



XM Forex Webinar

COT Report – Einführung Teil 2

**Die meiste Zeit beschäftigen wir uns mit Charts
– In den nächsten Zwei Fachwebinaren
beschäftigen wir uns mit den Käufern und
Verkäufern, die die Charts bewegen!**

COT Report (CFTC)



U.S. COMMODITY FUTURES TRADING COMMISSION

Ensuring the Integrity of the Futures & Swaps Markets

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Commitments of Traders

The Commitments of Traders (COT) reports provide a breakdown of each Tuesday's open interest for markets in which 20 or more traders hold positions equal to or above the reporting levels established by the CFTC.

Please see the official [Release Schedule](#) for a calendar of release dates.

Reports are available in both a short and long format. The short report shows open interest separately by reportable and nonreportable positions. For reportable positions, additional data is provided for commercial and non-commercial holdings, spreading, changes from the previous report, percents of open interest by category, and numbers of traders.

The long report, in addition to the information in the short report, groups the data by crop year, where appropriate, and shows the concentration of positions held by the largest four and eight traders.

Supplemental reports show aggregate futures and option positions of Noncommercial, Commercial, and Index Traders in 12 selected agricultural commodities.

History of Disaggregated COT data - October 20, 2009

CFTC will make available more than three years of history of disaggregated data included in the weekly Commitments of Traders (COT) reports. History for the 22 commodity futures markets currently contained in the weekly disaggregated COT reports, first published on September 4, 2009, will be available starting Tuesday, October 20, 2009.

Machine-readable files will be located on the CFTC website, with data dating back to June 13, 2006. One type is a zipped, comma-delimited text file Historical Compressed; while the other type is a zipped Excel file. Historical Compressed In addition, the 3-year history will be available in a "viewable" file on the CFTC website, by commodity group, and, within group, by commodity. [Historical Viewables](#) These viewable files will only be available in the "long format."

RELATED LINKS

[Large Trader Reporting Program](#)

[Speculative Limits](#)



The Whistleblower Program provides monetary incentives to individuals who come forward to report possible violations of the Commodity Exchange Act.

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SmartCheck.gov

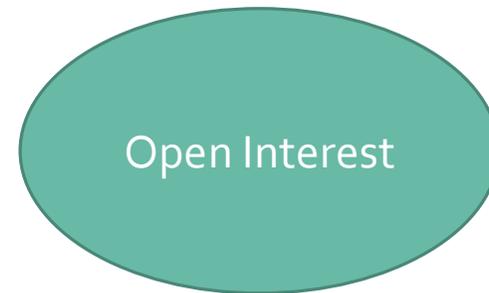
SmartCheck.gov helps investors spot fraud and protect their investments.



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Der neue und der alte Report

Der Alte COT Report	Der Neue COT Report
Commercials	Producer/Merchants/Processor/User
Non-Commercials	Swap Dealers
	Managed Money
	Other Reportables
Non-Reportable	Non-Reportables



Gruppierungen im COT Report

Rostoffe

Energiewerte

Devisen

Zinswerte

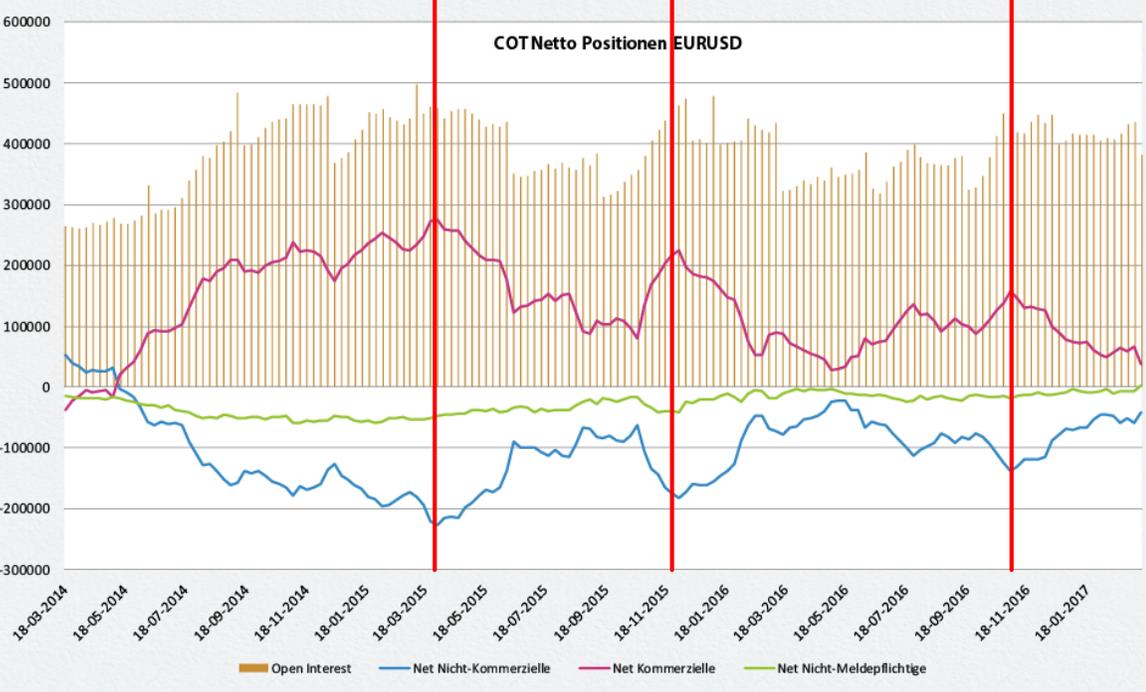
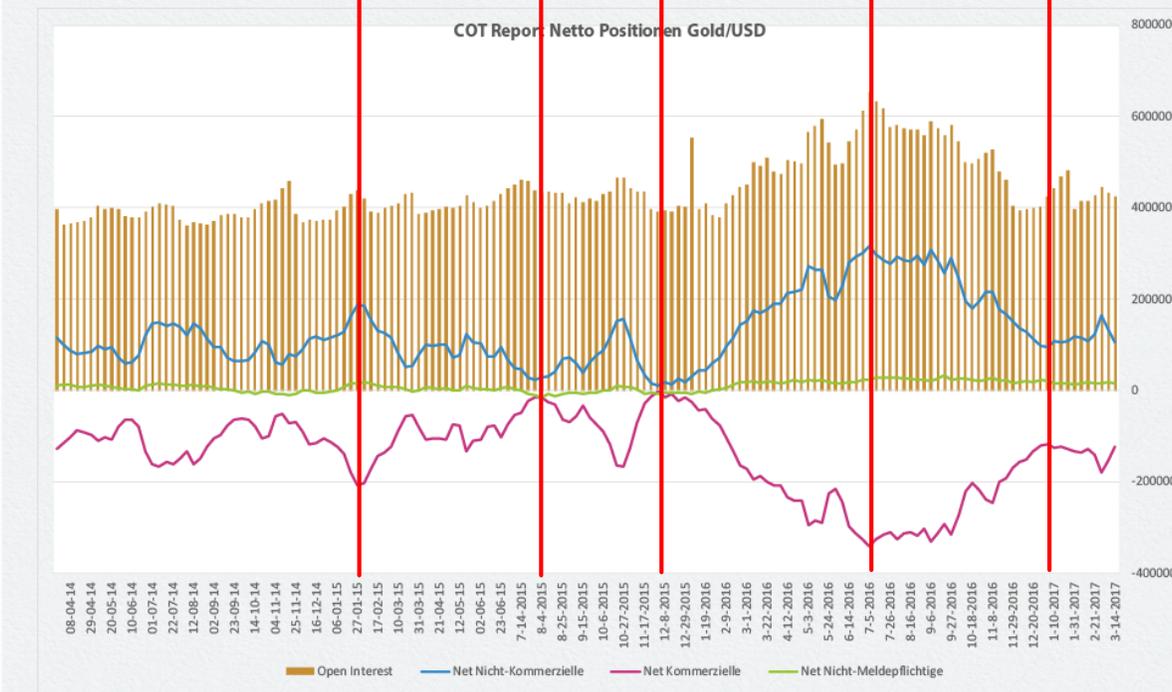
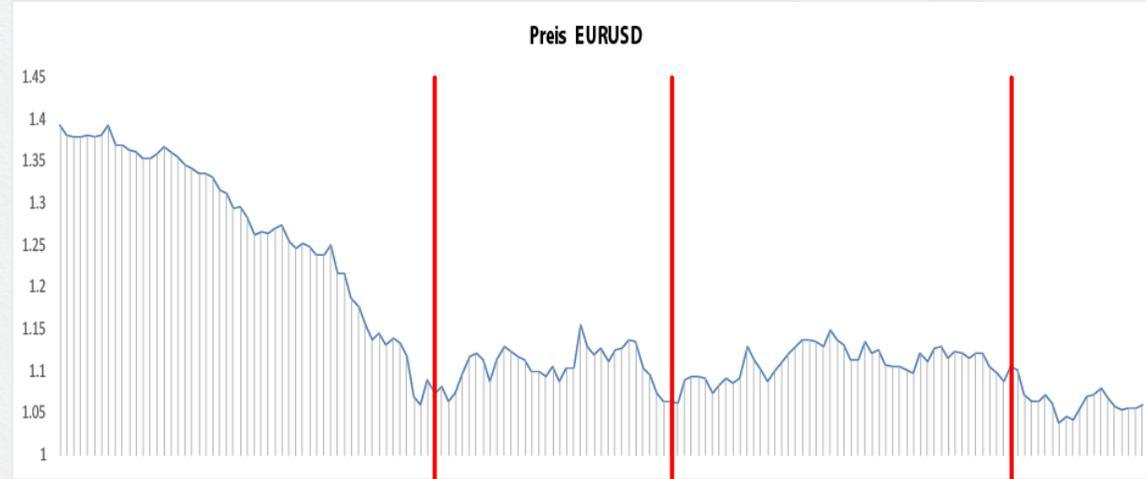
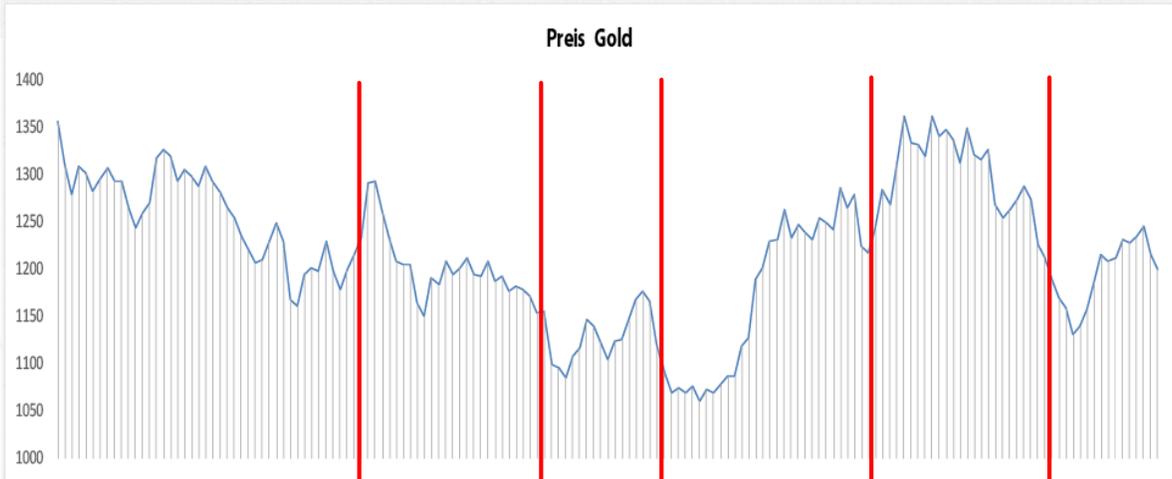
Aktienindizes

Kommerzielle



Produzenten
Kaufleute
Verarbeiter
Benutzer

Betreibt Geschäfte, die durch die Nutzung der Future- und Optionsbörsen abgesichert werden.



Alles ist Relativ - COT Report Index

$100^* \frac{\text{Max. Aktuelle Net-Positionen} - \text{Min. Net Positionen}}{\text{Max. Net-Positionen} - \text{Min. Net-Positionen}}$

Max. Net-Positionen – Min. Net-Positionen

Zeitfenster, die oft benutzt werden:

3 Jahre

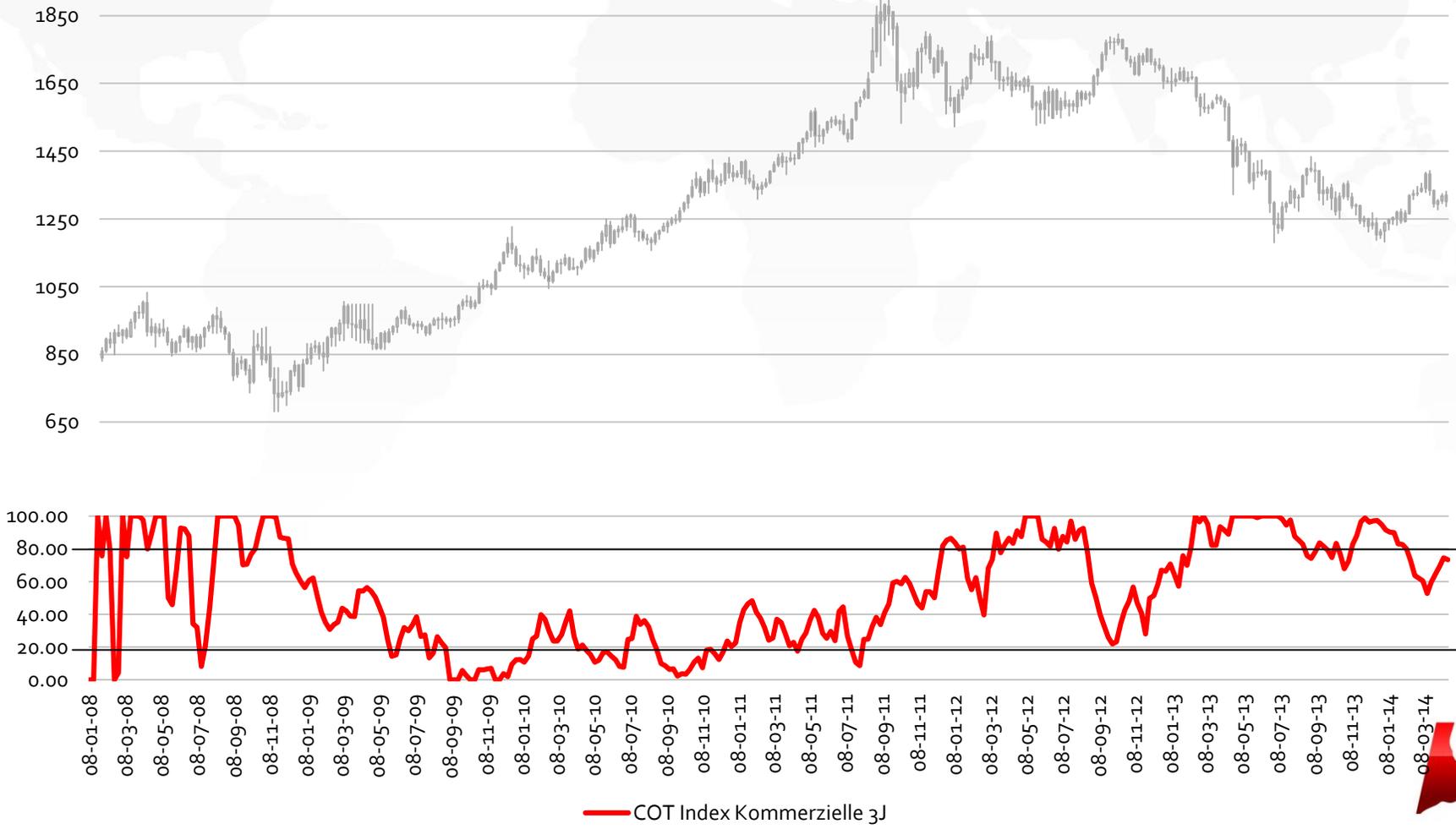
1 Jahr

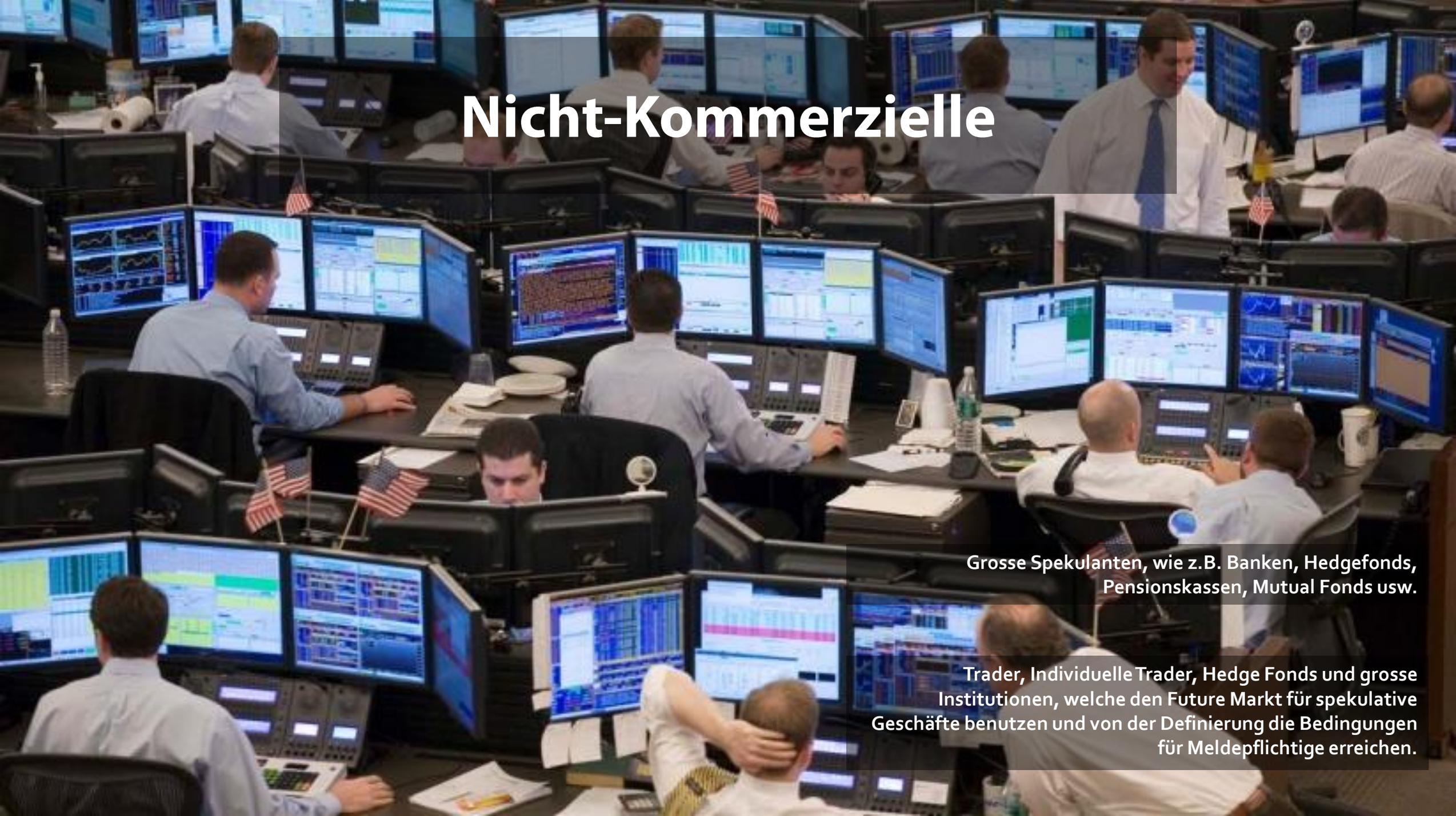
6 Monate (26 Wochen)

3 Monate (13 Wochen)



Gold

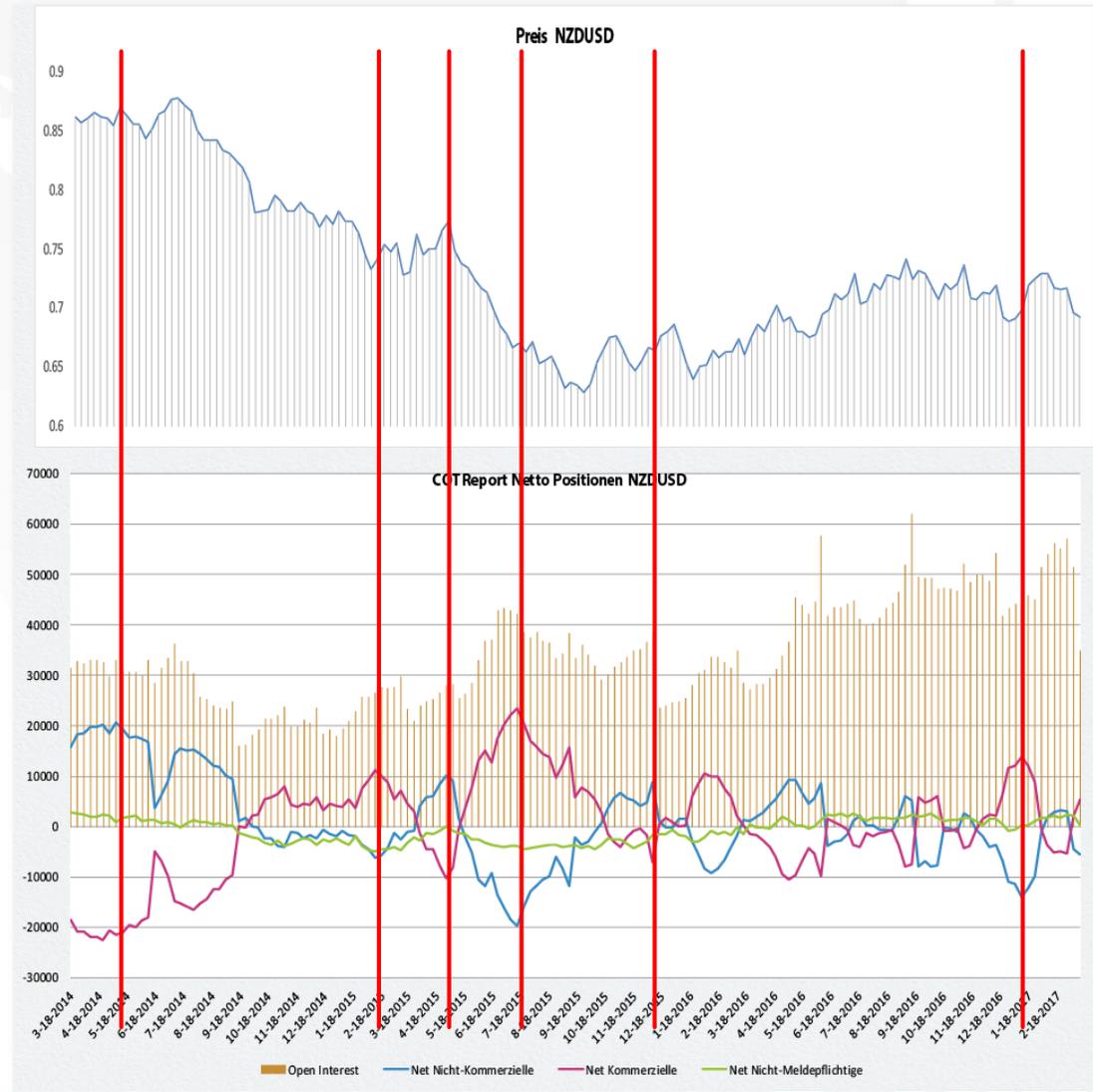
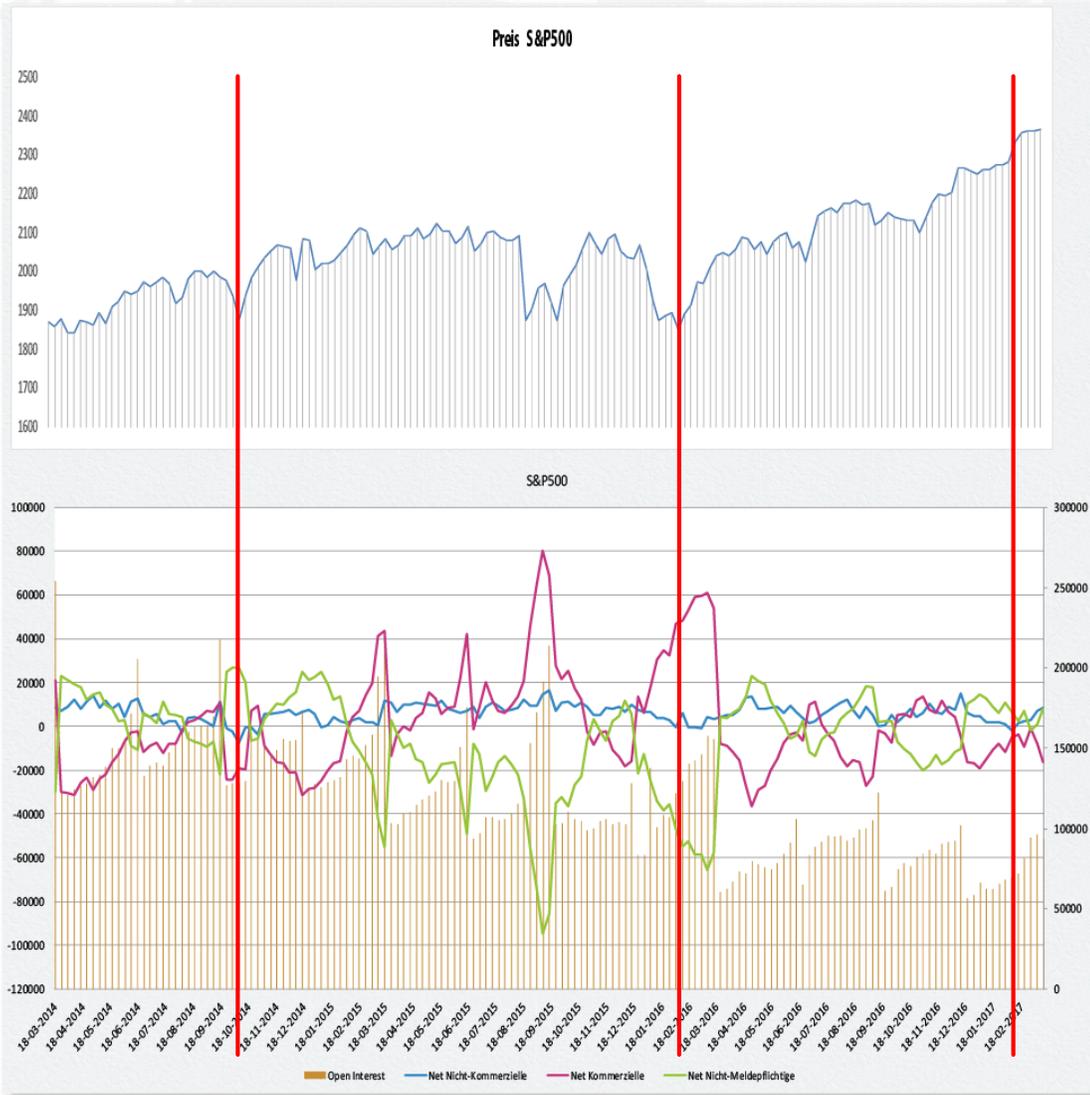




Nicht-Kommerzielle

Grosse Spekulanten, wie z.B. Banken, Hedgefonds, Pensionskassen, Mutual Funds usw.

Trader, Individuelle Trader, Hedge Fonds und grosse Institutionen, welche den Future Markt für spekulative Geschäfte benutzen und von der Definierung die Bedingungen für Meldepflichtige erreichen.

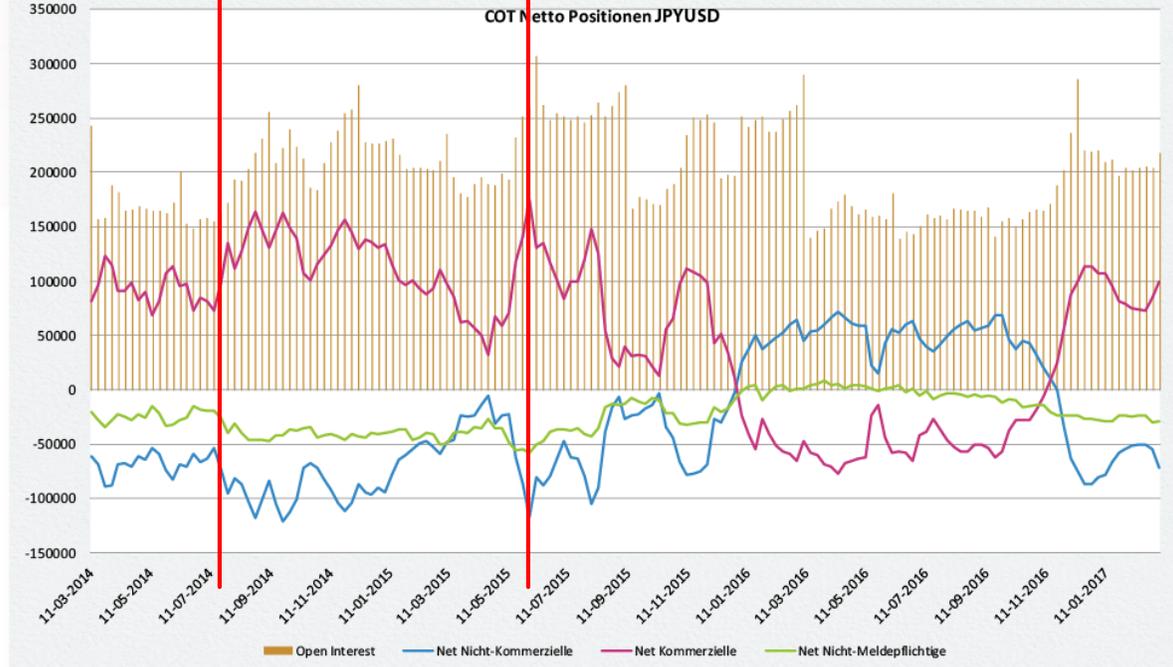
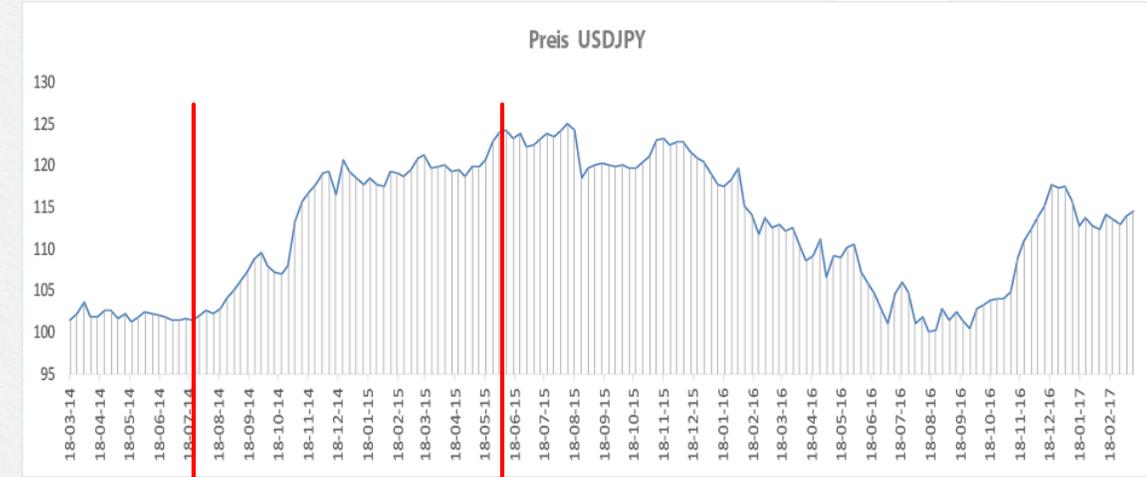
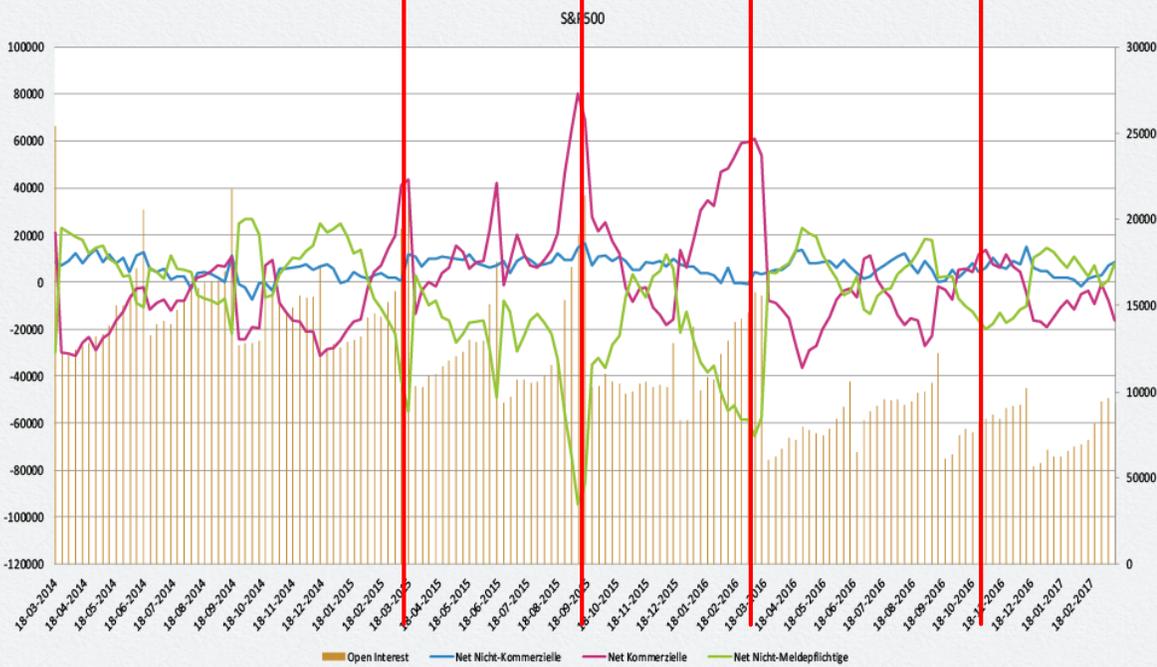
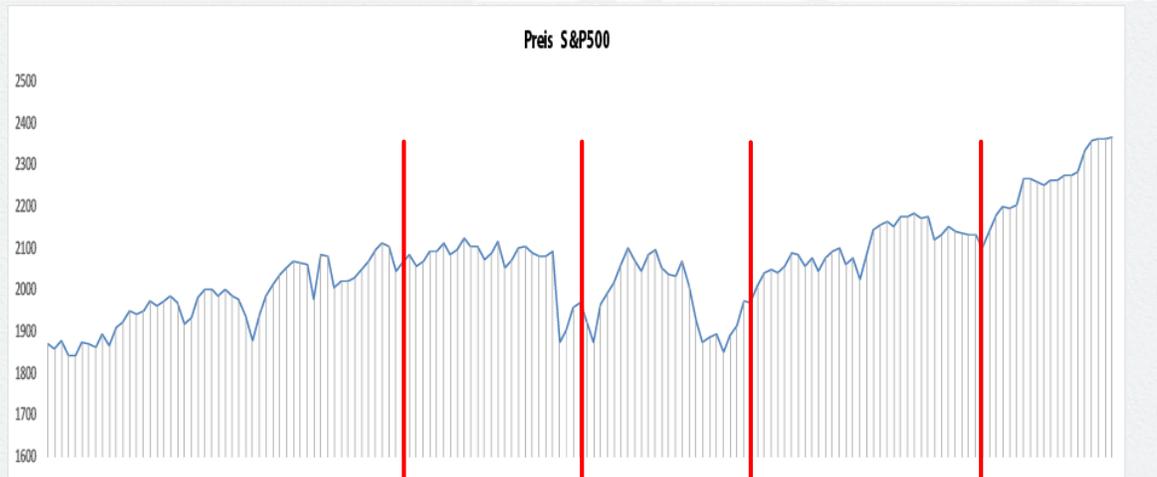


Nicht-Meldepflichtige



Kleine Spekulanten

Trader, welche die Bedingungen für Meldepflichtige nicht erreichen.



Open Interests (mit Vorsicht zu geniessen)

Market	Open Interest	Trend
Steigt	Steigt	Bullish
Steigt	Fällt	Bearish
Fällt	Steigt	Bearish
Fällt	Fällt	Bullish

Preis	Volumen	Open Interest	Trend
Steigt	Steigt	Steigt	stark
Steigt	Fällt	Fällt	schwach
Fällt	Steigt	Steigt	schwach
Fällt	Fällt	Fällt	stark

Zu Beachten...

- Der COT Report zeigt nur den aktuellen Stand eines Marktes an.
- Wir nutzen das fundamentale Wissen der Kommerziellen.
- Wir erkennen Trends anhand der grossen Spekulanten
- Kleine Spekulanten dienen als Kontra-Indikator

... weiter zu beachten sind...

- Analyse auf Wochenbasis
- Es gibt Unterschiede bei der Analysierung der verschiedenen Produkte:
 - Rohstoffe
 - Synthetische Rohstoffe (Devisen, Anleihen)
 - Finanzprodukte (Indizes)
- Der COT Report ist ein Hilfsmittel – Handeln Sie nicht alleine anhand des COT Reports
- Technische Analyse, Fundamentale Analyse und bei Rohstoffen die Saisonalität sind zudem miteinzubeziehen.



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