

Report 1/2016

Report date: 01/05/2016



Vol score  
OI score  
Total score

OLD (LEGACY) DATA – FUTURES ONLY

				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			
NASDAQ-100	-10	0	-10	6%	25%	97%	10	69%	-8%	-26%	-98%	10	27%	-1%	-11%	-61%	8	23%
DOW JONES-30	-10	4	-6	10%	22%	83%	8	63%	-13%	-26%	-83%	9	39%	-1%	-4%	-26%	3	47%
AUSTRALIAN DOLLAR	-9	-4	-13	-1%	-2%	-9%	2	64%	2%	4%	16%	2	36%	-3%	-8%	-80%	1	34%
BRITISH POUND	-6	-8	-14	1%	2%	8%	37	72%	0%	1%	4%	1	35%	-3%	-7%	-31%	134	22%
CANADIAN DOLLAR	-4	0	-4	0%	-1%	-5%	1	95%	0%	1%	3%	1	11%	0%	1%	13%	5	10%
EURO	-1	-4	-5	0%	-1%	-6%	8	72%	0%	0%	-1%	1	22%	1%	3%	17%	10	59%
JAPANESE YEN	6	8	14	-11%	-18%	-32%	168	0%	8%	18%	30%	167	100%	11%	18%	41%	11	99%
SWISS FRANC	4	-8	-4	2%	6%	10%	3	56%	0%	0%	0%	15	74%	-7%	-15%	-64%	4	11%
MEXICAN PESO	-3	-4	-7	2%	5%	12%	16	89%	-2%	-5%	-12%	16	11%	0%	-1%	-9%	14	10%
NEW ZEALAND DOLLAR	5	0	5	-1%	-2%	-9%	3	58%	3%	6%	19%	3	42%	-9%	-19%	-88%	3	36%
USD INDEX	-1	4	3	-6%	-11%	-36%	3	48%	6%	13%	40%	3	57%	1%	2%	12%	2	39%
TRUE USD INDEX	2	10	12	-3%	-7%	-68%	8	31%	3%	8%	75%	8	73%	1%	4%	44%	10	59%
CRUDE OIL	-9	-4	-13	1%	3%	21%	158	100%	-2%	-7%	-46%	158	0%	9%	37%	76%	3	33%
RBOB GASOLINE	-2	0	-2	0%	-1%	-4%	46	43%	1%	3%	9%	46	71%	-3%	-5%	-20%	1	31%
HEATING OIL	-5	8	3	-8%	-17%	-52%	19	66%	6%	11%	42%	18	43%	8%	13%	77%	8	33%
NATURAL GAS	-1	4	3	-4%	-19%	-77%	31	76%	4%	20%	74%	57	31%	-3%	-7%	-51%	11	22%
ENERGY COMPLEX	-3	-6	-9	0%	-1%	-18%	2	99%	0%	-1%	-10%	1	1%	3%	10%	77%	8	11%
CORN	-3	0	-3	3%	5%	18%	27	69%	-4%	-6%	-20%	28	16%	2%	4%	46%	605	100%
SOYBEANS	-1	4	3	6%	12%	32%	29	88%	-5%	-10%	-27%	All Time	0%	-2%	-7%	-54%	10	84%
SOYBEAN OIL	3	-4	-1	6%	16%	73%	4	22%	-8%	-13%	-69%	4	80%	-2%	-25%	-86%	4	68%
SOYBEAN MEAL	-1	4	3	5%	6%	32%	211	100%	-5%	-5%	-24%	486	0%	-5%	-8%	-25%	3	32%
WHEAT (CHICAGO)	-5	4	-1	12%	15%	42%	All Time	100%	-9%	-12%	-33%	All Time	0%	-5%	-24%	-75%	1	80%
WHEAT (KANSAS)	6	0	6	6%	13%	73%	3	94%	-5%	-12%	-54%	3	7%	-2%	-9%	-24%	1	61%
OATS	3	0	3	3%	12%	72%	4	53%	-4%	-12%	-72%	4	43%	-1%	-7%	-51%	6	59%
ROUGH RICE	3	-4	-1	0%	-1%	-4%	1	53%	0%	0%	0%	1	46%	1%	2%	14%	1	47%
SOYBEAN COMPLEX	-1	2	1	5%	12%	44%	31	97%	-4%	-9%	-40%	All Time	0%	-5%	-9%	-57%	13	77%
WHEAT COMPLEX	-5	10	5	5%	13%	49%	127	98%	-4%	-11%	-41%	All Time	0%	-3%	-22%	-70%	1	91%
GRAIN COMPLEX	-1	10	9	5%	10%	37%	31	99%	-4%	-8%	-33%	All Time	0%	-3%	-5%	-75%	6	93%
AGRICULTURE COMPLEX	2	-6	-4	2%	6%	67%	4	51%	-1%	-3%	-27%	4	45%	-6%	-18%	-100%	9	80%
LIVE CATTLE	-7	0	-7	-3%	-3%	-48%	1	95%	3%	5%	100%	15	9%	-2%	-10%	-26%	54	27%
FEEDER CATTLE	6	4	10	-2%	-3%	-14%	1	56%	4%	9%	70%	19	50%	-3%	-14%	-27%	26	56%
LEAN HOGS	3	-8	-5	-2%	-6%	-77%	4	91%	3%	8%	70%	5	9%	-2%	-9%	-31%	9	61%
LIVESTOCK COMPLEX	-2	6	4	-2%	-3%	-27%	1	98%	3%	6%	100%	8	6%	-5%	-23%	-31%	25	42%
GOLD	3	4	7	-1%	-2%	-28%	1	92%	2%	4%	58%	6	9%	-4%	-11%	-100%	18	13%
SILVER	0	4	4	1%	2%	14%	2	62%	1%	2%	12%	1	34%	-5%	-22%	-77%	9	41%
COPPER	-1	-4	-5	1%	2%	60%	3	78%	-2%	-3%	-42%	2	17%	1%	2%	8%	2	37%
PALLADIUM	-2	-8	-10	3%	6%	99%	4	91%	-4%	-7%	-100%	4	9%	1%	2%	41%	3	23%
PLATINUM	1	0	1	-1%	-4%	-22%	7	79%	1%	3%	19%	7	17%	2%	6%	33%	3	64%
METALS COMPLEX	2	10	12	0%	-1%	-11%	1	95%	1%	3%	34%	1	6%	-3%	-12%	-100%	15	9%
COCOA	-6	8	2	4%	9%	37%	7	41%	-3%	-8%	-30%	7	60%	-4%	-9%	-100%	17	51%
COTTON	-9	0	-9	10%	14%	75%	4	33%	-9%	-12%	-62%	5	73%	-10%	-20%	-100%	4	37%
COFFEE	3	-4	-1	-7%	-10%	-79%	19	72%	9%	11%	88%	19	30%	-6%	-29%	-100%	11	58%

SUGAR	1	8	9	2%	2%	28%	6	8%	-1%	-1%	-13%	6	93%	-5%	-8%	-55%	2	88%
ORANGE JUICE	-3	4	1	1%	3%	35%	1	48%	-1%	-4%	-41%	2	52%	0%	-1%	-4%	1	56%
LUMBER	1	-4	-3	0%	1%	5%	2	63%	0%	-1%	-7%	2	36%	0%	0%	4%	1	64%
S&P-500	-7	4	-3	2%	2%	19%	5	65%	-3%	-6%	-32%	6	30%	1%	1%	33%	2	20%
RUSSELL-2000	-7	8	1	1%	3%	42%	62	82%	1%	2%	42%	1	21%	-11%	-23%	-100%	14	26%
S&P-400	-10	-8	-18	-1%	-5%	-11%	1	75%	2%	11%	30%	1	37%	-1%	-4%	-15%	11	23%
U.S. STOCK INDEX COMPLEX	-9	-2	-11	5%	8%	48%	7	68%	-5%	-13%	-55%	8	26%	-1%	-1%	-15%	4	22%
FED FUNDS	1	-2	-1	1%	2%	26%	2	52%	0%	0%	-5%	2	45%	-4%	-11%	-100%	5	65%
EURODOLLARS	-3	2	-1	4%	13%	31%	55	50%	-4%	-14%	-34%	55	53%	-1%	-4%	-11%	3	30%
2-YEAR NOTE	2	2	4	-1%	-2%	-29%	2	85%	0%	0%	-6%	1	16%	3%	14%	62%	1	18%
5-YEAR NOTE	-1	4	3	9%	20%	54%	3	90%	-11%	-24%	-69%	3	7%	2%	4%	17%	4	53%
10-YEAR NOTE	5	0	5	2%	8%	29%	1	45%	-3%	-8%	-37%	1	70%	0%	1%	2%	1	43%
30-YEAR BOND	5	-4	1	-1%	-3%	-7%	11	42%	-3%	-13%	-39%	3	26%	7%	18%	56%	9	89%
U.S. INTEREST RATES COMPLEX	3	6	9	4%	12%	40%	54	58%	-5%	-14%	-46%	55	45%	0%	0%	-2%	3	28%