

Report 51/2015

Report date: 12/22/2015

COTBASE.com

Vol
scoreOI
scoreTotal
score

OLD (LEGACY) DATA – FUTURES ONLY

Commercials

AT

52W

4W

COT
EXTRCOT
INDEX

Large Speculators

AT

52W

4W

COT
EXTRCOT
INDEX

Small Speculators

AT

52W

4W

COT
EXTRCOT
INDEX

NASDAQ-100	-2	2	0	3%	10%	100%	7	58%	-5%	-14%	-100%	8	35%	1%	7%	56%	20	34%
DOW JONES-30	0	2	2	4%	9%	51%	1	51%	-7%	-14%	-80%	1	50%	1%	5%	19%	24	56%
AUSTRALIAN DOLLAR	-4	-6	-10	5%	12%	23%	1	67%	-6%	-12%	-22%	1	32%	-3%	-8%	-24%	2	34%
BRITISH POUND	0	-2	-2	7%	20%	90%	3	70%	-6%	-18%	-64%	2	38%	-9%	-20%	-100%	132	23%
CANADIAN DOLLAR	-2	2	0	2%	5%	24%	16	93%	-3%	-7%	-29%	16	14%	0%	1%	7%	2	8%
EURO	-2	-2	-4	-1%	-2%	-8%	6	73%	0%	-1%	-5%	1	22%	4%	10%	21%	8	56%
JAPANESE YEN	-2	2	0	3%	5%	13%	1	22%	-1%	-3%	-7%	1	81%	-5%	-9%	-31%	1	75%
SWISS FRANC	0	-2	-2	0%	0%	0%	1	53%	1%	2%	3%	13	72%	-2%	-4%	-9%	1	21%
MEXICAN PESO	4	4	8	-1%	-4%	-10%	1	87%	2%	4%	10%	1	13%	0%	3%	4%	1	12%
NEW ZEALAND DOLLAR	-2	0	-2	2%	4%	14%	9	61%	-3%	-4%	-15%	10	39%	1%	2%	5%	30	32%
USD INDEX	2	6	8	3%	7%	22%	8	52%	-3%	-7%	-20%	8	49%	-4%	-7%	-25%	6	39%
TRUE USD INDEX	-4	4	0	2%	6%	17%	1	25%	-3%	-7%	-19%	1	78%	-2%	-4%	-13%	1	64%
CRUDE OIL	-4	-2	-6	2%	7%	68%	155	99%	-3%	-11%	-92%	156	0%	7%	28%	66%	1	32%
RBOB GASOLINE	-2	2	0	2%	8%	31%	1	59%	-1%	-3%	-17%	1	55%	-7%	-13%	-33%	7	19%
HEATING OIL	0	-2	-2	2%	4%	15%	1	80%	0%	-1%	-3%	1	29%	-4%	-8%	-33%	2	21%
NATURAL GAS	-1	2	1	0%	0%	-2%	20	79%	0%	0%	0%	29	26%	0%	1%	3%	2	29%
ENERGY COMPLEX	-2	4	2	2%	8%	79%	1	100%	-2%	-9%	-75%	1	1%	1%	2%	15%	1	7%
CORN	4	-6	-2	5%	9%	49%	2	54%	-6%	-9%	-53%	2	32%	2%	3%	88%	1	100%
SOYBEANS	0	8	8	2%	3%	28%	3	70%	-2%	-5%	-33%	3	8%	1%	2%	50%	142	93%
SOYBEAN OIL	-2	-2	-4	4%	11%	22%	2	15%	-7%	-12%	-24%	2	84%	0%	-2%	-7%	1	87%
SOYBEAN MEAL	4	6	10	-1%	-1%	-7%	1	99%	-1%	-1%	-9%	208	0%	7%	11%	35%	4	47%
WHEAT (CHICAGO)	4	-6	-2	10%	14%	66%	1	86%	-10%	-14%	-66%	1	13%	0%	1%	10%	7	79%
WHEAT (KANSAS)	4	-6	-2	0%	0%	1%	1	85%	2%	4%	17%	6	17%	-8%	-38%	-100%	21	54%
OATS	3	-4	-1	-1%	-4%	-11%	55	44%	2%	7%	17%	55	52%	0%	-4%	-36%	2	66%
ROUGH RICE	-1	0	-1	0%	-1%	-18%	2	38%	-2%	-6%	-100%	6	61%	4%	15%	89%	2	50%
SOYBEAN COMPLEX	4	-8	-4	2%	4%	40%	3	81%	-2%	-6%	-40%	3	2%	2%	3%	38%	147	88%
WHEAT COMPLEX	4	0	4	3%	7%	42%	1	84%	-2%	-6%	-34%	1	10%	-2%	-12%	-80%	4	88%
GRAIN COMPLEX	4	-8	-4	3%	6%	82%	2	82%	-3%	-7%	-92%	2	4%	2%	3%	58%	566	100%
AGRICULTURE COMPLEX	2	0	2	0%	1%	6%	2	46%	-2%	-5%	-26%	2	48%	5%	14%	90%	1	94%
LIVE CATTLE	2	2	4	1%	2%	36%	1	94%	0%	0%	-2%	1	8%	-2%	-15%	-90%	23	46%
FEEDER CATTLE	5	-8	-3	12%	18%	79%	2	56%	0%	-1%	-5%	1	45%	-8%	-31%	-83%	21	63%
LEAN HOGS	-2	-2	-4	2%	6%	46%	23	95%	-2%	-4%	-37%	23	4%	-3%	-11%	-57%	1	68%
LIVESTOCK COMPLEX	0	8	8	3%	5%	64%	2	98%	0%	-1%	-16%	1	4%	-6%	-27%	-100%	6	61%
GOLD	0	2	2	-3%	-7%	-72%	4	90%	4%	7%	77%	4	9%	1%	4%	46%	5	18%
SILVER	-2	-2	-4	-9%	-13%	-100%	4	59%	10%	13%	100%	4	37%	0%	-2%	-10%	7	45%
COPPER	-1	-2	-3	0%	1%	20%	1	77%	3%	4%	59%	4	20%	-6%	-23%	-100%	6	34%
PALLADIUM	0	-4	-4	-2%	-3%	-41%	1	87%	2%	3%	47%	4	13%	-1%	-2%	-30%	3	21%
PLATINUM	-3	0	-3	-3%	-11%	-44%	5	83%	3%	10%	38%	5	14%	2%	7%	36%	1	58%
METALS COMPLEX	0	0	0	-3%	-7%	-88%	4	94%	4%	8%	92%	4	7%	0%	0%	1%	1	12%
COCOA	-1	6	5	6%	14%	100%	5	34%	-6%	-15%	-100%	5	67%	-2%	-5%	-21%	15	51%
COTTON	2	6	8	3%	5%	12%	2	22%	-5%	-6%	-16%	2	84%	3%	6%	17%	1	47%
COFFEE	0	-2	-2	6%	8%	41%	2	82%	-6%	-8%	-42%	2	20%	2%	10%	57%	3	64%

SUGAR	0	4	4	-3%	-4%	-52%	1	4%	1%	2%	29%	1	96%	8%	12%	84%	1	98%	
ORANGE JUICE	0	4	4	-1%	-4%	-46%	2	48%	2%	7%	98%	3	52%	-1%	-6%	-29%	6	48%	
LUMBER	2	0	2	-4%	-9%	-36%	25	60%	2%	6%	41%	23	39%	2%	11%	23%	9	56%	
S&P-500	0	-6	-6	6%	8%	69%	2	61%	-5%	-8%	-100%	3	36%	-4%	-4%	-39%	2	19%	
RUSSELL-2000	-2	-2	-4	-1%	-4%	-14%	1	78%	1%	3%	12%	1	23%	2%	5%	14%	1	42%	
S&P-400	-4	-8	-12	1%	3%	10%	3	69%	-1%	-4%	-14%	3	39%	0%	0%	-1%	6	29%	
U.S. STOCK INDEX COMPLEX	0	-4	-4	5%	8%	100%	3	62%	-4%	-11%	-100%	4	34%	-3%	-3%	-31%	2	23%	
FED FUNDS	0	0	0	-4%	-6%	-33%	3	47%	4%	6%	31%	3	50%	0%	-1%	-7%	1	68%	
EURODOLLARS	0	-2	-2	6%	27%	100%	40	41%	-5%	-23%	-100%	53	62%	-6%	-25%	-72%	1	33%	
2-YEAR NOTE	2	0	2	3%	5%	28%	1	87%	-4%	-6%	-37%	63	12%	1%	6%	30%	2	21%	
5-YEAR NOTE	0	0	0	-3%	-8%	-25%	4	82%	2%	4%	12%	4	20%	6%	12%	39%	2	48%	
10-YEAR NOTE	0	6	6	0%	1%	4%	1	48%	0%	0%	-1%	1	63%	0%	-1%	-3%	1	50%	
30-YEAR BOND	0	2	2	-1%	-6%	-17%	7	44%	-1%	-3%	-8%	1	27%	4%	12%	42%	7	85%	
U.S. INTEREST RATES COMPLEX	0	0	0	4%	14%	70%	1	50%	-4%	-13%	-85%	1	55%	-4%	-13%	-42%	1	31%	