

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

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

Disclaimer: All information within this newsletter is meant for internal use at GH Trader's LLC, only. All information has been recorded to the best of my ability. This material is based upon information that I consider reliable, but I do not represent that it is accurate or complete.

	Current Positions									
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
Crude Oil ^	94,913	80,758	14,155	191,960	93,064	98,896	1,320,057	1,433,108	(113,051)	Crude Oil
Heating Oil	50,918	33,851	17,067	38,111	8,220	29,891	177,291	224,249	(46,958)	Heating Oil
Unleaded Gas	22,515	17,645	4,870	65,125	9,440	55,685	135,784	196,338	(60,554)	Unleaded Gas
Natural Gas	92,993	44,679	48,314	137,762	204,987	(67,225)	360,639	341,728	18,911	Natural Gas

^ Light Sweet

As of	Week over Week Change			
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
6/23/2009	Crude Oil	(2,915)	69,978	(67,063)
	Heating Oil	10,023	(33,005)	22,982
	Unleaded Gas	(45,931)	141,297	(95,366)
	Natural Gas	34,159	(166,121)	131,962

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	174,536	199,459	(24,923)	85,566	121,132	(35,566)	560,890	500,402	60,488	ZF
ZN	277,803	319,779	(41,976)	79,954	167,404	(87,450)	906,777	777,351	129,426	ZN
ZB	127,662	145,558	(17,896)	69,022	148,783	(79,761)	566,565	468,907	97,658	ZB

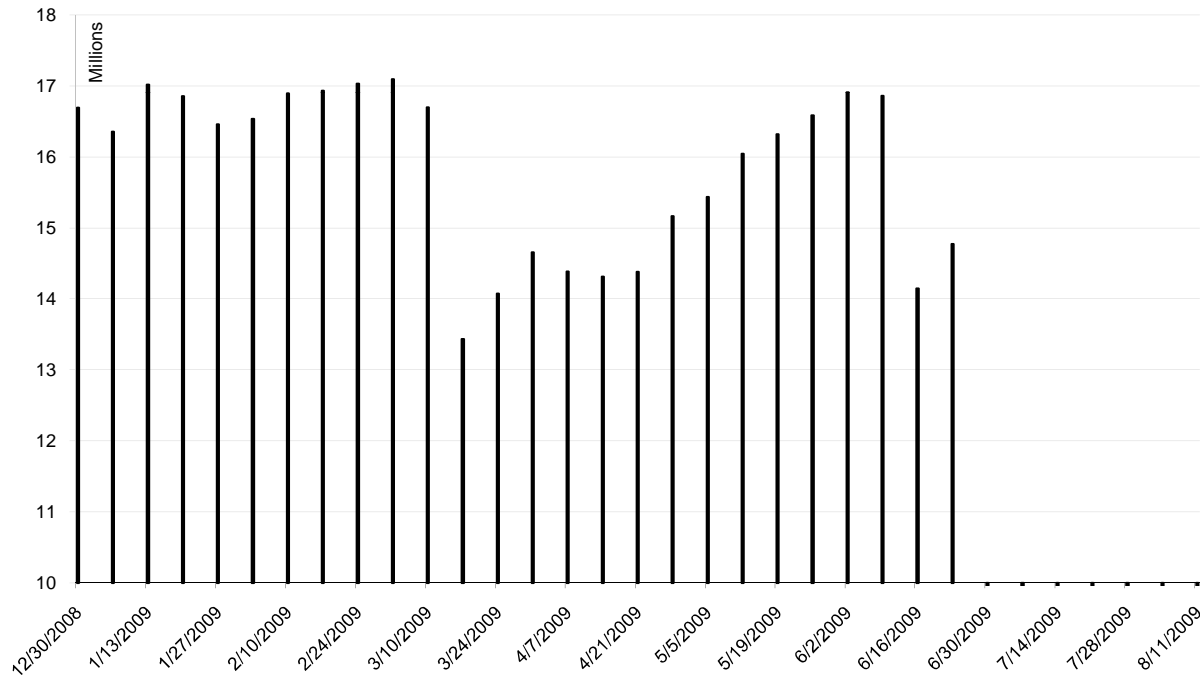
Week over Week Change				
As of	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
6/23/2009	ZF	8,895	(21,864)	12,968
	ZN	(19,138)	11,127	8,008
	ZB	148	5,386	(5,533)

Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
969,677	953,230	16,447	673,999	220,341	453,658	5,742,828	6,212,935	(470,107)

As of
6/23/2009

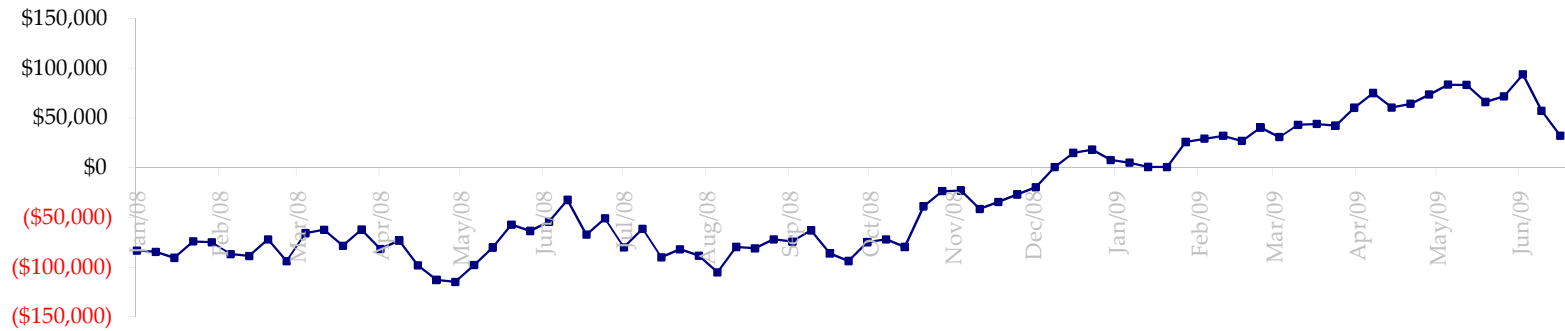
Week over Week Change		
Sm Spec	Lg Spec	Commrc
17,080	65,628	(82,710)

ED Total Open Interest

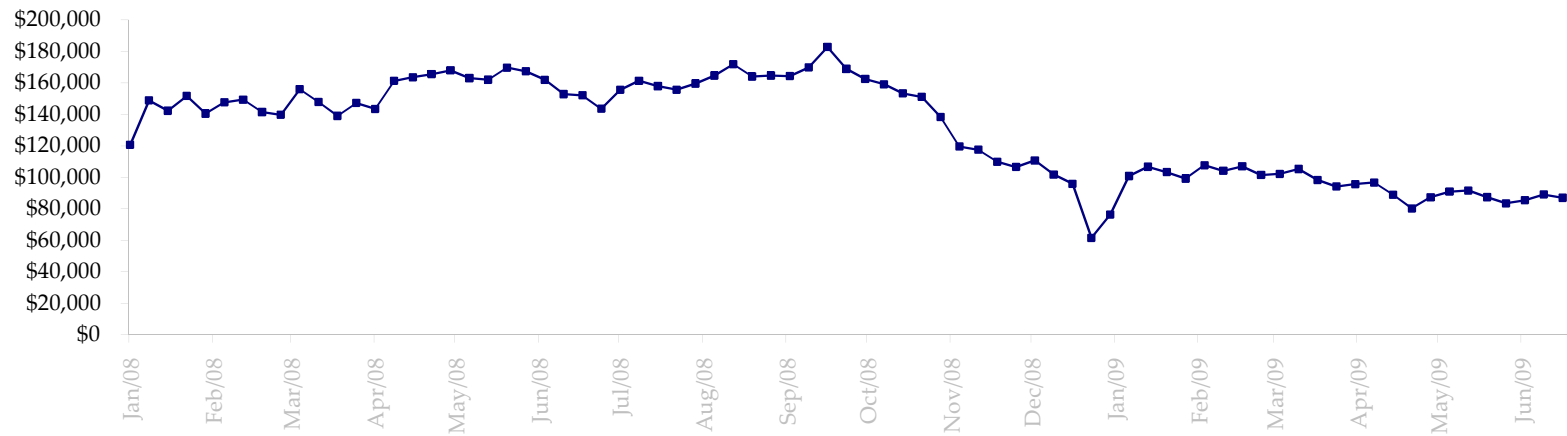


Date	Total O.I.
12/30/2008	16,692,040
1/6/2009	16,353,766
1/13/2009	17,017,481
1/20/2009	16,856,304
1/27/2009	16,457,134
2/3/2009	16,535,902
2/10/2009	16,891,000
2/17/2009	16,931,894
2/24/2009	17,032,099
3/3/2009	17,094,554
3/10/2009	16,698,308
3/17/2009	13,434,827
3/24/2009	14,073,250
3/31/2009	14,657,253
4/7/2009	14,384,480
4/14/2009	14,314,271
4/21/2009	14,383,122
4/28/2009	15,165,072
5/5/2009	15,434,647
5/12/2009	16,042,275
5/19/2009	16,320,053
5/26/2009	16,585,652
6/2/2009	16,909,646
6/9/2009	16,860,908
6/16/2009	14,144,586
6/23/2009	14,773,010
6/30/2009	0
7/7/2009	0
7/14/2009	0
7/21/2009	0
7/28/2009	0
8/4/2009	0
8/11/2009	0

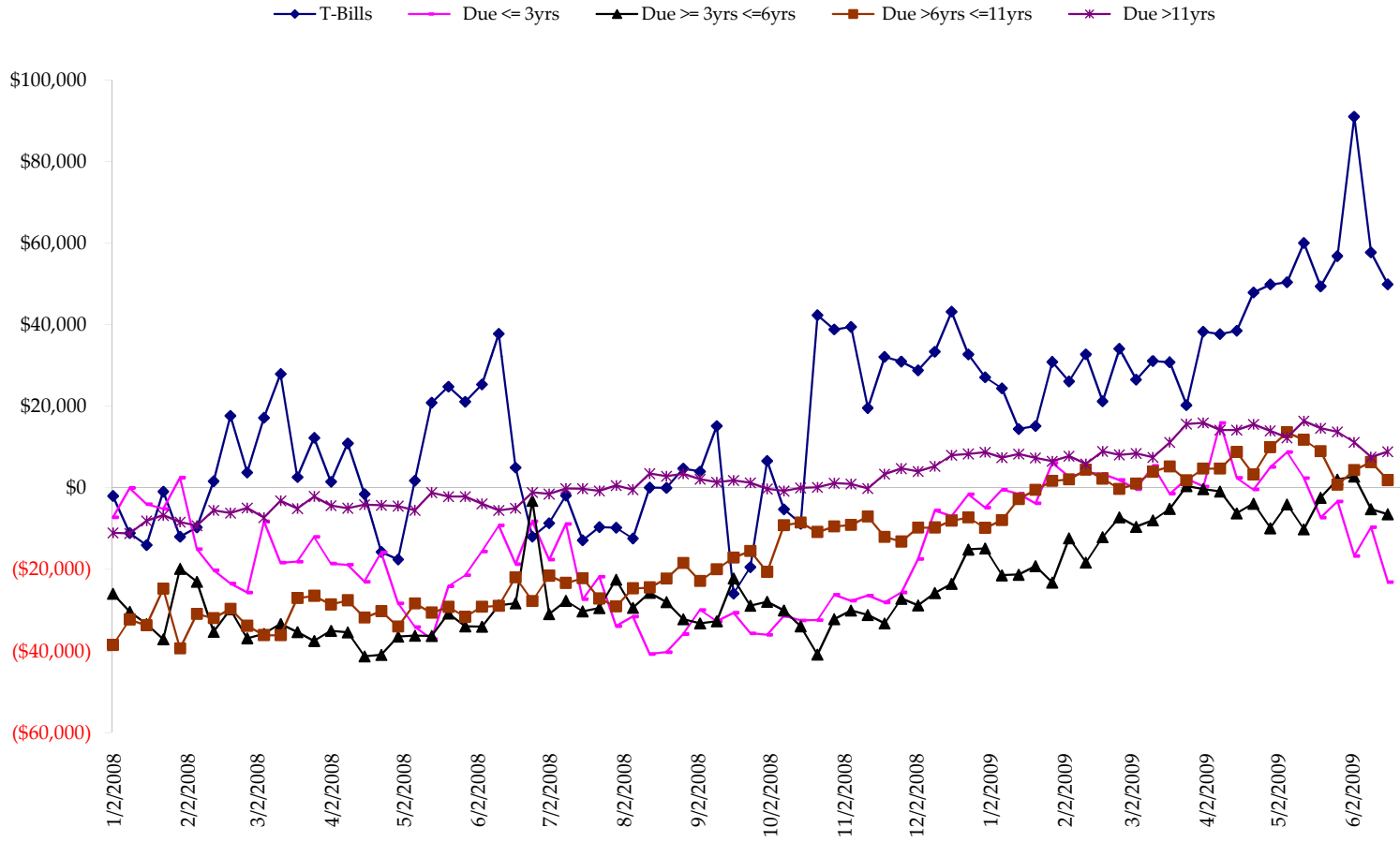
Total US Government Total Securities: Coupons - (\$mln)



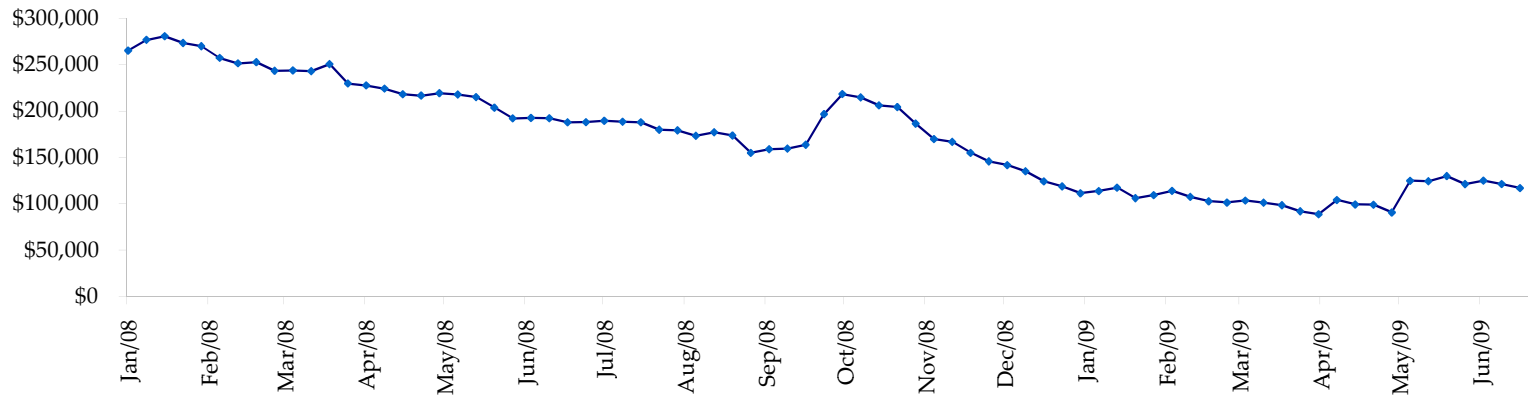
Fed Agency & GSE Total Securities: Coupons - (\$mln)



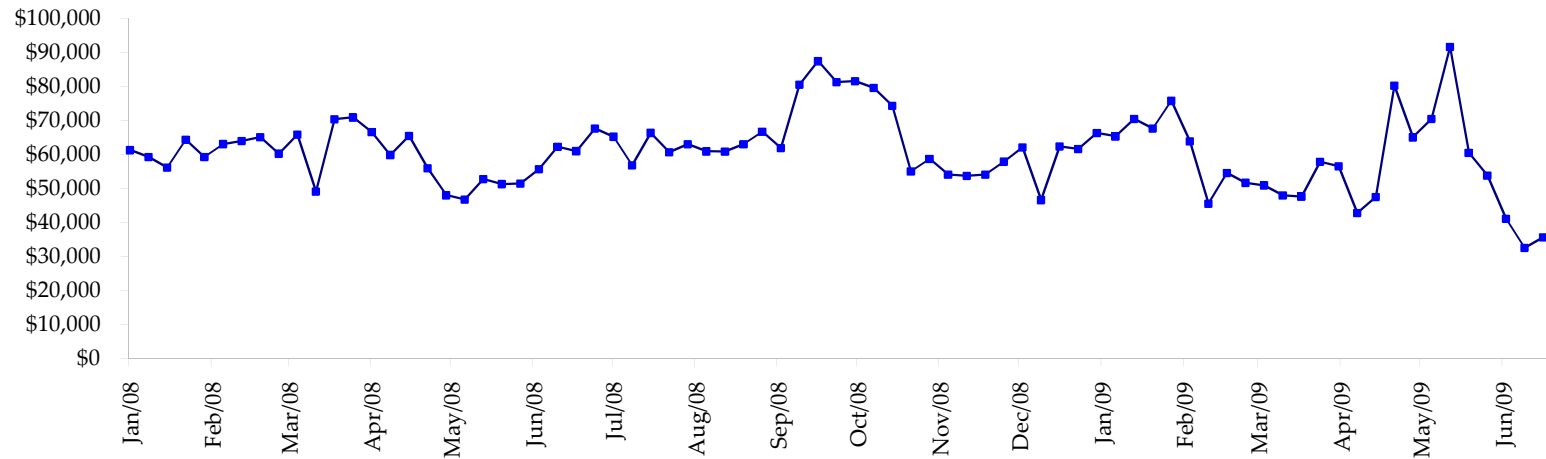
All dates are 'as of'.



Total Corporate Securities - (\$mln)



Total Mortgage Position - (\$mln)



We are interested in the last column, CIT % OI. That stands for Commercial Index Traders, percent Open Interest.

This table, compliments of CommitmentofTraders.com

Supplemental Commitments of Traders Report breaking out the Commercial Index Traders (CIT).															
Analysis of open interest -with option deltas- as of 06/23/2009															
Summary prepared by www. Commitments of Traders .com															
Commodity	Small Sp			Large Sp			- No CIT			Commerc			CIT	Total	CIT
	NonRepo			Non Com			Comm			Long	Short	Net			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest		
Wheat	36898	51014	-14116	42653	70220	-27567	59332	161354	-102022	169411	25707	143704	446062	32%	
K C Wheat	18126	23765	-5639	10857	7285	3572	25872	50405	-24533	27862	1281	26601	98964	26%	
Corn	130176	255699	-125523	158896	113775	45121	337852	554711	-216859	353195	55933	297262	1388160	21%	
Soybeans	60019	90380	-30361	95386	21207	74179	126755	303400	-176645	155996	23168	132828	681897	20%	
Soybean Oil	27391	25309	2082	25224	41929	-16705	102078	147775	-45697	66528	6208	60320	306744	19%	
Cotton	11214	9597	1617	18597	8530	10067	26261	99550	-73289	63004	1398	61606	151430	40%	
Lean Hogs	21270	26520	-5250	17489	42695	-25206	12511	37863	-25352	60338	4529	55809	165303	33%	
Lv Cattle	25768	46271	-20503	43636	50713	-7077	42040	105715	-63675	92355	1101	91254	258453	35%	
Feeder	5824	9106	-3282	5189	5060	129	2622	6548	-3926	7268	190	7078	26379	26%	
Cocoa	8287	10383	-2096	30794	14183	16611	50576	81488	-30912	17489	1091	16398	120153	13%	
Sugar No 11	90035	55708	34327	119514	17567	101947	298811	637818	-339007	286092	83359	202733	1018956	19%	
Coffee	8699	8212	487	19622	10433	9189	36573	84009	-47436	41194	3434	37760	142104	26%	
			-168257			184260			-1149353			1133353	4784605	23%	

← Most Current Date

Supplemental Commitments of Traders Report breaking out the Commercial Index Traders (CIT).															
Analysis of open interest -with option deltas- as of 06/16/2009															
Summary prepared by www. Commitments of Traders .com															
Commodity	Small Sp			Large Sp			- No CIT			Commerc			CIT	Total	CIT
	NonRepo			Non Com			Comm			Long	Short	Net			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest		
Wheat	37242	51002	-13760	48604	70543	-21939	59099	168951	-109852	171124	25573	145551	451713	32%	
K C Wheat	19516	24444	-4928	12023	5897	6126	27878	54848	-26970	27843	2071	25772	105666	24%	
Corn	131952	258345	-126393	178047	86074	91973	310669	573396	-262727	350932	53785	297147	1395921	21%	
Soybeans	61514	89537	-28023	104294	22098	82196	118209	305639	-187430	154497	21240	133257	659287	20%	
Soybean Oil	35321	29714	5607	26380	39890	-13510	99872	149984	-50112	64287	6273	58014	313639	18%	
Cotton	14709	10473	4236	23008	6047	16961	28711	110989	-82278	62217	1135	61082	161620	37%	
Lean Hogs	21574	27027	-5453	15082	39783	-24701	12211	35454	-23243	58423	5026	53397	157870	33%	
Lv Cattle	25370	44146	-18776	39668	58137	-18469	44951	98131	-53180	91385	960	90425	253357	35%	
Feeder	5992	9359	-3367	4745	5513	-768	2860	5489	-2629	6954	189	6765	24931	27%	
Cocoa	9400	4079	5321	38241	18914	19327	48446	89431	-40985	17470	1133	16337	125405	13%	
Sugar No 11	83810	59453	24357	107729	17810	89919	296453	609679	-313226	274806	75855	198951	990462	20%	
Coffee	9855	7662	2193	25615	9052	16563	40041	96013	-55972	40640	3424	37216	155270	23%	
			-158986			243678			-1208604			1123914	4795141	23%	

← Prior Week's Date