

Report 34/2015

Report date: 08/25/2015



Vol score  
OI score  
Total score

**OLD (LEGACY) DATA – FUTURES ONLY**

	Vol score	OI score	Total score	Commercials					Large Speculators					Small Speculators				
				AT	52W	4W	COT EXTR	COT INDEX	AT	52W	4W	COT EXTR	COT INDEX	AT	52W	4W	COT EXTR	COT INDEX
DOW JONES-30	6	-4	2	1%	2%	7%	414	100%	-7%	-12%	-41%	414	0%	6%	25%	77%	2	39%
NASDAQ-100	6	0	6	15%	77%	77%	142	91%	-21%	-79%	-79%	142	13%	-2%	-19%	-59%	9	16%
AUSTRALIAN DOLLAR	-6	-4	-10	5%	8%	100%	23	92%	-8%	-11%	-97%	23	7%	2%	4%	21%	6	11%
BRITISH POUND	-5	8	3	-4%	-9%	-42%	49	36%	4%	10%	53%	46	60%	1%	1%	6%	54	69%
CANADIAN DOLLAR	-1	-4	-5	-2%	-5%	-59%	4	96%	4%	9%	62%	3	9%	-3%	-6%	-32%	1	7%
EURO	-4	8	4	-7%	-17%	-51%	60	47%	8%	17%	54%	57	54%	5%	13%	33%	64	50%
JAPANESE YEN	-2	-4	-6	-26%	-50%	-76%	16	38%	20%	44%	77%	13	59%	23%	46%	71%	59	82%
SWISS FRANC	-1	4	3	-4%	-10%	-35%	2	67%	-2%	-7%	-21%	31	37%	18%	43%	94%	5	32%
MEXICAN PESO	3	-4	-1	9%	17%	76%	2	97%	-9%	-18%	-80%	3	2%	-1%	-3%	-13%	1	11%
NEW ZEALAND DOLLAR	0	0	0	-7%	-11%	-54%	12	75%	8%	12%	58%	12	27%	1%	2%	15%	9	12%
USD INDEX	6	-8	-2	12%	25%	80%	35	37%	-10%	-20%	-80%	7	69%	-21%	-38%	-75%	55	34%
TRUE USD INDEX	-5	-6	-11	-9%	-33%	-59%	55	35%	9%	33%	60%	9	68%	10%	31%	56%	56	56%
CRUDE OIL	2	4	6	-1%	-2%	-10%	1	79%	1%	4%	14%	1	24%	-2%	-6%	-17%	2	27%
RBOB GASOLINE	-2	-4	-6	-2%	-4%	-35%	8	74%	3%	6%	36%	9	38%	-3%	-7%	-35%	1	6%
HEATING OIL	3	4	7	7%	14%	46%	17	70%	-5%	-9%	-30%	11	43%	-8%	-14%	-69%	1	20%
NATURAL GAS	-3	0	-3	-1%	-3%	-14%	1	84%	2%	6%	35%	1	19%	-6%	-13%	-57%	16	37%
ENERGY COMPLEX	1	2	3	2%	6%	38%	258	100%	-2%	-4%	-26%	202	0%	-4%	-13%	-100%	19	3%
CORN	2	0	2	3%	5%	12%	7	45%	-1%	-2%	-6%	7	58%	-4%	-10%	-38%	2	64%
SOYBEANS	2	8	10	7%	13%	42%	8	61%	-6%	-12%	-36%	8	35%	-3%	-9%	-81%	6	63%
SOYBEAN OIL	2	0	2	0%	0%	-1%	1	57%	1%	1%	5%	1	44%	0%	-3%	-15%	1	32%
SOYBEAN MEAL	-5	0	-5	-2%	-3%	-15%	1	23%	3%	5%	23%	1	77%	-6%	-10%	-32%	2	61%
WHEAT (CHICAGO)	-4	0	-4	6%	8%	31%	8	52%	-5%	-7%	-37%	8	46%	-1%	-4%	-12%	23	68%
WHEAT (KANSAS)	-2	0	-2	3%	7%	39%	1	77%	-3%	-6%	-33%	8	24%	-1%	-2%	-9%	1	75%
OATS	0	0	0	0%	0%	-32%	1	99%	0%	-1%	-13%	272	0%	0%	3%	25%	5	19%
ROUGH RICE	-6	0	-6	-3%	-14%	-41%	61	40%	4%	17%	51%	54	49%	1%	4%	16%	128	75%
SOYBEAN COMPLEX	0	2	2	4%	8%	27%	8	75%	-3%	-7%	-20%	8	22%	-5%	-9%	-81%	2	53%
WHEAT COMPLEX	-4	-10	-14	3%	7%	100%	8	70%	-3%	-6%	-100%	8	25%	-1%	-4%	-29%	6	86%
GRAIN COMPLEX	4	-6	-2	3%	8%	31%	8	76%	-2%	-6%	-24%	8	23%	-5%	-11%	-72%	2	74%
AGRICULTURE COMPLEX	1	-6	-5	6%	29%	82%	1	83%	-7%	-25%	-91%	1	15%	-2%	-7%	-35%	1	35%
LIVE CATTLE	-4	-8	-12	6%	9%	66%	113	83%	-3%	-4%	-40%	2	15%	-4%	-21%	-60%	5	71%
FEEDER CATTLE	-4	4	0	28%	41%	90%	15	44%	-13%	-38%	-83%	20	50%	-2%	-9%	-87%	4	66%
LEAN HOGS	1	0	1	-2%	-4%	-70%	12	87%	1%	1%	16%	2	13%	8%	25%	100%	6	55%
LIVESTOCK COMPLEX	-2	6	4	6%	9%	91%	120	86%	-4%	-7%	-100%	115	15%	-2%	-7%	-37%	4	60%
GOLD	-6	0	-6	-8%	-17%	-68%	7	81%	8%	18%	63%	8	28%	4%	11%	51%	1	9%
SILVER	-2	0	-2	-1%	-1%	-5%	8	66%	2%	3%	14%	1	28%	-2%	-9%	-24%	1	40%
COPPER	2	0	2	-4%	-7%	-46%	3	72%	6%	11%	54%	4	32%	-4%	-13%	-70%	20	22%
PALLADIUM	-2	4	2	6%	7%	100%	160	100%	-5%	-7%	-100%	160	0%	-5%	-8%	-73%	2	13%
PLATINUM	0	4	4	-1%	-3%	-16%	9	88%	2%	6%	26%	9	15%	-5%	-11%	-51%	3	28%
METALS COMPLEX	-2	-2	-4	-6%	-13%	-57%	7	89%	7%	14%	62%	8	14%	1%	4%	22%	4	5%
COCOA	2	0	2	2%	4%	9%	15	62%	-2%	-3%	-7%	14	35%	-2%	-5%	-98%	16	50%
COTTON	-4	8	4	2%	2%	9%	1	32%	0%	-1%	-3%	1	73%	-6%	-11%	-27%	1	39%
COFFEE	-5	-4	-9	21%	25%	76%	2	85%	-22%	-26%	-74%	2	18%	2%	8%	35%	3	50%

SUGAR	-1	0	-1	0%	1%	6%	8	92%	-1%	-2%	-6%	8	6%	0%	0%	8%	2	30%
ORANGE JUICE	-1	-4	-5	2%	10%	23%	2	68%	-1%	-4%	-11%	1	33%	-2%	-32%	-73%	3	27%
LUMBER	1	0	1	3%	7%	18%	18	96%	-2%	-5%	-14%	13	2%	-1%	-6%	-19%	1	37%
S&P-500	6	4	10	-11%	-21%	-100%	9	74%	9%	20%	64%	11	33%	8%	8%	61%	1	8%
RUSSELL-2000	6	0	6	-2%	-6%	-25%	1	74%	4%	11%	46%	2	30%	-11%	-22%	-70%	42	30%
S&P-400	6	4	10	3%	9%	48%	9	86%	0%	-1%	-3%	3	29%	-5%	-8%	-66%	9	23%
U.S. STOCK INDEX COMPLEX	2	6	8	-3%	-8%	-36%	2	94%	1%	4%	16%	2	11%	6%	6%	41%	1	6%
FED FUNDS	0	0	0	-2%	-15%	-21%	21	58%	3%	14%	22%	21	46%	1%	2%	9%	1	31%
EURODOLLARS	-2	-6	-8	-1%	-2%	-25%	4	38%	1%	2%	23%	4	68%	1%	3%	9%	2	15%
2-YEAR NOTE	-2	4	2	-8%	-11%	-67%	1	28%	7%	10%	52%	1	89%	2%	15%	100%	2	22%
5-YEAR NOTE	-2	0	-2	2%	10%	25%	2	73%	-5%	-12%	-37%	3	11%	3%	7%	50%	1	51%
10-YEAR NOTE	-2	4	2	-3%	-10%	-88%	117	45%	-1%	-2%	-9%	5	57%	9%	21%	56%	16	57%
30-YEAR BOND	-2	-4	-6	2%	12%	44%	1	51%	-7%	-26%	-89%	27	27%	6%	18%	40%	16	77%
U.S. INTEREST RATES COMPLEX	-2	6	4	-2%	-4%	-55%	6	44%	2%	3%	36%	7	64%	4%	13%	58%	2	19%