

## Commitments of Traders Analysis - Futures and Options

### Futures and Options - 1/24/2012 - 1/31/2012

	Non-Commercial		Commercial		Non-Reportable	
	Net Position	Weekly Net Change	Net Position	Weekly Net Change	Net Position	Weekly Net Change
<b>Currencies</b>						
Canadian	-19,507	-650	6,715	+45	12,792	+605
Dollar	38,804	-8,232	-44,575	+8,607	5,771	-376
Euro	-155,987	+13,753	186,390	-13,177	-30,404	-578
<b>Energies</b>						
Crude Oil	243,649	-5,158	-276,525	+1,577	32,877	+3,581
Heating Oil	20,533	+385	-42,968	-186	22,434	-201
Natural Gas	-127,979	+15,018	102,988	-13,497	24,992	-1,519
Gas (RBOB)	82,643	+4,783	-95,161	-5,275	12,519	+492
<b>Financials</b>						
Bonds	-16,785	+17,787	23,425	-4,734	-6,640	-13,053
Dow Jones \$5	26,869	+2,313	-31,745	-2,509	4,876	+196
Nasdaq Mini	108,650	+29,034	-118,930	-7,664	10,280	-21,370
S&P 500	-10,999	-10,296	-28,991	-14,297	39,990	+24,592
E-Mini S&P	-106,979	+89,830	164,894	+8,420	-57,915	-98,250
T-Notes	-11,158	+20,810	71,906	-61,480	-60,747	+40,671
<b>Grains</b>						
Corn	215,318	+33,470	-96,869	-26,139	-118,449	-7,332
KC Wheat	18,548	+5,295	-12,498	-4,726	-6,050	-570
Minn Wheat	11,456	+66	-10,986	+304	-470	-371
Oats	-1,152	-214	1,095	+56	58	+158
Rice	-3,503	-591	2,859	+751	643	-160
Soybeans	56,552	-5,109	-18,082	+7,833	-38,470	-2,723
Soymeal	-8,893	+2,154	5,370	-501	3,523	-1,653
Soyoil	-10,976	-3,702	16,669	+6,573	-5,693	-2,871
Wheat	-36,852	+21,128	61,003	-19,108	-24,150	-2,019
<b>Livestock</b>						
Feeder Cattle	17,147	+366	-2,336	-549	-14,811	+183
Hogs	31,455	-279	-20,589	+2,359	-10,866	-2,080
Cattle	85,643	+7,221	-43,278	-5,318	-42,365	-1,904
<b>Metals</b>						
Copper	4,083	-402	-1,272	-1,405	-2,810	+1,808
Gold	188,187	+33,160	-228,078	-34,789	39,892	+1,629
Palladium	8,579	+1,000	-9,448	-1,301	869	+300
Platinum	25,447	+2,981	-29,979	-3,851	4,532	+870
Silver	21,528	+2,650	-32,226	-3,668	10,699	+1,019
<b>Softs</b>						
Cocoa	-5,296	+3,448	6,311	-1,761	-1,015	-1,687
Coffee	3,506	-2,427	-2,191	+2,486	-1,315	-59
Cotton	29,289	-5,107	-30,025	+6,329	736	-1,223
Lumber	-1,250	-377	794	+80	454	+294
Milk	2,893	-471	2,959	+440	-5,853	+31
OJ	12,518	+33	-14,677	-581	2,160	+549
Sugar	101,784	-2,661	-91,474	+12,836	-10,310	-10,174

\*\*\*The information presented here is opinion, and should be treated as such. Futures trading can be risky! Investors should consider the inherent risks associated with trading in light of their financial condition.