

Report 3/2016

Report date: 01/19/2016



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 |
| NASDAQ-100 | 0 | -2 | -2 | 1% | 6% | 18% | 12 | 73% | -1% | -4% | -13% | 13 | 23% | -1% | -7% | -35% | 10 | 21% |
| DOW JONES-30 | 4 | 2 | 6 | 6% | 13% | 36% | 11 | 72% | -8% | -15% | -34% | 12 | 28% | -1% | -3% | -28% | 1 | 50% |
| AUSTRALIAN DOLLAR | 4 | -2 | 2 | 6% | 13% | 39% | 7 | 79% | -7% | -16% | -59% | 6 | 23% | 0% | 0% | -1% | 9 | 15% |
| BRITISH POUND | 0 | -2 | -2 | 3% | 8% | 40% | 50 | 78% | -5% | -15% | -68% | 48 | 29% | 3% | 6% | 32% | 1 | 19% |
| CANADIAN DOLLAR | 4 | -2 | 2 | 2% | 4% | 66% | 21 | 96% | -4% | -10% | -69% | 21 | 7% | 5% | 12% | 73% | 10 | 16% |
| EURO | -4 | 6 | 2 | -3% | -7% | -41% | 11 | 63% | 3% | 6% | 39% | 10 | 30% | 5% | 10% | 46% | 106 | 72% |
| JAPANESE YEN | -4 | 2 | -2 | -6% | -8% | -18% | 205 | 0% | 5% | 8% | 18% | 205 | 100% | 5% | 7% | 18% | 220 | 100% |
| SWISS FRANC | -6 | -6 | -12 | 1% | 3% | 59% | 1 | 56% | -2% | -7% | -89% | 5 | 68% | 1% | 2% | 12% | 2 | 19% |
| MEXICAN PESO | -4 | 2 | -2 | 1% | 2% | 8% | 19 | 95% | -1% | -2% | -10% | 19 | 5% | 2% | 10% | 54% | 1 | 9% |
| NEW ZEALAND DOLLAR | 0 | 0 | 0 | 10% | 17% | 96% | 15 | 69% | -9% | -15% | -99% | 15 | 33% | -11% | -24% | -51% | 7 | 21% |
| USD INDEX | -2 | -2 | -4 | 1% | 2% | 11% | 1 | 47% | 0% | 0% | 1% | 5 | 59% | -4% | -8% | -100% | 10 | 36% |
| TRUE USD INDEX | 4 | 4 | 8 | -2% | -4% | -21% | 11 | 38% | 0% | 1% | 3% | 11 | 68% | 5% | 13% | 65% | 12 | 44% |
| CRUDE OIL | 0 | 2 | 2 | -2% | -7% | -69% | 2 | 96% | 3% | 9% | 48% | 1 | 5% | -4% | -13% | -17% | 1 | 48% |
| RBOB GASOLINE | 1 | 2 | 3 | -4% | -11% | -38% | 1 | 45% | 4% | 10% | 51% | 1 | 69% | -1% | -1% | -4% | 3 | 28% |
| HEATING OIL | 0 | -2 | -2 | 5% | 10% | 27% | 2 | 67% | -6% | -11% | -29% | 1 | 46% | 1% | 1% | 6% | 1 | 21% |
| NATURAL GAS | 1 | -2 | -1 | -2% | -8% | -20% | 59 | 68% | 1% | 3% | 9% | 67 | 38% | 6% | 16% | 100% | 6 | 29% |
| ENERGY COMPLEX | 0 | 0 | 0 | 0% | -1% | -12% | 1 | 100% | 1% | 2% | 16% | 1 | 1% | -1% | -2% | -22% | 2 | 10% |
| CORN | 3 | 2 | 5 | -3% | -5% | -22% | 2 | 68% | 4% | 6% | 27% | 2 | 17% | -4% | -6% | -58% | 2 | 94% |
| SOYBEANS | -1 | -2 | -3 | -6% | -12% | -47% | 3 | 73% | 8% | 14% | 59% | 3 | 14% | -1% | -2% | -14% | 1 | 88% |
| SOYBEAN OIL | 2 | -2 | 0 | -2% | -6% | -19% | 1 | 27% | 5% | 7% | 22% | 1 | 72% | 0% | -2% | -7% | 1 | 73% |
| SOYBEAN MEAL | -2 | 6 | 4 | 3% | 3% | 21% | 213 | 100% | -2% | -2% | -16% | 571 | 0% | -5% | -8% | -38% | 1 | 35% |
| WHEAT (CHICAGO) | -2 | -6 | -8 | -1% | -1% | -4% | 3 | 82% | 0% | -1% | -2% | 1 | 17% | 2% | 11% | 40% | 2 | 83% |
| WHEAT (KANSAS) | 2 | -6 | -4 | -2% | -7% | -42% | 2 | 87% | 3% | 7% | 44% | 2 | 13% | -2% | -7% | -19% | 1 | 73% |
| OATS | 1 | 6 | 7 | 2% | 8% | 23% | 8 | 65% | -2% | -5% | -13% | 7 | 32% | -1% | -14% | -64% | 9 | 51% |
| ROUGH RICE | 0 | -2 | -2 | 1% | 2% | 10% | 1 | 50% | 1% | 2% | 9% | 3 | 49% | -3% | -10% | -82% | 1 | 47% |
| SOYBEAN COMPLEX | 0 | 4 | 4 | -4% | -9% | -71% | 3 | 89% | 4% | 9% | 91% | 3 | 7% | -1% | -3% | -28% | 1 | 82% |
| WHEAT COMPLEX | 2 | 0 | 2 | -1% | -4% | -22% | 3 | 87% | 1% | 3% | 19% | 3 | 10% | 1% | 8% | 35% | 2 | 95% |
| GRAIN COMPLEX | 0 | 4 | 4 | -3% | -7% | -66% | 2 | 92% | 3% | 7% | 89% | 2 | 6% | -2% | -4% | -47% | 1 | 97% |
| AGRICULTURE COMPLEX | 4 | 4 | 8 | -2% | -7% | -19% | 1 | 65% | 1% | 4% | 12% | 1 | 30% | 6% | 16% | 46% | 1 | 79% |
| LIVE CATTLE | 3 | 2 | 5 | 0% | 1% | 7% | 1 | 91% | 0% | 0% | 0% | 1 | 13% | -1% | -4% | -15% | 1 | 27% |
| FEEDER CATTLE | 2 | -2 | 0 | 2% | 3% | 35% | 1 | 54% | 0% | 1% | 4% | 21 | 53% | -2% | -7% | -23% | 38 | 53% |
| LEAN HOGS | 0 | 2 | 2 | -2% | -4% | -23% | 8 | 87% | 2% | 6% | 27% | 9 | 12% | -2% | -8% | -45% | 1 | 62% |
| LIVESTOCK COMPLEX | 2 | 4 | 6 | 0% | 0% | -2% | 4 | 94% | 0% | 1% | 7% | 19 | 9% | -1% | -4% | -19% | 1 | 45% |
| GOLD | -4 | 6 | 2 | 1% | 2% | 12% | 1 | 82% | 0% | -1% | -4% | 1 | 19% | -3% | -7% | -39% | 1 | 19% |
| SILVER | -2 | -6 | -8 | -6% | -9% | -76% | 9 | 51% | 8% | 11% | 78% | 9 | 46% | -2% | -11% | -48% | 11 | 40% |
| COPPER | 5 | -2 | 3 | 1% | 2% | 7% | 48 | 94% | -2% | -3% | -10% | All Time | 0% | 1% | 3% | 49% | 1 | 35% |
| PALLADIUM | 1 | -6 | -5 | -4% | -7% | -29% | 1 | 96% | 4% | 7% | 31% | 1 | 5% | 2% | 4% | 13% | 1 | 7% |
| PLATINUM | 1 | -6 | -5 | 4% | 15% | 53% | 7 | 93% | -4% | -14% | -64% | 6 | 6% | -4% | -11% | -26% | 9 | 43% |
| METALS COMPLEX | -3 | -4 | -7 | 0% | 0% | 3% | 1 | 91% | 0% | 1% | 10% | 9 | 11% | -2% | -8% | -51% | 1 | 12% |
| COCOA | 4 | 2 | 6 | 5% | 12% | 23% | 38 | 72% | -5% | -12% | -21% | 36 | 28% | -4% | -9% | -26% | 38 | 25% |
| COTTON | -1 | 2 | 1 | -3% | -4% | -11% | 1 | 46% | 3% | 4% | 11% | 1 | 60% | 2% | 4% | 8% | 1 | 25% |
| COFFEE | -1 | -2 | -3 | 4% | 6% | 21% | 8 | 94% | -5% | -6% | -22% | 8 | 8% | 1% | 4% | 12% | 2 | 63% |

| | | | | | | | | | | | | | | | | | | |
|-----------------------------|----|----|-----|-----|------|-------|-----|------|-----|------|------|----|-----|-----|------|------|----|-----|
| SUGAR | -4 | -6 | -10 | -6% | -7% | -46% | 1 | 12% | 3% | 4% | 29% | 1 | 87% | 11% | 18% | 82% | 3 | 95% |
| ORANGE JUICE | -6 | 2 | -4 | 4% | 14% | 41% | 10 | 64% | -4% | -12% | -39% | 10 | 38% | -2% | -21% | -44% | 13 | 28% |
| LUMBER | -1 | -2 | -3 | 2% | 6% | 15% | 13 | 75% | -3% | -7% | -20% | 13 | 28% | 1% | 4% | 20% | 1 | 58% |
| S&P-500 | 0 | 2 | 2 | 0% | -1% | -5% | 1 | 72% | -3% | -7% | -23% | 12 | 13% | 6% | 6% | 70% | 29 | 27% |
| RUSSELL-2000 | -1 | 0 | -1 | -2% | -7% | -100% | 2 | 81% | 1% | 4% | 86% | 3 | 23% | 7% | 16% | 46% | 2 | 30% |
| S&P-400 | -4 | 2 | -2 | 6% | 27% | 41% | 228 | 100% | -5% | -32% | -47% | 11 | 13% | -2% | -7% | -25% | 30 | 17% |
| U.S. STOCK INDEX COMPLEX | 0 | 4 | 4 | 0% | 1% | 3% | 10 | 75% | -3% | -7% | -21% | 12 | 11% | 6% | 6% | 83% | 23 | 28% |
| FED FUNDS | -2 | 2 | 0 | -4% | -6% | -100% | 7 | 46% | 4% | 6% | 99% | 3 | 50% | 0% | 1% | 12% | 2 | 74% |
| EURODOLLARS | 0 | 6 | 6 | -3% | -10% | -39% | 4 | 39% | 3% | 11% | 42% | 4 | 64% | 0% | 0% | 1% | 4 | 34% |
| 2-YEAR NOTE | 4 | -6 | -2 | 3% | 5% | 49% | 67 | 93% | -3% | -5% | -41% | 68 | 6% | -1% | -5% | -20% | 2 | 18% |
| 5-YEAR NOTE | -3 | -2 | -5 | -3% | -6% | -32% | 2 | 84% | 0% | 0% | 2% | 2 | 9% | 8% | 17% | 50% | 11 | 66% |
| 10-YEAR NOTE | -4 | -2 | -6 | -5% | -21% | -57% | 1 | 48% | -3% | -10% | -22% | 10 | 49% | 20% | 57% | 100% | 11 | 73% |
| 30-YEAR BOND | -1 | 6 | 5 | 0% | -1% | -12% | 16 | 40% | -1% | -7% | -49% | 1 | 28% | 3% | 8% | 43% | 11 | 89% |
| U.S. INTEREST RATES COMPLEX | 0 | 0 | 0 | -4% | -11% | -56% | 4 | 49% | 3% | 8% | 52% | 3 | 54% | 5% | 14% | 68% | 10 | 38% |