The Morning Email: Commitment of Traders (CoT) & Dealer Positions (DP)

6/16/2008 12:04
Central Time

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Want something added? Let me know: jgoulding@ghco.com

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
Crude Oil ^	84,350	91,603	(7,253)	252,050	150,616	101,434	1,726,848	1,821,029	(94,181)	Crude Oil
Heating Oil	35,805	26,215	9,590	29,032	16,517	12,515	139,789	161,893	(22,104)	Heating Oil
Unleaded Gas	31,799	19,468	12,331	68,000	10,008	57,992	147,316	217,638	(70,322)	Unleaded Gas
Natural Gas	83,395	32,380	51,015	165,559	408,234	(242,675)	625,909	434,248	191,661	Natural Gas

^ Light Sweet

As of
6/10/2008

Week over Week Change

	Sml Spec Net	Lrg Spec Net	Comm Net
Crude Oil	(17,812)	89,933	(72,121)
Heating Oil	(1,011)	(55,446)	56,457
Unleaded Gas	(31,400)	294,991	(263,590)
Natural Gas	58,268	(344,109)	285,842

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	214,204	282,284	(68,080)	462,006	179,297	282,709	1,036,621	1,251,251	(214,630)	ZF
ZN	309,715	431,748	(122,033)	288,342	269,506	18,836	1,694,270	1,591,073	103,197	ZN
ZB	122,015	204,423	(82,408)	107,982	161,702	(53,720)	690,127	554,000	136,127	ZB

Week over Week Change

As of		Sml Spec	Lrg Spec	Comm
6/10/2008		Net	Net	Net
	ZF	1,847	(28,054)	26,206
	ZN	26,790	(36,646)	9,855
	ZB	4,848	(43,488)	38,640

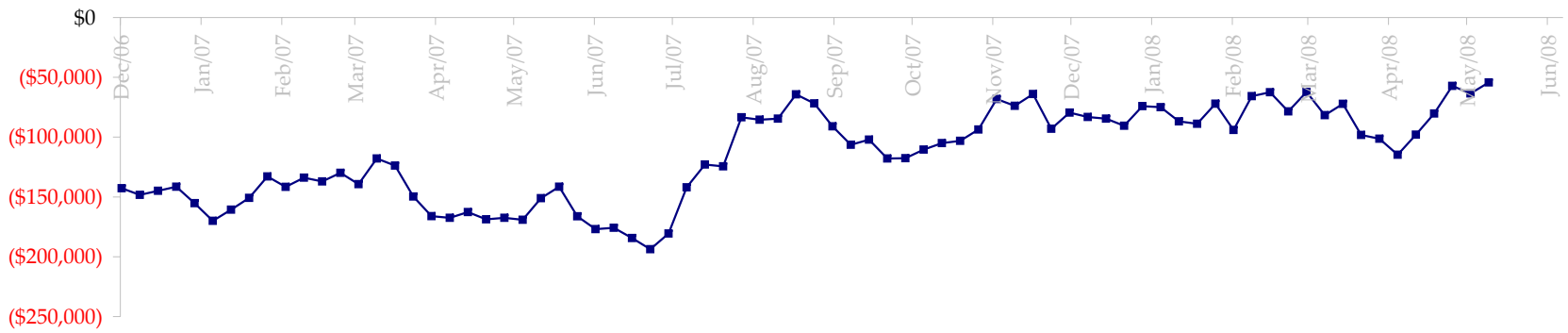
Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,196,661	1,116,085	80,576	729,987	394,610	335,377	8,748,015	9,163,968	(415,953)

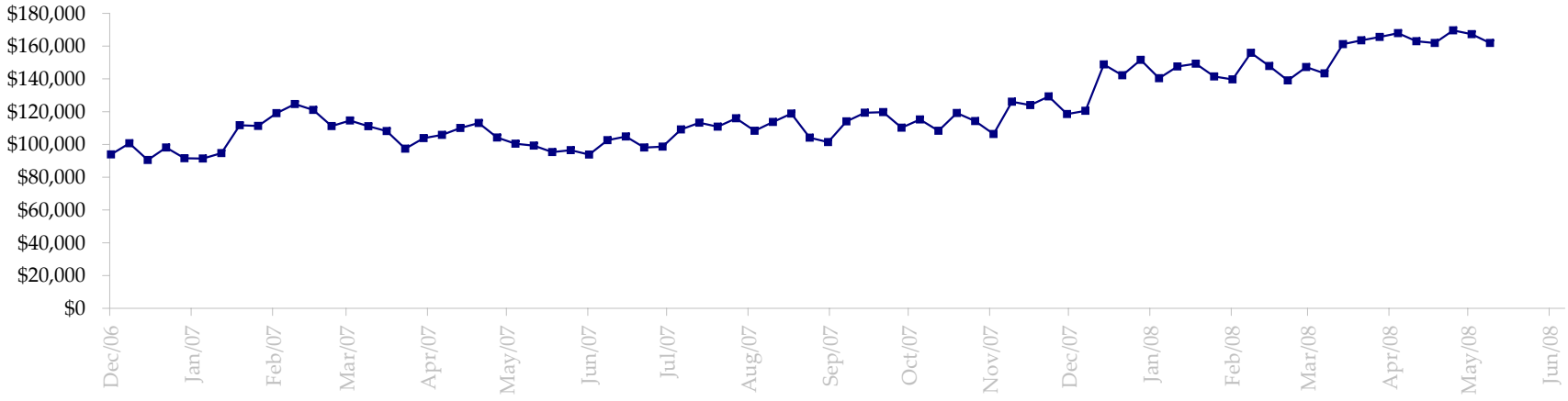
Week over Week Change

As of	Sm Spec	Lg Spec	Commrcl
6/10/2008	(57,005)	(38,486)	95,491

Fed Agency & GSA Position: Coupons - ($mln)

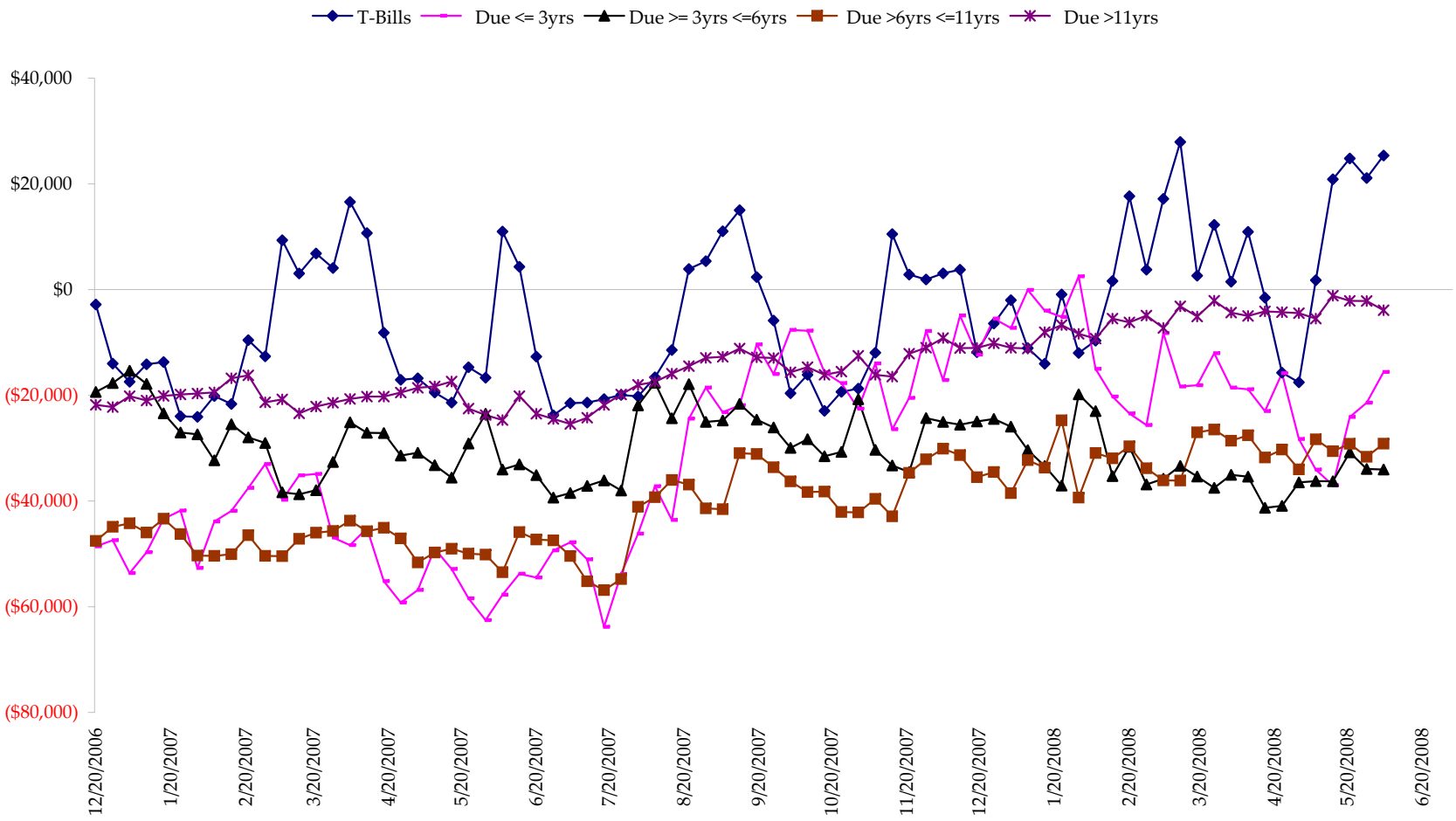


Fed Agency & GSA Position: Coupons - ($mln)

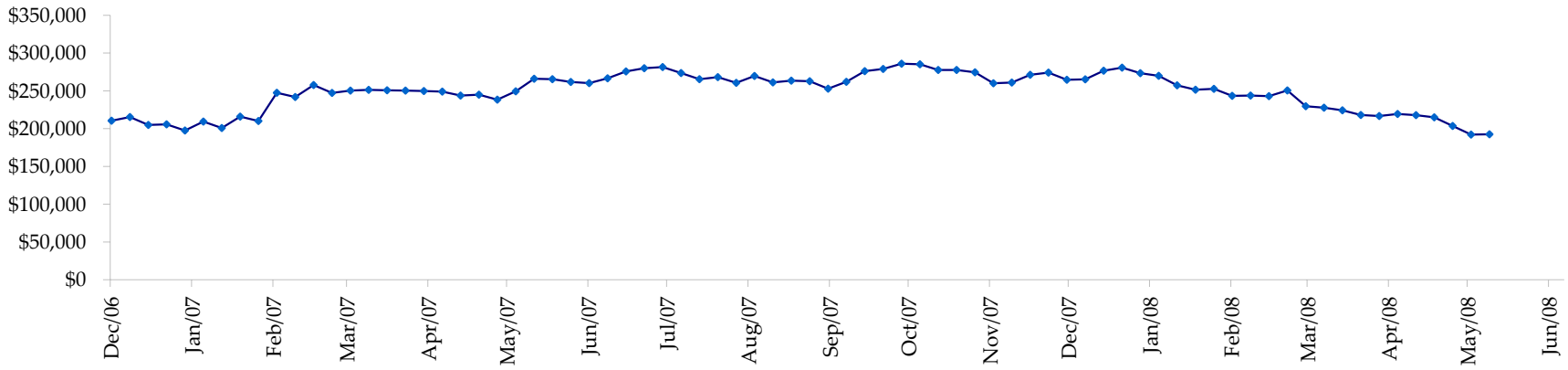


Treasury Coupon Positions by Maturity

All dates are 'as of'.



Total Corporate Position - ($mln)



Total Mortgage Position - ($mln)