

Report 5/2016

Report date: 02/02/2016



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
NASDAQ-100	-7	0	-7	3%	11%	53%	15	83%	-3%	-9%	-60%	15	18%	-1%	-13%	-38%	16	4%
DOW JONES-30	-1	4	3	3%	6%	22%	14	82%	-1%	-3%	-12%	18	24%	-3%	-10%	-36%	11	26%
AUSTRALIAN DOLLAR	-2	-4	-6	-4%	-9%	-27%	3	68%	4%	8%	29%	2	31%	4%	12%	23%	3	34%
BRITISH POUND	-2	-4	-6	0%	-1%	-3%	1	82%	1%	5%	15%	1	24%	-3%	-6%	-45%	2	18%
CANADIAN DOLLAR	3	-4	-1	-5%	-12%	-89%	7	84%	7%	19%	100%	6	23%	-6%	-13%	-69%	2	19%
EURO	0	4	4	-7%	-16%	-46%	14	53%	12%	24%	55%	14	47%	-9%	-20%	-64%	6	50%
JAPANESE YEN	2	-4	-2	10%	12%	47%	2	11%	-5%	-8%	-28%	2	93%	-18%	-24%	-100%	4	76%
SWISS FRANC	7	-8	-1	1%	1%	8%	7	67%	0%	-1%	-2%	7	55%	-1%	-3%	-20%	3	12%
MEXICAN PESO	0	0	0	1%	2%	13%	22	96%	-1%	-2%	-12%	22	4%	-1%	-6%	-52%	2	7%
NEW ZEALAND DOLLAR	-2	0	-2	4%	7%	21%	20	77%	-6%	-10%	-30%	20	22%	8%	16%	59%	2	31%
USD INDEX	0	0	0	-1%	-1%	-24%	7	45%	1%	1%	16%	7	61%	1%	2%	20%	2	37%
TRUE USD INDEX	2	-2	0	-2%	-5%	-45%	14	46%	6%	17%	79%	14	55%	-9%	-24%	-95%	7	55%
CRUDE OIL	-6	-4	-10	1%	2%	11%	1	91%	-2%	-5%	-21%	1	11%	7%	23%	49%	1	42%
RBOB GASOLINE	-3	-8	-11	-1%	-3%	-21%	1	46%	1%	3%	21%	3	70%	0%	1%	6%	1	25%
HEATING OIL	-1	0	-1	3%	5%	51%	1	65%	-2%	-4%	-26%	1	50%	-1%	-2%	-11%	8	19%
NATURAL GAS	-2	-4	-6	6%	24%	95%	3	75%	-7%	-25%	-100%	4	29%	4%	10%	44%	8	32%
ENERGY COMPLEX	-4	-6	-10	1%	5%	53%	1	99%	-2%	-6%	-51%	1	2%	1%	4%	43%	1	9%
CORN	2	4	6	-4%	-7%	-27%	6	52%	4%	6%	23%	6	35%	0%	0%	-2%	10	86%
SOYBEANS	-3	0	-3	0%	-1%	-4%	1	74%	0%	0%	0%	2	13%	1%	3%	29%	1	88%
SOYBEAN OIL	1	0	1	-1%	-3%	-14%	4	18%	2%	2%	12%	4	81%	0%	5%	17%	32	89%
SOYBEAN MEAL	-1	-4	-5	-3%	-3%	-32%	5	89%	3%	3%	27%	5	10%	4%	7%	48%	5	42%
WHEAT (CHICAGO)	-1	-2	-3	-1%	-1%	-2%	6	70%	0%	0%	-1%	1	26%	2%	8%	21%	27	93%
WHEAT (KANSAS)	-2	0	-2	4%	11%	71%	3	92%	-4%	-9%	-73%	7	6%	-1%	-6%	-10%	1	95%
OATS	-2	-4	-6	2%	7%	27%	11	67%	-4%	-11%	-33%	17	25%	0%	5%	35%	4	60%
ROUGH RICE	-1	-4	-5	0%	-1%	-6%	1	58%	0%	1%	5%	1	41%	0%	1%	5%	1	43%
SOYBEAN COMPLEX	-2	-2	-4	-1%	-2%	-14%	5	85%	0%	1%	7%	5	9%	2%	4%	100%	5	84%
WHEAT COMPLEX	-2	-6	-8	0%	1%	10%	1	81%	-1%	-2%	-20%	1	13%	1%	5%	12%	527	100%
GRAIN COMPLEX	-2	-6	-8	-1%	-3%	-17%	5	84%	1%	2%	13%	5	12%	1%	3%	45%	2	97%
AGRICULTURE COMPLEX	2	2	4	4%	13%	49%	17	80%	-3%	-10%	-50%	17	19%	-7%	-21%	-47%	16	46%
LIVE CATTLE	1	4	5	2%	3%	40%	3	92%	-2%	-2%	-50%	3	10%	0%	-2%	-6%	1	46%
FEEDER CATTLE	-6	0	-6	1%	2%	20%	4	58%	0%	0%	-6%	4	49%	0%	-2%	-21%	1	55%
LEAN HOGS	-1	0	-1	-5%	-13%	-38%	12	78%	5%	16%	40%	12	23%	-5%	-17%	-41%	17	51%
LIVESTOCK COMPLEX	3	6	9	0%	1%	24%	1	93%	0%	0%	23%	21	9%	-1%	-6%	-34%	1	50%
GOLD	3	4	7	-4%	-9%	-30%	12	63%	4%	8%	30%	12	35%	4%	11%	32%	12	38%
SILVER	-1	4	3	0%	-1%	-2%	11	37%	1%	2%	6%	11	61%	-2%	-7%	-55%	18	40%
COPPER	3	-4	-1	-2%	-4%	-18%	3	85%	1%	2%	11%	3	13%	2%	8%	45%	1	32%
PALLADIUM	2	0	2	0%	1%	4%	2	99%	0%	-1%	-5%	2	0%	0%	-1%	-2%	1	10%
PLATINUM	3	4	7	0%	-2%	-6%	2	90%	0%	1%	4%	2	10%	1%	4%	8%	1	42%
METALS COMPLEX	3	10	13	-3%	-8%	-38%	11	78%	3%	7%	34%	11	25%	3%	11%	48%	11	20%
COCOA	2	-2	0	2%	4%	9%	40	75%	-2%	-5%	-11%	38	26%	1%	3%	8%	1	23%
COTTON	-2	-2	-4	3%	5%	14%	17	54%	-3%	-6%	-17%	17	52%	0%	0%	1%	1	19%
COFFEE	6	-2	4	-12%	-21%	-61%	3	79%	13%	20%	61%	3	24%	-1%	-6%	-27%	15	53%

SUGAR	0	2	2	18%	22%	60%	17	45%	-16%	-21%	-58%	17	57%	-15%	-24%	-55%	16	58%
ORANGE JUICE	0	2	2	-1%	-2%	-5%	1	68%	1%	5%	13%	1	35%	-1%	-8%	-14%	27	21%
LUMBER	3	-4	-1	4%	11%	18%	16	90%	-4%	-12%	-21%	16	12%	1%	3%	21%	3	58%
S&P-500	-3	8	5	18%	28%	100%	14	94%	-15%	-31%	-100%	16	1%	-11%	-11%	-57%	12	8%
RUSSELL-2000	2	8	10	6%	18%	100%	66	90%	-5%	-17%	-100%	68	16%	-9%	-20%	-90%	21	12%
S&P-400	-2	0	-2	4%	14%	20%	384	100%	-1%	-6%	-7%	65	6%	-6%	-22%	-43%	46	1%
U.S. STOCK INDEX COMPLEX	0	6	6	16%	26%	100%	16	96%	-12%	-30%	-100%	228	0%	-12%	-12%	-57%	12	7%
FED FUNDS	-2	-2	-4	11%	19%	100%	20	63%	-13%	-20%	-100%	20	33%	3%	8%	40%	71	82%
EURODOLLARS	-1	0	-1	2%	6%	16%	1	38%	-2%	-7%	-20%	1	65%	1%	3%	20%	6	37%
2-YEAR NOTE	-1	0	-1	-13%	-20%	-78%	10	74%	11%	18%	73%	10	29%	4%	19%	100%	12	22%
5-YEAR NOTE	2	4	6	7%	16%	100%	7	92%	-8%	-17%	-100%	All Time	0%	-1%	-2%	-6%	1	66%
10-YEAR NOTE	3	4	7	3%	13%	21%	1	34%	-4%	-16%	-34%	1	67%	1%	3%	4%	13	74%
30-YEAR BOND	3	4	7	-1%	-5%	-25%	41	29%	2%	13%	36%	23	45%	-2%	-5%	-59%	2	86%
U.S. INTEREST RATES COMPLEX	9	6	15	3%	9%	42%	1	48%	-4%	-11%	-56%	1	54%	2%	5%	24%	12	41%