

Report 38/2015

Report date: 09/22/2015



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	-5	0	-5	0%	-1%	-5%	1	92%	-1%	-2%	-7%	2	18%	2%	7%	16%	1	7%
NASDAQ-100	-3	-4	-7	-2%	-9%	-40%	3	90%	3%	10%	55%	3	11%	0%	0%	2%	2	4%
AUSTRALIAN DOLLAR	1	4	5	4%	9%	42%	1	86%	-7%	-14%	-53%	1	13%	4%	11%	32%	11	15%
BRITISH POUND	3	0	3	-4%	-11%	-21%	3	45%	3%	10%	23%	3	59%	6%	13%	19%	2	49%
CANADIAN DOLLAR	-1	-8	-9	-5%	-13%	-51%	10	86%	4%	12%	41%	10	21%	5%	11%	100%	10	10%
EURO	3	0	3	0%	0%	-1%	2	50%	1%	2%	17%	2	49%	-3%	-7%	-32%	1	56%
JAPANESE YEN	-2	-8	-10	-3%	-5%	-24%	1	26%	1%	3%	10%	1	69%	6%	10%	62%	154	98%
SWISS FRANC	0	-4	-4	3%	8%	33%	1	55%	-5%	-15%	-35%	1	61%	3%	7%	41%	2	27%
MEXICAN PESO	0	0	0	-17%	-41%	-62%	21	70%	18%	43%	61%	22	32%	1%	2%	12%	1	7%
NEW ZEALAND DOLLAR	2	0	2	4%	6%	21%	1	72%	-3%	-5%	-15%	1	32%	-6%	-13%	-94%	8	6%
USD INDEX	-3	0	-3	-2%	-4%	-16%	1	46%	1%	2%	8%	1	57%	4%	8%	78%	4	39%
TRUE USD INDEX	3	2	5	-2%	-7%	-45%	59	40%	2%	6%	53%	59	61%	3%	9%	36%	60	55%
CRUDE OIL	-1	4	3	-2%	-7%	-33%	8	69%	4%	14%	46%	9	38%	-11%	-31%	-84%	125	5%
RBOB GASOLINE	-1	4	3	-1%	-3%	-21%	13	63%	0%	0%	-1%	1	50%	7%	14%	73%	1	8%
HEATING OIL	5	-4	1	3%	6%	39%	22	78%	-2%	-3%	-29%	16	37%	-5%	-8%	-36%	51	11%
NATURAL GAS	-1	4	3	4%	13%	73%	2	85%	-3%	-10%	-63%	1	19%	-8%	-17%	-95%	20	30%
ENERGY COMPLEX	-1	2	1	-1%	-4%	-91%	6	95%	2%	9%	89%	7	8%	-5%	-17%	-82%	721	0%
CORN	-1	0	-1	0%	-1%	-6%	4	45%	0%	0%	-1%	1	54%	1%	3%	9%	12	94%
SOYBEANS	1	4	5	3%	5%	52%	12	64%	-3%	-6%	-32%	13	27%	-1%	-2%	-12%	1	73%
SOYBEAN OIL	4	-8	-4	0%	1%	13%	65	61%	-1%	-1%	-13%	65	38%	0%	1%	5%	1	47%
SOYBEAN MEAL	-2	4	2	10%	15%	100%	12	38%	-9%	-14%	-73%	12	58%	-9%	-13%	-34%	1	69%
WHEAT (CHICAGO)	-1	8	7	-4%	-6%	-15%	2	74%	5%	6%	15%	2	24%	-1%	-2%	-10%	1	78%
WHEAT (KANSAS)	-1	0	-1	2%	4%	66%	12	80%	-1%	-3%	-48%	12	22%	0%	-2%	-8%	1	66%
OATS	-1	0	-1	0%	-1%	-4%	12	84%	2%	6%	21%	12	18%	-1%	-10%	-100%	4	20%
ROUGH RICE	3	0	3	0%	-1%	-7%	67	29%	1%	3%	17%	61	61%	-1%	-4%	-23%	1	77%
SOYBEAN COMPLEX	3	6	9	4%	8%	100%	13	75%	-3%	-9%	-87%	13	17%	-2%	-3%	-22%	1	73%
WHEAT COMPLEX	-1	2	1	-1%	-3%	-24%	2	81%	1%	3%	28%	2	14%	0%	-2%	-65%	3	91%
GRAIN COMPLEX	3	2	5	2%	4%	100%	12	76%	-2%	-4%	-59%	12	18%	-1%	-1%	-9%	1	99%
AGRICULTURE COMPLEX	-3	6	3	6%	26%	100%	146	91%	-5%	-18%	-96%	12	7%	-8%	-30%	-100%	5	30%
LIVE CATTLE	-4	4	0	6%	7%	35%	311	100%	-5%	-6%	-32%	799	0%	-2%	-8%	-30%	10	63%
FEEDER CATTLE	-6	4	-2	3%	5%	15%	25	69%	-3%	-8%	-23%	113	34%	2%	8%	58%	109	69%
LEAN HOGS	3	4	7	-2%	-3%	-25%	27	78%	4%	6%	45%	29	23%	-9%	-28%	-79%	4	51%
LIVESTOCK COMPLEX	-6	-6	-12	3%	4%	49%	128	97%	-2%	-3%	-45%	128	5%	-2%	-6%	-36%	8	59%
GOLD	4	0	4	-6%	-13%	-67%	2	83%	6%	13%	65%	2	23%	3%	8%	56%	1	15%
SILVER	1	4	5	-11%	-19%	-100%	14	53%	13%	22%	100%	15	46%	-2%	-7%	-19%	2	30%
COPPER	-2	-4	-6	8%	14%	41%	1	55%	-10%	-18%	-48%	1	49%	1%	4%	17%	8	34%
PALLADIUM	4	-8	-4	-3%	-5%	-59%	4	94%	4%	7%	61%	9	8%	-6%	-11%	-71%	12	2%
PLATINUM	-6	0	-6	-1%	-3%	-19%	1	89%	0%	-1%	-8%	4	14%	7%	17%	100%	4	30%
METALS COMPLEX	7	2	9	-5%	-10%	-90%	2	88%	5%	10%	84%	2	14%	2%	8%	88%	1	8%
COCOA	1	2	3	-1%	-2%	-11%	6	46%	1%	2%	9%	6	51%	1%	3%	16%	8	71%
COTTON	-1	-8	-9	13%	17%	49%	32	59%	-11%	-16%	-48%	31	47%	-11%	-21%	-56%	33	14%
COFFEE	1	4	5	1%	1%	5%	96	98%	-2%	-2%	-11%	96	3%	4%	22%	49%	10	71%

SUGAR	5	0	5	8%	27%	33%	2	71%	-4%	-12%	-16%	2	32%	-18%	-47%	-95%	3	32%
ORANGE JUICE	-7	-8	-15	3%	14%	64%	6	71%	-3%	-10%	-61%	6	30%	-2%	-24%	-70%	8	22%
LUMBER	1	0	1	0%	0%	1%	1	89%	0%	-1%	-5%	1	12%	1%	4%	14%	3	30%
S&P-500	-3	0	-3	2%	3%	25%	204	100%	-3%	-6%	-34%	203	0%	1%	1%	16%	2	8%
RUSSELL-2000	-3	4	1	-2%	-6%	-30%	6	63%	3%	9%	55%	7	43%	-8%	-16%	-52%	1	25%
S&P-400	5	-8	-3	1%	5%	32%	13	88%	0%	-1%	-5%	1	31%	-3%	-4%	-38%	13	18%
U.S. STOCK INDEX COMPLEX	2	-6	-4	0%	0%	6%	1	98%	-1%	-2%	-21%	204	0%	1%	1%	11%	2	8%
FED FUNDS	0	0	0	-1%	-3%	-5%	141	7%	3%	7%	11%	229	100%	-8%	-31%	-50%	400	0%
EURODOLLARS	1	0	1	-1%	-2%	-11%	120	24%	1%	2%	12%	21	78%	1%	5%	6%	82	50%
2-YEAR NOTE	0	2	2	-1%	-1%	-5%	1	47%	1%	1%	3%	1	56%	0%	2%	4%	80	41%
5-YEAR NOTE	1	4	5	-8%	-29%	-69%	5	65%	7%	17%	53%	4	21%	10%	20%	66%	1	66%
10-YEAR NOTE	-2	0	-2	-4%	-14%	-95%	3	46%	4%	9%	76%	2	54%	3%	8%	73%	20	60%
30-YEAR BOND	-1	-8	-9	-1%	-5%	-14%	22	30%	-1%	-3%	-10%	1	41%	4%	11%	45%	22	93%
U.S. INTEREST RATES COMPLEX	1	-2	-1	-3%	-5%	-18%	120	28%	3%	4%	19%	121	77%	2%	6%	13%	93	45%