1772	1708	1767	1766	47	9802	29273	2446	250	0	6011
May-23	1724	1764	1708	1759	1759	42	1563	8588	-165	169	0	1066
Jul-23	1720	1757	1704	1754	1753	37	847	4717	179	189	0	638
Sep-23	1717	1751	1701	1749	1748	36	806	4221	289	169	0	629
Dec-23	1714	1742	1698	1742	1743	37	637	1426	569	254	0	383
							126030	276561	-2346	8599	250	69433

ICE US Cocoa Futures and Options Commitment of Traders Report (disaggregated report)

	Open Interest	Commercial			Swap Dealers			Other Reportables			Managed Money			Non Reportables		
		Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net
01/02/22	298,596	97,600	125,462	-27,862	17,381	14,559	2,822	11,873	5,606	6,267	46,562	31,827	14,735	13,247	9,209	4,038
Change	3,463	2,454	0	2,454	-500	686	-1,186	2,425	996	1,429	-3,683	-1,192	-2,491	-492	-286	-206

Futures Weekly Market Report for ICE US Cocoa

	Open	High	Low	Close	Settle	Change	Total Vol	OI	OI Change	FFP	EFS	Spread Vol
Mar-22	2505	2619	2439	2605	2613	110	105925	64919	-17536	1526	907	40066
May-22	2557	2667	2495	2658	2660	106	88267	60407	107	1249	1676	57338
Jul-22	2576	2688	2518	2683	2682	110	37278	38244	4807	82	0	27493
Sep-22	2580	2692	2527	2687	2685	110	16970	23517	-675	0	1676	14199
Dec-22	2569	2678	2520	2673	2672	109	9402	26477	1812	0	0	8393
Mar-23	2550	2650	2505	2647	2646	101	3557	17663	720	0	0	2634
May-23	2544	2633	2503	2630	2631	94	626	6903	225	0	0	597
Jul-23	2538	2620	2498	2620	2618	87	106	1205	11	0	0	73
Sep-23	2532	2593	2494	2593	2603	80	55	1096	6	0	0	39
Dec-23					2596	78	0	20	0	0	0	0
							262186	240451	-10523	2857	4259	150832

ICE London Cocoa and ICE US Cocoa Combined Futures and Options Commitment of Traders Report (disaggregated report)

	Open Interest	Commercial			Swap Dealers			Other Reportables			Managed Money			Non Reportables		
		Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net
01/02/22	613,753	281,783	358,557	-76,774	54,243	27,564	26,679	20,511	5,913	14,598	76,905	44,889	32,016	15,644	12,163	3,481
Change	6,179	9,374	952	8,422	-4,449	1,768	-6,217	2,257	332	1,925	-6,705	-2,537	-4,168	-109	-147	38

Arb GBP as of ICE London Cocoa Close

Arb Last	26/01/22	27/01/22	28/01/22	31/01/22	01/02/22	Change
Mar-22	157	151	164	179	191	27
May-22	157	157	167	176	184	18
Jul-22	160	161	174	180	187	19
Sep-22	170	170	184	191	196	21
Dec-22	168	167	182	189	196	25
Mar-23	166	165	180	186	197	27
May-23	162	162	176	182	193	27
Jul-23	158	158	174	177	189	25
Sep-23	155	154	170	174	181	21
Dec-23	154	155	168	174	180	18

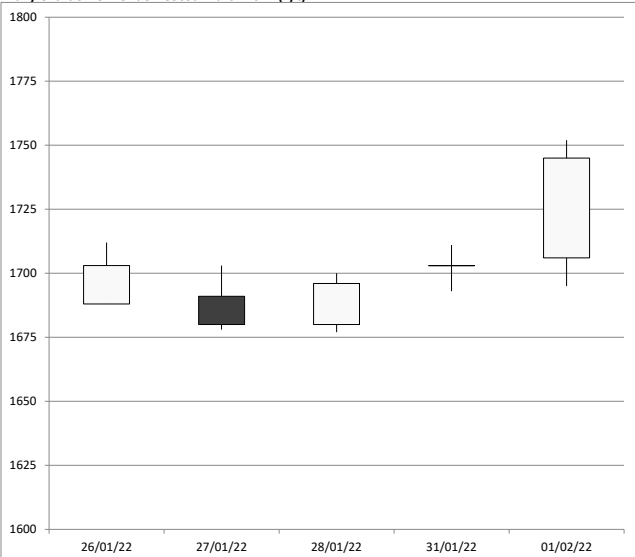
Arb \$ as of ICE London Cocoa Close

Arb Last	26/01/22	27/01/22	28/01/22	31/01/22	01/02/22	Change
Mar-22	212	203	220	241	258	36
May-22	211	210	224	236	249	25
Jul-22	216	216	233	242	252	26
Sep-22	229	227	247	256	264	28
Dec-22	226	223	243	254	265	34
Mar-23	224	221	241	249	266	37
May-23	219	216	236	244	261	36
Jul-23	214	211	233	238	254	34
Sep-23	209	206	227	233	245	28
Dec-23	208	207	226	234	243	24

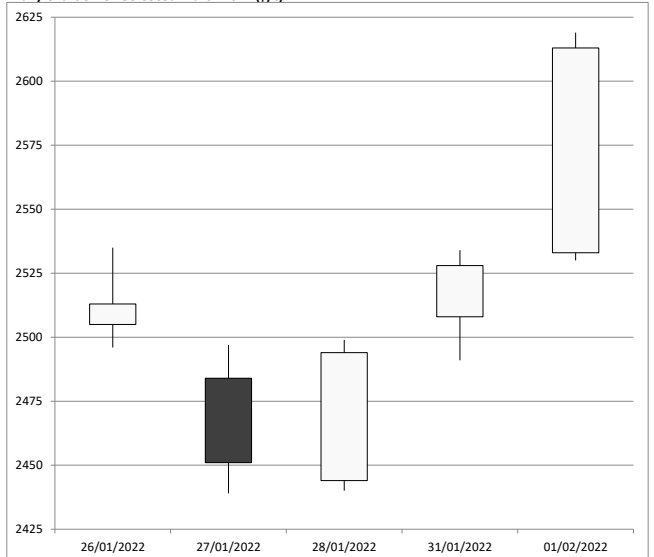
Spot Currency as of ICE London Cocoa Close

Spot	26/01/22	27/01/22	28/01/22	31/01/22	01/02/22	Change
£/\$	1.3514	1.3386	1.3412	1.3434	1.3503	0.0003
£/€	1.1981	1.2013	1.2022	1.1987	1.2018	0.0054
€/£	1.1280	1.1144	1.1156	1.1206	1.1237	-0.0048

Daily Chart of ICE London Cocoa March 2022 (£/t)



Daily Chart of ICE US Cocoa March 2022 (\$/t)



Futures Weekly Spread Report for ICE London Cocoa and ICE US Cocoa																
Switches	Open	High	Low	Sett	Change	£/m	Vol		Switches	Open	High	Low	Sett	Change	\$/m	Vol
LDN Mar22/May22	-36	-33	-43	-42	-6	-21	11123		NY Mar22/May22	-52	-45	-58	-47	4	-24	44486
LDN Mar22/Jul22	-48	-45	-55	-56	-8	-14	1238		NY Mar22/Jul22	-71	-63	-83	-69	0	-17	6346
LDN Mar22/Sep22	-44	-40	-52	-50	-6	-8	304		NY Mar22/Sep22	-75	-66	-89	-72	0	-12	1423
LDN Mar22/Dec22	-39	-33	-47	-40	0	-4	1144		NY Mar22/Dec22	-65	-56	-81	-59	1	-7	377
LDN Mar22/Mar23	-27	-21	-36	-21	7	-2	325		NY Mar22/Mar23	-60	-33	-63	-33	9	-3	19
LDN Mar22/May23				-14	12	-1	0		NY Mar22/May23				-18	16	-1	0
LDN Mar22/Jul23				-8	17	-1	0		NY Mar22/Jul23				-5	23	0	0
LDN Mar22/Sep23				-3	18	0	0		NY Mar22/Sep23	-39	-39	-39	10	30	1	5
LDN May22/Jul22	-12	-9	-16	-14	-2	-7	6971		NY May22/Jul22	-18	-16	-26	-22	-4	-11	17629
LDN May22/Sep22	-6	-4	-12	-8	0	-2	1422		NY May22/Sep22	-22	-18	-34	-25	-4	-6	4094
LDN May22/Dec22	0	4	-9	2	6	0	1025		NY May22/Dec22	-11	-8	-27	-12	-3	-2	205
LDN May22/Mar23	12	22	8	21	13	2	478		NY May22/Mar23	8	13	-10	14	5	1	255
LDN May22/May23	4	12	2	28	18	2	31		NY May22/May23	14	32	3	29	12	2	62
LDN Jul22/Sep22	5	7	2	6	2	3	5519		NY Jul22/Sep22	-3	-1	-9	-3	0	-2	8000
LDN Jul22/Dec22	9	16	5	16	8	3	2141		NY Jul22/Dec22	7	11	-1	10	1	2	1528
LDN Jul22/Mar23	22	35	16	35	15	4	1238		NY Jul22/Mar23	29	35	14	36	9	5	553
LDN Jul22/May23	21	43	21	42	20	4	18		NY Jul22/May23	27	51	26	51	16	5	9
LDN Jul22/Jul23	30	31	30	48	25	4	11		NY Jul22/Jul23	34	65	34	64	23	5	14
LDN Jul22/Sep23	54	54	54	53	26	4	3		NY Jul22/Sep23	43	43	43	79	30	6	4
LDN Jul22/Dec23	26	26	26	58	25	3	31		NY Jul22/Dec23				86	32	5	0
LDN Sep22/Dec22	4	10	3	10	6	3	7203		NY Sep22/Dec22	10	16	7	13	1	4	5251
LDN Sep22/Mar23	15	29	12	29	13	5	672		NY Sep22/Mar23	30	42	22	39	9	7	469
LDN Sep22/May23	13	36	13	36	18	5	68		NY Sep22/May23	48	56	48	54	16	7	39
LDN Sep22/Jul23				42	23	4	0		NY Sep22/Jul23	45	45	34	67	23	7	8
LDN Sep22/Sep23	22	47	21	47	24	4	276		NY Sep22/Sep23	57	57	57	82	30	7	2
LDN Sep22/Dec23	30	30	30	52	23	3	3		NY Sep22/Dec23				89	32	6	0
LDN Dec22/Mar23	12	19	9	19	7	6	6112		NY Dec22/Mar23	20	28	14	26	8	9	2233
LDN Dec22/May23	14	28	11	26	12	5	199		NY Dec22/May23	25	41	25	41	15	8	15
LDN Dec22/Jul23	11	33	11	32	17	5	233		NY Dec22/Jul23	28	28	26	54	22	8	10
LDN Dec22/Sep23				37	18	4	0		NY Dec22/Sep23				69	29	8	0
LDN Dec22/Dec23	24	26	24	42	17	4	9		NY Dec22/Dec23				76	31	6	0
LDN Mar23/May23	1	8	0	7	5	4	983		NY Mar23/May23	7	15	6	15	7	8	543
LDN Mar23/Jul23	1	6	1	13	10	3	74		NY Mar23/Jul23				28	14	7	0
LDN Mar23/Sep23	8	18	8	18	11	3	20		NY Mar23/Sep23	23	23	23	43	21	7	6
LDN Mar23/Dec23	12	12	11	23	10	3	74		NY Mar23/Dec23				50	23	6	0
LDN May23/Jul23	1	7	0	6	5	3	394		NY May23/Jul23	6	13	5	13	7	7	46
LDN May23/Sep23	4	9	4	11	6	3	107		NY May23/Sep23				28	14	7	0
LDN May23/Dec23	10	10	10	16	5	2	28		NY May23/Dec23				35	16	5	0
LDN Jul23/Sep23	3	6	3	5	1	3	251		NY Jul23/Sep23	6	15	6	15	7	8	38
LDN Jul23/Dec23	5	5	5	10	0	2	7		NY Jul23/Dec23				22	9	4	0
LDN Sep23/Dec23	3	5	2	5	-1	2	231		NY Sep23/Dec23				7	2	2	0

ICE Europe COT Futures and Options (Cocoa) (Disaggregated Report)

DATE	OPEN INTEREST	Settlement Price	Commercial			Swap Dealers			Other Reportables			Managed Money			Non Reportable		
			LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET
22/09/20	243,870	1,804	120,819	178,421	-57,602	32,252	10,481	21,771	3,538	223	3,315	32,498	2,045	30,453	3,893	1,830	2,063
29/09/20	240,182	1,790	114,213	173,505	-59,292	32,921	10,624	22,297	3,237	229	3,008	34,594	2,460	32,134	3,715	1,862	1,853
06/10/20	240,933	1,685	115,288	171,348	-56,060	37,701	10,272	27,429	1,910	1,223	687	30,230	3,953	26,277	3,462	1,795	1,667
13/10/20	245,107	1,645	125,960	170,813	-44,853	40,349	11,190	29,159	2,246	1,373	873	21,623	7,450	14,173	3,160	2,512	648
20/10/20	251,264	1,652	140,564	170,713	-30,149	40,016	17,038	22,978	2,177	858	1,319	15,704	10,353	5,351	3,295	3,001	501
27/10/20	255,091	1,684	143,801	173,113	-29,312	38,815	17,264	21,551	2,879	454	2,425	15,032	10,629	4,403	3,687	2,754	933
03/11/20	270,899	1,607	154,134	179,406	-25,272	40,674	17,085	23,589	2,354	1,151	1,203	13,312	11,537	1,775	2,875	4,170	-1,295
10/11/20	275,677	1,612	159,477	182,994	-23,517	39,999	17,445	22,554	3,434	1,069	2,365	13,509	14,050	-541	3,295	4,156	-861
17/11/20	277,890	1,704	162,456	183,214	-20,758	36,197	17,521	18,676	3,589	1,083	2,506	14,191	14,136	55	3,348	3,827	-479
24/11/20	275,966	1,854	156,776	187,151	-30,375	25,475	15,361	10,114	5,185	576	4,609	20,134	5,937	14,197	3,598	2,143	1,455
01/12/20	247,663	1,822	143,191	178,501	-35,310	22,629	15,479	7,150	4,437	918	3,519	25,187	2,778	22,409	5,196	2,964	2,232
08/12/20	246,184	1,745	140,148	179,493	-39,345	23,871	14,263	9,608	4,434	619	3,815	25,749	662	25,087	3,191	2,356	835
15/12/20	240,353	1,714	138,710	169,858	-31,148	19,033	14,724	4,309	3,581	571	3,010	23,523	987	22,536	3,263	1,970	1,293
22/12/20	245,834	1,653	146,364	174,413	-28,049	19,600	14,625	4,975	3,653	79	3,574	20,326	2,086	18,240	3,408	2,148	1,260
29/12/20	248,399	1,625	149,332	175,448	-26,116	20,472	14,733	5,739	3,410	461	2,949	19,490	3,178	16,312	3,534	2,418	1,116
05/01/21	253,288	1,647	155,804	176,155	-20,351	17,953	17,527	426	3,360	884	2,476	19,741	3,074	16,667	3,680	2,898	782
12/01/21	254,363	1,641	157,965	176,111	-18,146	17,044	17,312	-268	3,062	1,266	1,796	18,269	2,840	15,429	3,908	2,719	1,189
19/01/21	259,729	1,717	159,824	179,265	-19,441	15,104	17,552	-2,448	2,351	1,209	1,142	20,796	1,949	18,847	4,150	2,250	1,900
26/01/21	266,451	1,666	165,578	184,263	-18,685	15,748	18,126	-2,378	1,669	1,283	386	20,330	1,664	18,666	4,537	2,526	2,011
02/02/21	273,862	1,694	168,303	187,376	-19,073	14,041	18,292	-4,251	1,700	466	1,234	21,180	1,580	19,600	4,884	2,394	2,490
09/02/21	278,629	1,650	172,249	193,555	-21,306	16,589	17,693	-1,104	2,289	651	1,638	20,416	1,652	18,764	4,606	2,598	2,008
16/02/21	279,522	1,645	169,964	194,621	-24,657	22,534	17,511	5,023	1,865	560	1,305	19,388	2,761	16,627	4,665	2,963	1,702
23/02/21	275,576	1,697	164,240	193,864	-29,624	24,447	17,617	6,830	2,038	631	1,407	21,861	3,007	18,854	5,351	2,818	2,533
02/03/21	249,897	1,801	138,213	177,115	-38,902	18,801	17,970	831	4,165	300	3,865	30,548	1,240	29,308	7,138	2,240	4,898
09/03/21	254,401	1,753	135,156	179,754	-44,598	19,794	17,789	2,005	3,945	389	3,556	36,182	819	35,363	6,074	2,400	3,674
16/03/21	260,069	1,737	137,294	182,466	-45,172	20,650	17,887	2,763	3,171	514	2,657	36,778	583	36,195	5,835	2,278	3,557
23/03/21	258,000	1,686	139,255	178,597	-39,342	21,802	21,289	513	2,446	500	1,946	35,204	886	34,318	5,209	2,644	2,565
30/03/21	247,954	1,661	130,382	167,326	-36,944	22,742	21,242	1,500	2,259	383	1,876	34,676	3,250	31,426	4,626	2,484	2,142
06/04/21	243,388	1,677	129,030	162,985	-33,955	24,140	24,942	-802	2,378	527	1,851	33,800	3,103	30,697	4,416	2,207	2,209
13/04/21	252,199	1,635	143,696	162,478	-18,782	31,383	25,290	6,093	4,002	420	3,582	18,436	10,902	7,534	4,054	2,481	1,573
20/04/21	260,719	1,614	149,735	159,591	-9,856	34,659	25,656	9,003	3,356	537	2,819	12,652	15,763	-3,111	3,957	2,812	1,145
27/04/21	271,307	1,649	158,526	166,948	-8,422	32,898	25,181	7,717	4,887	362	4,525	11,712	16,156	-4,444	3,670	3,046	624
04/05/21	259,253	1,578	158,556	161,525	-2,969	35,105	25,037	10,068	4,086	1,098	2,988	10,982	20,417	-9,435	2,332	2,984	-652
11/05/21	260,597	1,652	163,873	163,097	776	31,479	24,447	7,032	4,498	854	3,644	8,573	20,150	-11,577	2,637	2,512	125
18/05/21	246,775	1,705	147,143	165,255	-18,112	27,086	19,033	8,053	4,329	932	3,397	14,969	8,574	6,395	2,630	2,363	267
25/05/21	249,664	1,635	146,980	163,793	-16,813	30,611	18,360	12,251	4,153	631	3,522	11,439	9,483	1,956	2,291	3,207	-916
01/06/21	257,182	1,640	153,423	168,098	-14,675	32,560	17,917	14,643	3,821	286	3,535	10,205	13,291	-3,086	2,844	3,261	-417
08/06/21	263,699	1,613	165,498	166,440	-942	31,169	18,071	13,098	4,338	892	3,446	7,607	21,588	-13,981	2,007	3,628	-1,621
15/06/21	266,601	1,632	171,964	169,737	2,227	27,676	18,091	9,585	4,962	445	4,517	7,871	23,042	-15,171	2,184	3,342	-1,158
22/06/21	269,674	1,630	178,947	176,045	2,902	27,630	18,034	9,596	4,963	350	4,613	7,796	24,160	-16,364	2,417	3,164	-747
29/06/21	282,559	1,624	192,926	179,675	13,251	29,129	23,149	5,980	4,178	546	3,632	7,976	29,709	-21,733	2,056	3,186	-1,130
06/07/21	277,368	1,603	190,839	176,747	14,092	29,954	22,488	7,466	4,060	680	3,380	7,476	30,786	-23,310	1,834	3,462	-1,628
13/07/21	272,135	1,645	187,497	176,176	11,321	27,087	19,778	7,309	4,573	986	3,587	7,904	29,600	-21,696	2,007	2,528	-521
20/07/21	288,310	1,610	197,937	182,732	15,205	33,453	19,332	14,121	5,007	863	4,144	6,632	37,865	-31,233	1,605	3,842	-2,237
27/07/21	300,973	1,686	205,544	185,076	20,468	29,494	22,928	6,566	6,213	694	5,519	7,169	38,984	-31,815	1,978	2,716	-738
03/08/21	305,900	1,696	207,109	198,122	8,987	32,295	22,841	9,454	6,225	382	5,843	7,812	32,510	-24,698	2,389	1,975	414
10/08/21	324,903	1,752	218,495	216,743	1,752	28,809	23,445	5,364	7,641	641	7,000	12,003	26,519	-14,516	2,262	1,862	400
17/08/21	339,742	1,800	222,292	241,152	-18,860	21,504	23,374	-1,870	9,234	470	8,764	22,524	12,122	10,402	3,062	1,498	1,564
24/08/21	344,343	1,780	219,974	250,659	-30,685	25,472	20,947	4,525	5,732	591	5,141	29,271	8,898	20,373	2,674	2,028	646
31/08/21	330,762	1,757	210,806	248,980	-38,174	26,967	17,828	9,139	5,230	372	4,858	33,330	10,820	22,510	3,408	1,741	1,667
07/09/21	330,712	1,835	207,727	245,968	-38,241	18,681	17,687	994	7,063	366	6,697	37,205	7,780	29,425	2,832	1,707	1,125
14/09/21	320,869	1,793	188,503	252,889	-64,386	35,601	9,092	26,509	5,519	743	4,776	39,632	7,405	32,227	3,035	2,161	874
21/09/21	319,610	1,810	183,959	249,803	-65,844	32,949	10,535	22,414	5,624	470	5,154	43,883	6,827	37,056	3,613	2,393	1,220
28/09/21	314,212	1,793	176,195	246,513	-70,318	33,741	8,206	25,535	4,748	883	3,865	46,685	6,279	40,406	3,770	3,258	512
05/10/21	325,602	1,876	172,725	256,228	-83,503	33,077	9,584	23,493	7,110	370	6,740	54,482	3,338	51,144	3,988	1,862	2,126
12/10/21	322,465	1,855	169,534	254,405	-84,871	32,023	8,953	23,070	7,110	651	6,459	58,091	3,962	54,129	3,526	2,313	1,213
19/10/21	321,319	1,791	166,810	253,107	-86,297	33,961	7,946	26,015	5,111	608	4,503	61,902	6,090	55,812	2,951	2,984	-33
26/10/21	321,998	1,768	170,885	254,142	-83,257	38,378	6,760	31,618	5,150	798	4,352	53,784	7,000	46,784	2,805	2,302	503
02/11/21	322,166	1,690	183,477	250,180	-66,703	44,958	6,022	38,936	6,808	604	6,204	34,439	12,771	21,668	2,731	2,836	-105
09/11/21	325,429	1,670	188,347	236,037	-47,690	50,929	5,884	45,045	6,943	933	6,010	27,511	29,844	-2,333	2,077	3,109	-1,032
16/11/21	330,601	1,702	191,573	232,866	-41,293	50,114	6,193	43,921	8,445	615	7,830	27,645	36,804	-9,159	2,091	3,390	-1,299
23/11/21	334,457	1,752	192,817	239,309	-46,492	48,092	5,181										

ICE U.S. COT Futures and Options (Cocoa) (Disaggregated Report)

DATE	Open Interest	Settlement Price	Commercial			Swaps			Other Reportable			Managed Money			Non Reportable		
			LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET	LONG	SHORT	NET
22/09/20	264,922	2,541	77,504	138,262	-60,758	19,135	9,182	9,953	18,203	6,848	11,355	63,687	29,146	34,541	12,057	7,148	4,909
29/09/20	267,149	2,562	77,233	140,316	-63,083	19,092	9,569	9,523	18,082	7,266	10,816	64,350	26,388	37,962	11,772	6,990	4,782
06/10/20	258,783	2,428	75,544	130,763	-55,219	20,068	6,866	13,202	15,779	6,777	9,002	55,729	26,074	29,655	12,225	8,866	3,359
13/10/20	255,522	2,377	80,034	125,366	-45,332	19,962	6,205	13,757	15,564	7,909	7,655	45,698	26,482	19,216	12,887	8,183	4,704
20/10/20	247,337	2,382	80,475	121,475	-41,000	20,092	5,163	14,929	16,621	6,245	10,376	38,129	27,039	11,090	11,913	7,309	4,604
27/10/20	238,792	2,455	77,603	121,946	-44,343	19,700	6,304	13,396	17,162	5,215	11,947	36,825	23,027	13,798	11,716	6,514	5,202
03/11/20	241,037	2,308	82,720	113,137	-30,417	19,383	3,135	16,248	16,344	4,831	11,513	28,964	30,096	-1,132	11,379	7,590	3,789
10/11/20	205,810	2,357	72,155	104,830	-32,675	20,765	2,752	18,013	16,194	4,862	11,332	30,176	30,791	-615	10,948	7,003	3,945
17/11/20	205,897	2,517	61,695	101,822	-40,127	20,287	3,639	16,648	16,401	4,181	12,220	33,467	27,347	6,120	11,099	5,961	5,138
24/11/20	236,361	2,785	62,570	118,689	-56,119	19,214	5,470	13,744	13,064	5,404	7,660	50,242	20,433	29,809	12,857	7,950	4,907
01/12/20	243,510	2,691	61,273	121,010	-59,737	19,137	5,783	13,354	10,640	5,391	5,249	57,411	21,340	36,071	13,479	8,416	5,063
08/12/20	242,824	2,575	63,241	123,490	-60,249	21,419	5,672	15,747	10,763	5,949	4,814	56,168	22,148	34,020	13,939	8,271	5,668
15/12/20	248,904	2,541	67,272	130,928	-63,656	22,423	5,361	17,062	10,960	4,284	6,676	56,488	22,474	34,014	14,863	8,958	5,905
22/12/20	249,368	2,470	68,721	131,019	-62,298	22,860	5,138	17,722	15,416	5,990	9,426	52,495	23,810	28,685	14,366	7,899	6,467
29/12/20	250,617	2,451	70,140	133,804	-63,664	22,803	4,274	18,529	15,900	5,069	10,831	51,708	24,287	27,421	15,138	8,255	6,883
05/01/21	254,195	2,469	69,872	135,389	-65,517	22,873	4,646	18,227	18,893	5,963	12,930	50,955	23,808	27,147	14,778	7,564	7,214
12/01/21	250,130	2,448	70,665	135,685	-65,020	22,189	4,951	17,238	19,554	4,354	15,200	48,378	22,094	26,284	13,952	7,655	6,297
19/01/21	253,516	2,541	71,713	137,399	-65,686	21,999	5,125	16,874	20,162	4,392	15,770	48,910	22,293	26,617	13,951	7,526	6,425
26/01/21	258,752	2,491	74,367	138,893	-64,526	23,023	3,827	19,196	19,712	2,869	16,843	46,562	25,120	21,442	15,326	8,280	7,046
02/02/21	260,497	2,499	74,756	141,629	-66,873	23,010	4,179	18,831	21,349	3,277	18,072	49,653	27,068	22,585	14,477	7,092	7,385
09/02/21	229,657	2,430	61,162	123,908	-62,746	22,920	3,148	19,772	20,399	3,966	16,433	48,441	29,475	18,966	13,808	6,233	7,575
16/02/21	229,387	2,428	63,109	121,874	-58,765	21,720	2,981	18,739	20,880	3,077	17,803	47,352	32,509	14,843	13,057	5,676	7,381
23/02/21	230,262	2,499	64,636	121,425	-56,789	20,854	5,253	15,601	20,453	3,471	16,982	46,180	30,059	16,121	13,076	4,991	8,085
02/03/21	232,224	2,645	60,618	125,624	-65,006	18,110	7,656	10,454	20,918	3,953	16,965	53,989	24,418	29,571	14,083	6,066	8,017
09/03/21	220,455	2,553	58,483	122,755	-64,272	15,583	7,922	7,661	18,916	3,581	15,335	58,117	23,180	34,937	12,098	5,760	6,338
16/03/21	224,247	2,526	60,577	125,887	-65,310	15,815	6,905	8,910	18,726	3,165	15,561	57,140	23,312	34,828	11,914	5,902	6,012
23/03/21	221,587	2,464	63,896	122,411	-58,515	16,673	8,430	8,243	17,113	3,124	13,989	54,791	23,349	31,442	11,891	7,051	4,840
30/03/21	218,450	2,384	68,911	114,026	-45,115	17,723	6,514	11,209	17,231	3,969	13,262	45,399	30,293	15,106	12,216	6,679	5,537
06/04/21	205,292	2,425	70,050	109,293	-39,243	16,827	9,571	7,256	16,658	2,769	13,889	39,788	26,402	13,386	11,818	7,105	4,713
13/04/21	213,527	2,441	65,230	102,769	-37,539	14,921	11,235	3,686	18,579	4,782	13,797	39,797	23,883	15,914	12,057	7,915	4,142
20/04/21	214,794	2,419	69,940	107,228	-37,288	14,624	10,303	4,321	19,113	5,275	13,838	38,562	23,876	14,686	11,409	6,967	4,442
27/04/21	216,665	2,478	69,554	107,431	-37,877	14,613	11,252	3,361	21,387	5,307	16,080	39,550	27,007	12,543	12,152	6,260	5,892
04/05/21	227,253	2,324	76,639	102,657	-26,018	18,058	10,057	8,001	19,302	5,444	13,858	36,803	37,705	-902	11,999	6,939	5,060
11/05/21	227,312	2,466	76,377	108,935	-29,558	15,236	9,931	5,305	13,325	3,907	9,418	40,185	31,892	8,293	12,957	6,415	6,542
18/05/21	228,767	2,549	77,398	111,691	-34,293	14,784	10,347	4,437	12,481	5,162	7,319	40,646	22,174	18,472	11,223	7,158	4,065
25/05/21	232,500	2,427	80,811	108,432	-27,621	15,698	9,290	6,408	12,377	4,750	7,627	36,619	27,254	9,365	11,542	7,321	4,221
01/06/21	235,652	2,467	82,851	115,643	-32,792	15,287	8,280	7,007	13,673	4,923	8,750	38,640	26,845	11,795	11,999	6,759	5,240
08/06/21	231,137	2,418	82,674	113,231	-30,557	15,527	6,534	8,993	13,231	4,861	8,370	40,018	30,355	9,663	12,443	8,912	3,531
15/06/21	238,827	2,428	87,449	116,246	-28,797	14,415	6,414	8,001	13,332	5,191	8,141	43,271	34,767	8,504	11,731	7,579	4,152
22/06/21	247,074	2,396	90,811	113,914	-23,103	14,111	6,941	7,170	14,305	5,029	9,276	41,435	39,034	2,401	12,634	8,378	4,256
29/06/21	258,863	2,390	94,960	115,320	-20,360	14,277	6,555	7,722	15,490	4,442	10,947	42,701	44,447	-1,746	12,817	9,380	3,437
06/07/21	268,986	2,298	102,230	108,587	-6,357	17,317	13,254	4,063	17,039	5,043	11,996	40,787	52,531	-11,744	12,528	10,486	2,042
13/07/21	275,842	2,399	107,392	116,056	-8,664	14,588	14,807	-219	16,490	3,841	12,649	45,147	51,791	-6,644	12,200	9,323	2,877
20/07/21	289,403	2,310	117,334	114,920	2,414	18,418	13,456	4,962	17,187	4,818	12,369	39,283	62,113	-22,830	13,884	10,799	3,085
27/07/21	294,713	2,438	116,318	121,662	-5,344	15,033	13,347	1,686	20,091	3,778	16,313	45,082	60,647	-15,565	12,562	9,652	2,910
03/08/21	287,911	2,474	119,221	126,621	-7,400	13,240	10,880	2,360	20,190	4,023	16,167	41,735	55,418	-13,683	11,792	9,237	2,555
10/08/21	259,626	2,536	104,356	116,891	-12,535	11,504	11,381	123	18,870	5,437	13,433	45,982	49,954	-3,972	11,740	8,788	2,952
17/08/21	253,830	2,648	101,675	134,486	-32,811	10,759	12,032	-1,273	13,234	6,840	6,394	54,738	29,457	25,281	11,203	8,794	2,409
24/08/21	257,759	2,570	106,391	133,779	-27,388	10,475	12,758	-2,283	11,938	4,825	7,113	51,130	31,403	19,727	11,410	8,580	2,830
31/08/21	262,031	2,540	114,116	135,593	-21,477	10,614	13,238	-2,624	12,387	4,658	7,729	46,949	33,196	13,753	11,579	8,962	2,617
07/09/21	267,032	2,704	110,875	138,470	-27,595	10,426	11,193	-675	14,122	6,261	7,861	49,007	32,280	16,727	12,184	8,410	3,774
14/09/21	266,374	2,656	113,272	139,073	-25,801	11,119	10,534	585	12,906	6,397	6,509	51,363	35,482	15,881	11,940	9,114	2,826
21/09/21	271,891	2,635	116,699	137,859	-21,160	10,433	10,909	-476	12,556	5,833	6,723	51,444	38,664	12,780	11,260	9,127	2,133
28/09/21	264,352	2,585	115,968	136,562	-20,594	10,209	9,973	236	13,875	4,874	9,001	46,115	36,627	9,488	9,966	8,097	1,869
05/10/21	296,461	2,792	111,459	150,494	-39,035	10,230	11,795	-1,565	14,121	8,476	5,645	58,724	27,827	30,897	12,499	8,442	4,057
12/10/21	294,591	2,718	109,358	145,524	-36,166	10,525	12,483	-1,958	14,075	7,547	6,528	58,340	31,667	26,673	13,384	8,462	4,922
19/10/21	285,591	2,611	113,934	138,114	-24,180	14,587	10,196	4,391	14,498	5,389	9,109	46,456	40,046	6,410	12,238	7,969	4,269
26/10/21	281,229	2,618	114,909	137,753	-22,844	15,933	9,963	5,970	13,553	5,007	8,546	42,166	37,814	4,352	11,908	7,933	3,975
02/11/21	288,949	2,507	118,525	138,208	-19,683	18,101	10,528	7,573	13,775	6,820	6,955	40,488	39,496	992	12,222	8,059	4,163
09/11/21	267,691	2,464	120,966	121,305	-339	19,668	11,995	7,673	13,984	5,553	8,431	37,088	56,096	-19,008	11,973	8,729	3,24

ICE Europe and U.S. COT Combined Futures and Options (Cocoa) (Disaggregated Report)

Date	Open Interest	Commercial			Swap Dealers			Other Reportables			Managed Money			Non Reportable			London Price	Sett Price	New York Sett Price
		LONG	SHORT	NET	LONG	SHORT	NET	Long	Short	Net	LONG	SHORT	NET	LONG	SHORT	NET			
22/09/20	508,792	198,323	316,683	-118,360	51,387	19,663	31,724	21,741	7,071	14,670	96,185	31,191	64,994	15,950	8,978	6,972	1,804	2,541	
29/09/20	507,331	191,446	313,821	-122,375	52,013	20,193	31,820	21,319	7,495	13,824	98,944	28,848	70,096	15,487	8,852	6,635	1,790	2,562	
06/10/20	499,716	190,832	302,111	-111,279	57,769	17,138	40,631	17,689	8,000	9,689	85,959	30,027	55,932	15,687	10,661	5,026	1,685	2,428	
13/10/20	500,629	205,994	296,179	-90,185	60,311	17,395	42,916	17,810	9,282	8,528	67,321	33,932	33,389	16,047	10,695	5,352	1,645	2,377	
20/10/20	498,601	221,039	292,188	-71,149	60,108	22,201	37,907	18,798	7,103	11,695	53,833	37,392	16,441	15,415	10,310	5,105	1,652	2,382	
27/10/20	493,883	221,404	295,059	-73,655	58,515	23,568	34,947	20,041	5,669	14,372	51,857	33,656	18,201	15,403	9,268	6,135	1,684	2,455	
03/11/20	511,936	236,854	292,543	-55,689	60,057	20,220	39,837	18,698	5,982	12,716	42,276	41,633	643	14,254	11,760	2,494	1,607	2,308	
10/11/20	481,487	231,632	287,824	-56,192	60,764	20,197	40,567	19,628	5,931	13,697	43,685	44,841	-1,156	14,243	11,159	3,084	1,612	2,357	
17/11/20	483,787	224,151	285,036	-60,885	56,484	21,160	35,324	19,990	5,264	14,726	47,658	41,483	6,175	14,447	9,788	4,659	1,704	2,517	
24/11/20	512,327	219,346	305,840	-86,494	44,689	20,831	23,858	18,249	5,980	12,269	70,376	26,370	44,006	16,455	10,093	6,362	1,854	2,785	
01/12/20	491,173	204,464	299,511	-95,047	41,766	21,262	20,504	15,077	6,309	8,768	82,598	24,118	58,480	18,675	11,380	7,295	1,822	2,691	
08/12/20	489,008	203,389	302,983	-99,594	45,290	19,935	25,355	15,197	6,568	8,629	81,917	22,810	59,107	17,130	10,627	6,503	1,745	2,575	
15/12/20	489,257	205,982	300,786	-94,804	41,456	20,085	21,371	14,541	4,855	9,686	80,011	23,461	56,550	18,126	10,928	7,198	1,714	2,541	
22/12/20	495,202	215,085	305,432	-90,347	42,460	19,763	22,697	19,069	6,069	13,000	72,821	25,896	46,925	17,774	10,047	7,727	1,653	2,470	
29/12/20	499,016	219,472	309,252	-89,780	43,275	19,007	24,268	19,310	5,530	13,780	71,198	27,465	43,733	18,672	10,673	7,999	1,625	2,451	
05/01/21	507,483	225,676	311,544	-85,868	40,826	22,173	18,653	22,253	6,847	15,406	70,696	26,882	43,814	18,458	10,462	7,996	1,647	2,469	
12/01/21	504,493	228,630	311,796	-83,166	39,233	22,623	16,970	22,616	5,620	16,996	66,647	24,934	41,713	17,860	10,374	7,486	1,641	2,448	
19/01/21	513,245	231,537	316,664	-85,127	37,103	22,677	14,426	22,513	5,601	16,912	69,706	24,242	45,464	18,101	9,776	8,325	1,717	2,541	
26/01/21	525,203	239,945	323,156	-83,211	38,771	21,953	16,818	21,381	4,152	17,229	66,892	26,784	40,108	19,863	10,806	9,057	1,666	2,491	
02/02/21	534,359	243,059	329,005	-85,946	37,051	22,471	14,580	23,049	3,743	19,306	70,833	28,648	42,185	19,361	9,486	9,875	1,694	2,499	
09/02/21	508,286	233,411	317,463	-84,052	39,509	20,841	18,668	22,688	4,617	18,071	68,557	31,127	37,370	18,414	8,831	9,583	1,650	2,430	
16/02/21	508,909	233,073	316,495	-83,422	44,254	20,492	23,762	22,745	5,637	19,108	66,740	35,270	31,470	17,722	8,639	9,083	1,645	2,428	
23/02/21	505,838	228,876	315,289	-86,413	45,301	22,870	22,431	22,491	4,102	18,389	68,041	33,066	34,975	18,427	7,809	10,618	1,697	2,499	
02/03/21	482,121	198,831	302,739	-103,908	36,911	25,626	11,285	25,083	4,253	20,830	84,537	25,658	58,879	21,221	8,306	12,915	1,801	2,645	
09/03/21	474,856	193,639	302,509	-108,870	35,377	25,711	9,666	22,861	3,970	18,891	94,299	23,999	70,300	18,172	8,160	10,012	1,753	2,553	
16/03/21	484,316	197,871	308,353	-110,482	36,465	24,792	11,673	21,897	3,679	18,218	93,918	22,895	71,023	17,749	8,180	9,569	1,737	2,526	
23/03/21	479,587	203,151	301,008	-97,857	38,475	29,719	8,756	19,559	3,624	15,935	89,995	24,235	65,760	17,100	9,695	7,405	1,686	2,464	
30/03/21	466,404	199,293	281,352	-82,059	40,465	27,756	12,709	19,490	4,352	15,138	80,075	33,543	46,532	16,842	9,163	6,799	1,661	2,384	
06/04/21	448,680	199,080	272,278	-73,198	40,967	34,513	6,454	19,036	3,296	15,740	73,588	29,505	44,083	16,234	9,312	6,922	1,677	2,425	
13/04/21	465,726	208,926	265,247	-56,321	46,304	36,525	9,779	22,581	5,202	17,379	58,233	34,785	23,448	16,111	10,396	5,715	1,635	2,441	
20/04/21	475,513	219,675	266,819	-47,144	49,283	35,959	13,324	22,469	5,812	16,657	51,214	39,639	11,575	15,366	9,779	5,587	1,614	2,419	
27/04/21	487,972	228,080	274,379	-46,299	47,511	36,433	11,078	26,274	5,669	20,605	51,262	43,163	8,099	15,822	9,306	6,516	1,649	2,478	
04/05/21	486,506	235,195	264,182	-28,987	53,163	35,094	18,069	23,388	6,542	16,846	47,785	58,122	-10,337	14,331	9,923	4,408	1,578	2,324	
11/05/21	487,909	243,250	272,032	-28,782	46,715	34,378	12,337	17,823	4,761	13,062	48,758	52,042	-3,284	15,594	8,927	6,667	1,652	2,466	
18/05/21	475,542	224,541	276,946	-52,405	41,870	29,380	12,490	16,810	6,094	10,716	55,615	30,748	24,867	13,853	9,521	4,332	1,705	2,549	
25/05/21	482,164	227,791	272,225	-44,434	46,309	27,650	18,659	16,530	5,381	11,149	48,058	36,737	11,321	13,833	10,528	3,305	1,635	2,427	
01/06/21	492,834	236,274	283,741	-47,467	47,847	26,197	21,650	17,494	5,209	12,285	48,845	40,136	8,709	14,843	10,020	4,823	1,640	2,467	
08/06/21	494,836	248,172	279,671	-31,499	46,696	24,605	22,091	17,569	5,753	11,816	47,625	51,943	-4,318	14,450	12,540	1,910	1,613	2,418	
15/06/21	505,428	259,413	285,983	-26,570	42,091	24,505	17,586	18,294	5,636	12,658	51,142	57,809	-6,667	13,915	10,921	2,994	1,632	2,428	
22/06/21	516,748	269,758	289,959	-20,201	41,741	24,975	16,766	19,268	5,379	13,889	49,231	63,194	-13,963	15,051	11,542	3,509	1,630	2,396	
29/06/21	541,422	287,886	294,995	-7,109	43,406	29,704	13,702	19,668	5,089	14,579	50,677	74,156	-23,479	14,873	12,566	2,307	1,624	2,390	
06/07/21	546,354	293,069	285,334	7,735	47,271	35,742	11,529	21,099	5,723	15,376	48,263	83,317	-35,054	14,362	13,948	414	1,603	2,298	
13/07/21	547,977	294,889	292,232	2,657	41,675	34,585	7,090	21,063	4,827	16,236	53,051	81,391	-28,340	14,207	11,851	2,356	1,645	2,399	
20/07/21	577,713	315,271	297,652	17,619	51,871	32,788	19,083	22,194	5,681	16,513	45,915	99,978	-54,063	15,489	14,641	848	1,610	2,310	
27/07/21	595,686	321,862	306,738	15,124	44,527	36,275	8,252	26,304	4,472	21,832	52,251	99,631	-47,380	14,540	12,368	2,172	1,686	2,438	
03/08/21	593,811	326,330	324,743	1,587	45,535	33,721	11,814	26,415	4,405	22,010	49,547	87,928	-38,381	14,181	11,212	2,969	1,696	2,474	
10/08/21	584,529	322,851	333,634	-10,783	40,313	34,826	5,487	26,511	6,078	20,433	57,985	76,473	-18,488	14,002	10,650	3,352	1,752	2,537	
17/08/21	593,572	323,967	375,638	-51,671	32,263	35,406	-3,143	22,468	7,310	15,158	77,262	41,579	35,683	14,265	10,292	3,973	1,800	2,648	
24/08/21	602,102	326,365	384,438	-58,073	35,947	33,705	2,242	17,670	5,416	12,254	80,401	40,301	40,100	14,084	10,608	3,476	1,780	2,570	
31/08/21	592,793	324,922	384,573	-59,651	37,581	31,066	6,515	17,617	5,030	12,587	80,279	44,016	36,263	14,987	10,703	4,284	1,757	2,540	
07/09/21	597,744	318,602	384,438	-65,836	29,107	28,880	227	21,185	6,627	14,558	86,212	40,060	46,152	15,016	10,117	4,899	1,835	2,704	
14/09/21	587,243	301,775	391,962	-90,187	46,720	19,626	27,094	18,425	7,140	11,285	90,995	42,887	48,108	14,975	11,275	3,700	1,793	2,656	
21/09/21	591,501	300,658	387,662	-87,004	43,382	21,444	21,938	18,180	6,303	11,877	95,327	45,491	49,836	14,873	11,520	3,353	1,810	2,635	
28/09/21	578,564	292,163	383,075	-90,912	43,950	18,179	25,771	18,623	5,757	12,866	92,800	42,906	49,894	13,736	11,355	2,381	1,793	2,585	
05/10/21	622,063	284,884	406,722	-122,538	43,307	21,379	21,928	21,231	8,846	12,385	113,206	31,165	82,041	16,487	10,304	6,183	1,876	2,792	
12/10/21	617,056	278,892	399,929	-121,037	42,548	21,436	21,112	21,185	8,198	12,987	116,431	35,629	80,802	16,910	10,775	6,135	1,855	2,718	
19/10/21	606,910</																		