

Report 50/2015  
Report date: 12/15/2015



Vol score  
OI score  
Total score

**OLD (LEGACY) DATA – FUTURES AND OPTIONS**

	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
NASDAQ-100	2	8	10	-8%	-66%	3	51%	9%	59%	3	44%	3%	68%	17	30%
DOW JONES-30	2	4	6	-17%	-89%	24	44%	16%	76%	24	59%	10%	44%	18	52%
AUSTRALIAN DOLLAR	1	-4	-3	-21%	-34%	25	62%	27%	42%	24	38%	-2%	-4%	1	38%
BRITISH POUND	1	0	1	-14%	-63%	5	61%	13%	49%	4	46%	13%	94%	5	31%
CANADIAN DOLLAR	-4	8	4	12%	47%	14	92%	-15%	-49%	14	15%	3%	24%	1	5%
EURO	-3	0	-3	-7%	-38%	5	71%	8%	71%	4	25%	3%	6%	7	53%
JAPANESE YEN	0	4	4	-34%	-81%	7	18%	36%	79%	7	82%	28%	85%	7	84%
SWISS FRANC	-2	0	-2	-56%	-88%	7	53%	73%	100%	12	73%	18%	44%	6	23%
MEXICAN PESO	3	0	3	37%	97%	13	88%	-37%	-100%	13	12%	-12%	-20%	11	11%
NEW ZEALAND DOLLAR	-2	0	-2	22%	100%	8	59%	-26%	-100%	8	41%	4%	7%	29	31%
USD INDEX	1	0	1	24%	100%	6	48%	-27%	-100%	6	53%	-13%	-61%	5	44%
TRUE USD INDEX	2	-6	-4	-24%	-70%	5	29%	27%	79%	5	75%	18%	46%	7	60%
CRUDE OIL	5	0	5	1%	5%	37	95%	6%	37%	2	6%	-34%	-100%	5	28%
RBOB GASOLINE	-2	-4	-6	-11%	-16%	1	53%	13%	25%	1	59%	-10%	-39%	3	28%
HEATING OIL	-1	0	-1	-8%	-31%	5	78%	6%	28%	4	29%	5%	18%	5	24%
NATURAL GAS	-6	8	2	-16%	-59%	19	76%	15%	58%	28	26%	5%	30%	1	34%
ENERGY COMPLEX	5	-6	-1	-7%	-78%	1	97%	11%	99%	1	3%	-14%	-100%	9	7%
CORN	-4	4	0	-7%	-37%	5	42%	7%	47%	5	36%	-3%	-18%	2	98%
SOYBEANS	2	0	2	9%	71%	2	63%	-13%	-69%	2	6%	2%	54%	1	93%
SOYBEAN OIL	-5	4	-1	-4%	-5%	26	8%	4%	5%	26	91%	3%	6%	25	88%
SOYBEAN MEAL	0	-4	-4	6%	24%	207	100%	-10%	-39%	208	0%	19%	73%	1	50%
WHEAT (CHICAGO)	-3	-4	-7	-18%	-73%	2	76%	18%	64%	2	22%	2%	5%	1	85%
WHEAT (KANSAS)	1	0	1	-16%	-83%	5	86%	15%	81%	5	13%	5%	21%	5	78%
OATS	-1	4	3	-1%	-2%	51	53%	0%	0%	1	42%	3%	14%	54	66%
ROUGH RICE	-1	0	-1	3%	15%	21	56%	-3%	-18%	6	45%	-1%	-8%	24	39%
SOYBEAN COMPLEX	0	2	2	7%	48%	1	75%	-10%	-54%	1	5%	4%	100%	5	90%
WHEAT COMPLEX	-3	2	-1	-14%	-100%	3	88%	13%	100%	3	11%	0%	0%	2	79%
GRAIN COMPLEX	2	2	4	0%	0%	1	77%	-1%	-5%	1	7%	1%	59%	1	99%
AGRICULTURE COMPLEX	3	-2	1	9%	32%	1	44%	-8%	-26%	1	52%	-12%	-94%	2	85%
LIVE CATTLE	3	0	3	-5%	-68%	12	90%	4%	53%	13	12%	5%	76%	1	43%
FEEDER CATTLE	4	-4	0	-10%	-32%	16	48%	6%	24%	16	45%	3%	18%	1	71%
LEAN HOGS	-1	-4	-5	-3%	-34%	1	97%	1%	9%	1	3%	18%	100%	32	70%
LIVESTOCK COMPLEX	1	-2	-1	-5%	-60%	6	95%	3%	49%	5	4%	9%	100%	4	74%
GOLD	1	4	5	2%	22%	1	96%	-2%	-26%	1	4%	1%	18%	2	16%
SILVER	1	-4	-3	14%	71%	12	70%	-11%	-70%	12	28%	-18%	-72%	1	39%
COPPER	-1	-4	-5	-4%	-62%	3	76%	3%	32%	3	16%	6%	42%	23	48%
PALLADIUM	-3	-8	-11	3%	39%	1	87%	-3%	-38%	1	13%	-3%	-37%	2	21%
PLATINUM	6	-4	2	5%	24%	1	88%	-2%	-7%	1	8%	-18%	-78%	3	56%
METALS COMPLEX	1	-2	-1	3%	60%	1	97%	-3%	-63%	1	1%	-2%	-26%	1	12%
COCOA	-3	8	5	4%	99%	3	26%	-3%	-46%	1	75%	-8%	-48%	14	56%
COTTON	3	8	11	0%	1%	1	28%	1%	2%	120	78%	-6%	-15%	1	45%
COFFEE	1	-4	-3	2%	6%	1	74%	-2%	-6%	1	25%	1%	2%	2	57%

SUGAR	-2	2	0	9%	70%	3	9%	-8%	-69%	3	92%	-12%	-70%	3	89%
ORANGE JUICE	-2	-4	-6	1%	12%	4	47%	-1%	-15%	4	54%	-1%	-6%	1	51%
LUMBER	-1	4	3	-5%	-22%	6	65%	6%	59%	5	36%	-4%	-6%	1	51%
S&P-500	2	8	10	-6%	-31%	15	49%	7%	49%	27	46%	2%	13%	15	27%
RUSSELL-2000	-2	4	2	26%	92%	58	80%	-26%	-100%	16	22%	-12%	-33%	8	39%
S&P-400	2	0	2	14%	39%	2	67%	-16%	-25%	2	40%	-7%	-90%	5	29%
U.S. STOCK INDEX COMPLEX	2	2	4	-4%	-26%	20	51%	5%	37%	20	44%	2%	14%	15	28%
FED FUNDS	-6	4	-2	0%	-2%	1	53%	0%	1%	1	44%	2%	13%	42	69%
EURODOLLARS	0	4	4	-16%	-51%	5	33%	5%	19%	5	70%	38%	100%	6	46%
2-YEAR NOTE	1	-8	-7	-7%	-33%	1	85%	6%	28%	1	17%	11%	55%	1	18%
5-YEAR NOTE	-3	4	1	-22%	-59%	3	89%	23%	60%	3	14%	1%	2%	1	41%
10-YEAR NOTE	1	4	5	-8%	-76%	1	54%	0%	1%	1	52%	23%	71%	4	52%
30-YEAR BOND	5	8	13	-31%	-68%	6	41%	31%	70%	8	34%	14%	45%	1	76%
U.S. INTEREST RATES COMPLEX	0	-6	-6	-16%	-100%	5	47%	9%	72%	5	56%	33%	100%	5	39%