

Report 37/2015
Report date: 09/15/2015



Vol score OI score Total score

OLD (LEGACY) DATA – FUTURES ONLY

	Vol score	OI score	Total score	Commercials				Large Speculators				Small Speculators			
				52W	4W	COT EXTR	COT INDEX	52W	4W	COT EXTR	COT INDEX	52W	4W	COT EXTR	COT INDEX
DOW JONES-30	-3	0	-3	7%	38%	1	92%	-2%	-7%	1	20%	-13%	-30%	223	0%
NASDAQ-100	-3	0	-3	-6%	-7%	2	96%	5%	6%	2	5%	4%	8%	1	4%
AUSTRALIAN DOLLAR	2	0	2	-15%	-80%	8	82%	13%	55%	8	20%	24%	96%	2	11%
BRITISH POUND	-1	4	3	-23%	-42%	2	50%	28%	67%	2	55%	11%	16%	1	43%
CANADIAN DOLLAR	2	-4	-2	1%	4%	1	91%	2%	8%	7	15%	-8%	-78%	4	5%
EURO	4	8	12	-3%	-18%	1	50%	-2%	-11%	3	48%	22%	79%	69	60%
JAPANESE YEN	2	4	6	12%	18%	2	30%	-17%	-24%	2	68%	4%	7%	153	88%
SWISS FRANC	2	-4	-2	-20%	-58%	7	49%	29%	65%	9	74%	1%	1%	1	23%
MEXICAN PESO	1	4	5	-13%	-57%	10	87%	14%	56%	10	14%	-2%	-10%	1	6%
NEW ZEALAND DOLLAR	-2	0	-2	-29%	-100%	16	68%	33%	100%	17	35%	4%	53%	2	12%
USD INDEX	-3	-8	-11	25%	46%	38	48%	-28%	-59%	38	56%	2%	4%	2	34%
TRUE USD INDEX	5	-2	3	-10%	-100%	58	37%	6%	42%	58	63%	17%	70%	1	59%
CRUDE OIL	0	4	4	-8%	-50%	5	73%	6%	28%	5	32%	16%	55%	2	24%
RBOB GASOLINE	1	4	5	0%	-2%	12	66%	5%	25%	25	50%	-20%	-100%	262	0%
HEATING OIL	-3	-4	-7	9%	37%	20	75%	-3%	-18%	15	39%	-15%	-72%	46	16%
NATURAL GAS	5	-4	1	-10%	-54%	5	80%	12%	72%	6	23%	-1%	-4%	1	41%
ENERGY COMPLEX	3	-2	1	0%	-2%	5	96%	1%	7%	1	5%	-4%	-57%	1	1%
CORN	1	4	5	-10%	-69%	1	45%	6%	45%	1	54%	13%	45%	11	92%
SOYBEANS	3	-4	-1	2%	11%	1	61%	-5%	-19%	12	30%	4%	33%	95	74%
SOYBEAN OIL	1	-8	-7	6%	100%	64	60%	-5%	-64%	64	39%	-6%	-30%	1	46%
SOYBEAN MEAL	-3	4	1	-12%	-91%	4	23%	8%	60%	2	72%	23%	58%	73	80%
WHEAT (CHICAGO)	-1	0	-1	-5%	-10%	1	78%	4%	8%	1	19%	5%	21%	1	79%
WHEAT (KANSAS)	-1	0	-1	-1%	-9%	1	78%	0%	5%	1	24%	3%	13%	2	67%
OATS	3	0	3	-14%	-72%	11	85%	16%	74%	9	14%	6%	54%	26	26%
ROUGH RICE	-3	4	1	-14%	-52%	66	30%	14%	47%	59	59%	8%	53%	133	80%
SOYBEAN COMPLEX	1	2	3	-1%	-14%	2	72%	-1%	-11%	12	21%	7%	46%	104	76%
WHEAT COMPLEX	-1	2	1	0%	-1%	1	82%	0%	0%	11	13%	2%	12%	1	92%
GRAIN COMPLEX	1	-2	-1	-4%	-41%	2	75%	3%	18%	1	20%	7%	35%	156	100%
AGRICULTURE COMPLEX	-2	-6	-8	-1%	-12%	3	82%	-1%	-12%	1	14%	7%	35%	8	47%
LIVE CATTLE	-6	0	-6	5%	23%	127	96%	-2%	-11%	127	4%	-19%	-80%	8	70%
FEEDER CATTLE	-2	-4	-6	5%	7%	24	65%	-6%	-9%	29	38%	2%	18%	3	67%
LEAN HOGS	4	4	8	-3%	-24%	26	80%	4%	47%	16	19%	-7%	-15%	1	64%
LIVESTOCK COMPLEX	-6	2	-4	3%	27%	127	94%	-1%	-9%	124	7%	-10%	-67%	2	63%
GOLD	-1	0	-1	12%	59%	3	93%	-12%	-60%	4	12%	-10%	-39%	2	11%
SILVER	-3	-8	-11	8%	100%	5	70%	-9%	-95%	3	26%	3%	6%	2	33%
COPPER	0	-2	-2	-15%	-37%	15	44%	18%	37%	15	65%	1%	7%	5	32%
PALLADIUM	-1	-4	-5	1%	10%	2	98%	-1%	-19%	2	3%	4%	22%	1	10%
PLATINUM	2	-4	-2	16%	100%	4	90%	-14%	-71%	3	14%	-14%	-63%	44	20%
METALS COMPLEX	-1	2	1	9%	75%	3	93%	-8%	-68%	3	8%	-9%	-70%	2	6%
COCOA	2	4	6	-5%	-25%	5	47%	4%	23%	5	49%	7%	37%	7	67%
COTTON	5	4	9	2%	8%	4	46%	0%	-1%	4	60%	-9%	-34%	4	28%
COFFEE	1	4	5	4%	10%	95	97%	-4%	-11%	95	5%	10%	31%	9	61%

SUGAR	-6	8	2	-13%	-16%	8	61%	7%	9%	8	37%	21%	43%	68	57%
ORANGE JUICE	3	-4	-1	8%	58%	2	66%	-6%	-65%	2	34%	-10%	-32%	1	33%
LUMBER	3	0	3	-20%	-100%	5	89%	20%	86%	6	13%	6%	17%	1	28%
S&P-500	-2	8	6	-1%	-3%	1	99%	-6%	-15%	197	0%	7%	37%	1	7%
RUSSELL-2000	-2	0	-2	-7%	-58%	5	68%	4%	46%	5	35%	22%	72%	3	40%
S&P-400	0	-4	-4	-4%	-28%	1	85%	6%	58%	1	31%	0%	-4%	12	22%
U.S. STOCK INDEX COMPLEX	-2	2	0	-2%	-7%	1	98%	-4%	-11%	203	0%	7%	35%	1	7%
FED FUNDS	4	-2	2	-45%	-75%	119	9%	46%	75%	186	100%	-29%	-78%	11	5%
EURODOLLARS	-1	6	5	-20%	-100%	21	26%	16%	100%	19	77%	55%	70%	81	48%
2-YEAR NOTE	-5	0	-5	6%	23%	25	48%	-10%	-28%	25	55%	20%	36%	77	40%
5-YEAR NOTE	-4	6	2	24%	65%	1	77%	-11%	-28%	1	10%	-22%	-59%	2	55%
10-YEAR NOTE	-1	4	3	3%	22%	8	53%	-5%	-33%	11	48%	3%	14%	2	54%
30-YEAR BOND	3	0	3	-18%	-59%	21	33%	25%	89%	3	43%	-7%	-19%	1	86%
U.S. INTEREST RATES COMPLEX	1	-2	-1	-21%	-100%	119	32%	19%	100%	119	73%	33%	60%	81	42%