

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 ^	98,816	83,851	14,965	191,160	109,308	81,852	1,404,767	1,501,585	(96,818)	Crude Oil
Heating Oil	42,935	35,346	7,589	39,269	10,689	28,580	182,914	219,082	(36,168)	Heating Oil
Unleaded Gas	16,748	15,888	860	52,578	9,564	43,014	133,531	177,405	(43,874)	Unleaded Gas
Natural Gas	92,005	48,767	43,238	166,320	235,673	(69,353)	374,557	348,443	26,114	Natural Gas

^ Light Sweet

As of	Week over Week Change			
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
7/7/2009	Crude Oil	1,644	49,908	(51,552)
	Heating Oil	3,456	(22,569)	19,116
	Unleaded Gas	(42,419)	111,124	(68,705)
	Natural Gas	28,273	(151,205)	122,932

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	185,993	186,326	(333)	73,576	108,914	(35,338)	546,430	510,759	35,671	ZF
ZN	274,076	320,984	(46,908)	92,069	203,234	(111,165)	834,331	676,258	158,073	ZN
ZB	117,256	150,547	(33,291)	89,398	144,020	(54,622)	557,158	469,245	87,913	ZB

Week over Week Change					
As of		Sml Spec	Lrg Spec	Comm	
7/7/2009		Net	Net	Net	
ZF		6,991	5,319	(12,310)	
ZN		7,358	(8,556)	1,198	
ZB		(5,950)	24,388	(18,439)	

Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,032,737	982,661	50,076	832,562	268,063	564,499	5,988,448	6,603,023	(614,575)

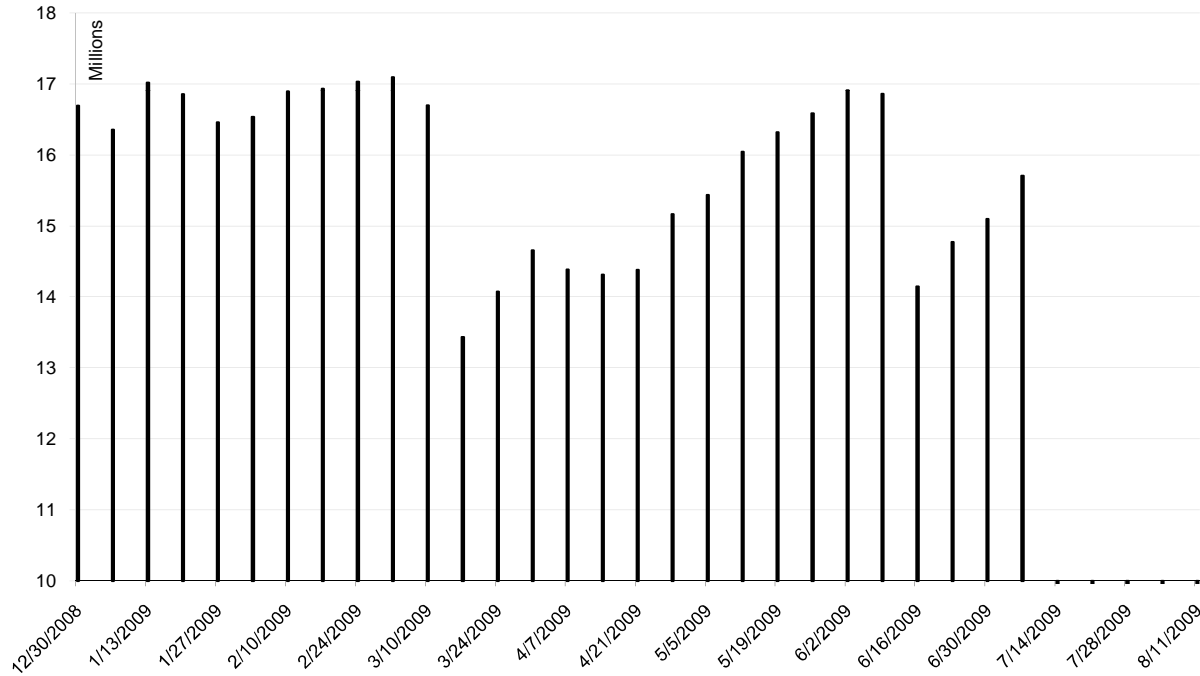
As of

7/7/2009

Week over Week Change

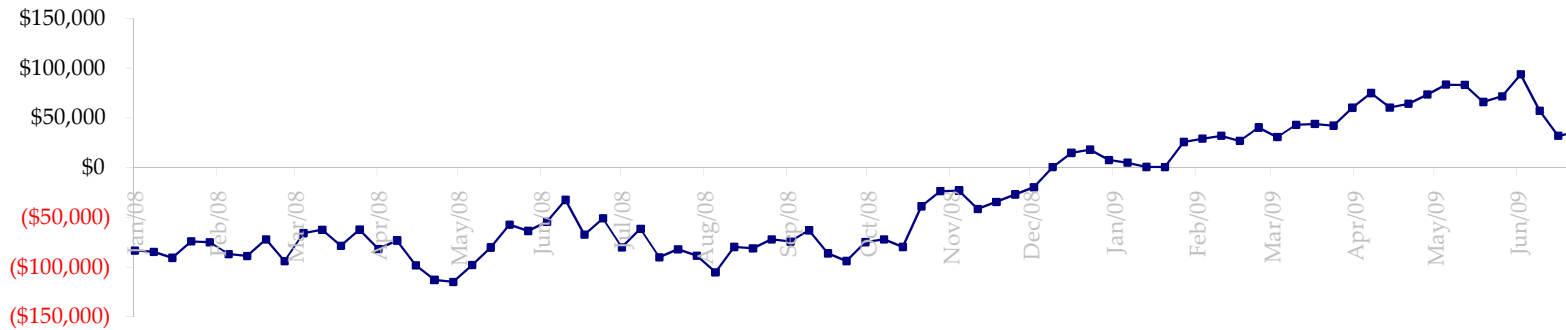
Sm Spec	Lg Spec	Commrc
27,725	29,989	(57,815)

ED Total Open Interest

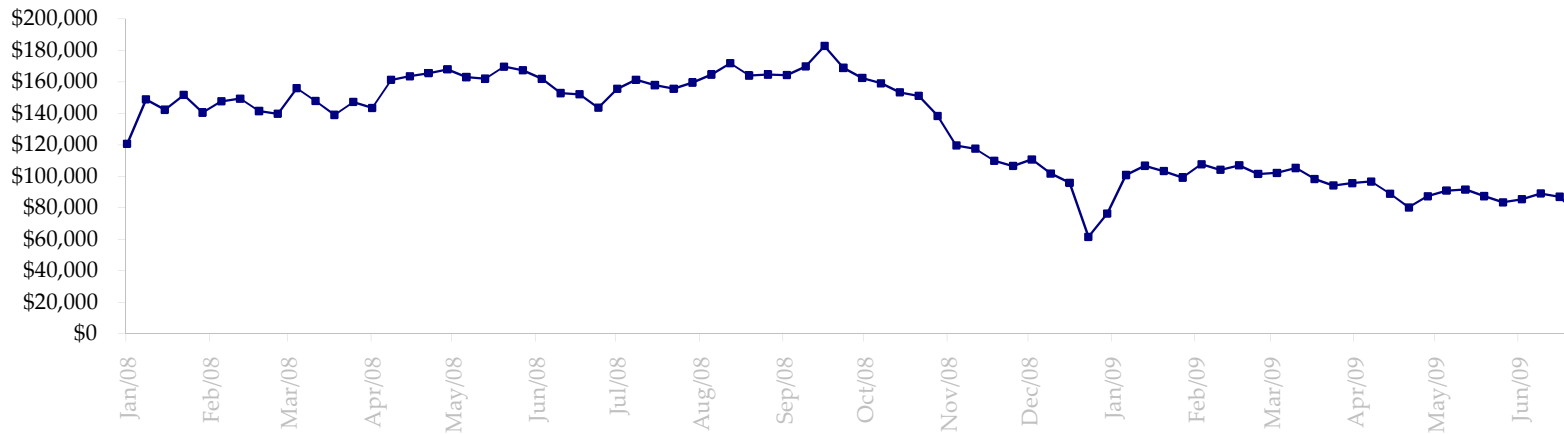


Date	Total O.I.
12/30/2008	16,692,040
1/6/2009	16,353,766
1/13/2009	17,017,481
1/20/2009	16,856,304
1/27/2009	16,457,134
2/3/2009	16,535,902
2/10/2009	16,891,000
2/17/2009	16,931,894
2/24/2009	17,032,099
3/3/2009	17,094,554
3/10/2009	16,698,308
3/17/2009	13,434,827
3/24/2009	14,073,250
3/31/2009	14,657,253
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	15,099,463
7/7/2009	15,707,494
7/14/2009	0
7/21/2009	0
7/28/2009	0
8/4/2009	0
8/11/2009	0

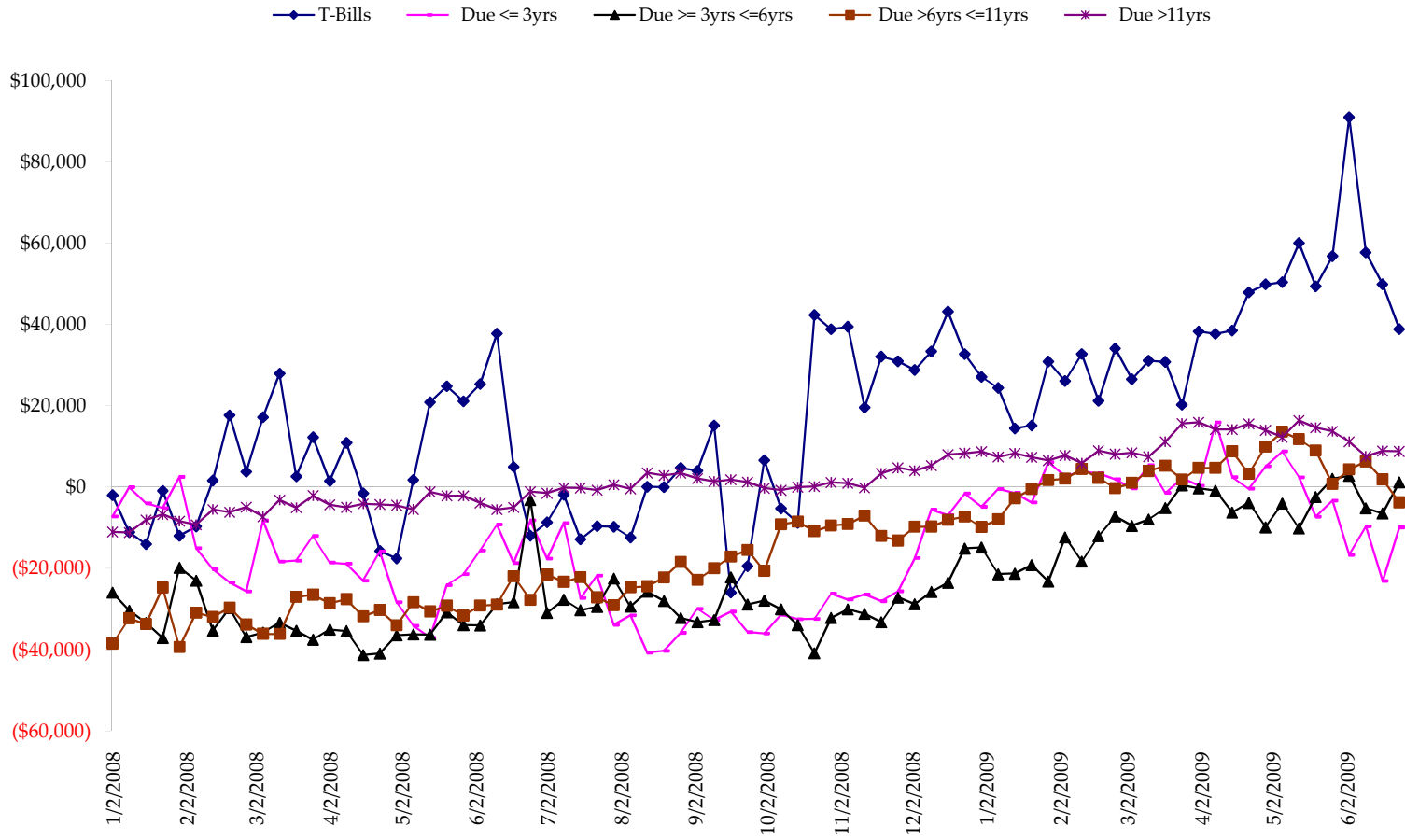
Total US Government Total Securities: Coupons - (\$mln)



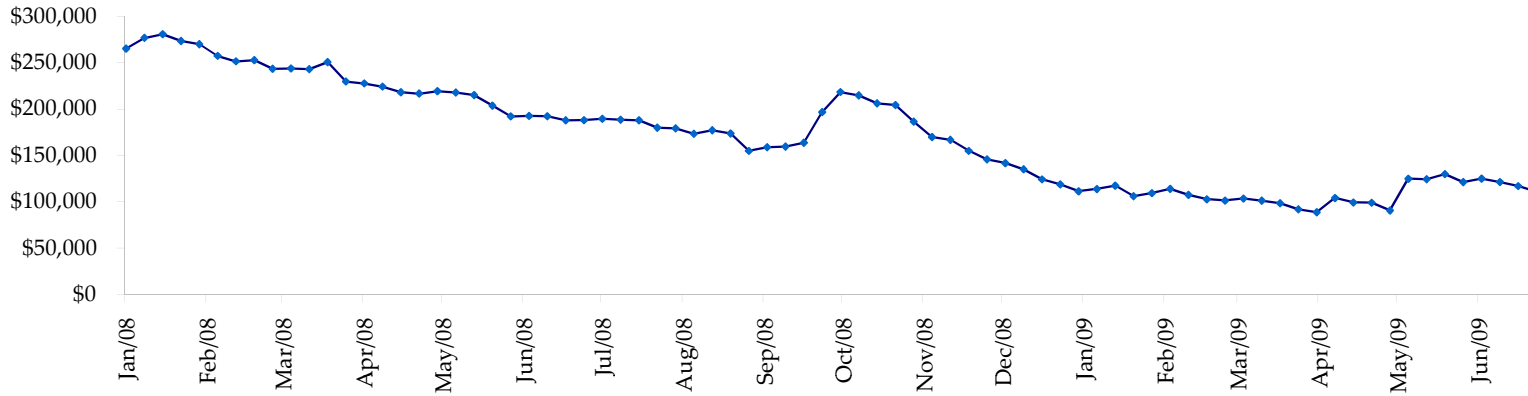
Fed Agency & GSE Total Securities: Coupons - (\$mln)



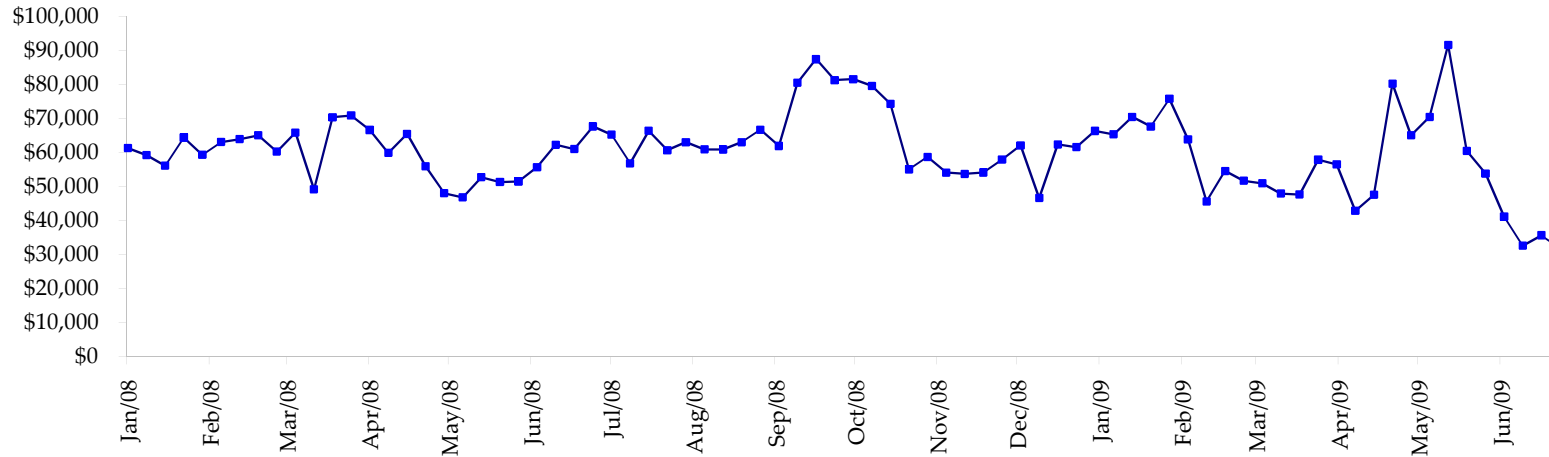
All dates are 'as of'.



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 07/07/2009														
Summary prepared by www.Commitments of Traders .com														
Commodity	Small Sp			Large Sp			Commerc			CIT			Total	CIT
	NonRepo			Non Com	- No CIT		Comm	- No CIT		Long	Short	Net		
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest	
Wheat	33070	49227	-16157	37280	87643	-50363	39603	135616	-96013	182479	19947	162532	393654	41%
K C Wheat	14309	23167	-8858	10212	8249	1963	26617	46303	-19686	27905	1324	26581	92958	28%
Corn	123351	255580	-132229	147951	129235	18716	309973	506234	-196261	357361	47586	309775	1291765	23%
Soybeans	54081	89017	-34936	79182	23046	56136	107736	274071	-166335	163060	17925	145135	576683	25%
Soybean Oil	25497	28522	-3025	15414	57355	-41941	100945	122454	-21509	72348	5871	66477	287266	23%
Cotton	12879	8023	4856	21798	5761	16037	22115	112759	-90644	70622	870	69752	163208	42%
Lean Hogs	21409	27635	-6226	14797	44714	-29917	12006	38210	-26204	64283	1936	62347	164982	37%
Lv Cattle	24341	45133	-20792	46642	39905	6737	36528	117594	-81066	96165	1043	95122	263502	36%
Feeder	5963	10936	-4973	6898	1907	4991	1791	9340	-7549	7596	64	7532	27958	26%
Cocoa	7053	4674	2379	29021	15193	13828	50745	83337	-32592	17688	1303	16385	118657	13%
Sugar No 11	91591	56384	35207	128945	11003	117942	245090	601106	-356016	291925	89058	202867	1001126	20%
Coffee	9440	9023	417	18365	15567	2798	35329	80364	-45035	42236	416	41820	141909	29%
			-184337			116927			-1138910			1206325	4523668	26%
Supplemental Commitments of Traders Report breaking out the Commercial Index Traders (CIT).														
Analysis of open interest -with option deltas- as of 06/30/2009														
Summary prepared by www.Commitments of Traders .com														
Commodity	Small Sp			Large Sp			Commerc			CIT			Total	CIT
	NonRepo			Non Com	- No CIT		Comm	- No CIT		Long	Short	Net		
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest	
Wheat	29532	49142	-19610	43416	80043	-36627	44944	140670	-95726	170256	18292	151964	383387	39%
K C Wheat	15260	22872	-7612	9792	9237	555	24184	44613	-20429	27875	389	27486	91080	30%
Corn	120807	245482	-124675	153600	117252	36348	312216	529057	-216841	351754	46587	305167	1277177	23%
Soybeans	53851	89945	-36094	95135	21848	73287	104674	278955	-174281	155474	18386	137088	578217	23%
Soybean Oil	29032	29110	-78	20380	48479	-28099	97649	130136	-32487	66227	5565	60662	283193	21%
Cotton	11623	9234	2389	20583	10096	10487	21270	101149	-79879	68290	1286	67004	155415	43%
Lean Hogs	23160	30597	-7437	15762	44104	-28342	13727	37060	-23333	61262	2149	59113	167317	35%
Lv Cattle	24503	46507	-22004	47463	40760	6703	37751	116052	-78301	94406	805	93601	262646	35%
Feeder	5994	10943	-4949	6038	3076	2962	2153	7471	-5318	7347	42	7305	27180	26%
Cocoa	7525	4390	3135	28886	14772	14114	50457	84509	-34052	18137	1333	16804	118314	14%
Sugar No 11	91762	55617	36145	134543	12371	122172	270802	635779	-364977	295506	88846	206660	1038949	19%
Coffee	8424	7392	1032	19562	13981	5581	34918	83568	-48650	42541	504	42037	141516	29%
			-179758			179141			-1174274			1174891	4524391	25%

← Most Current Date

← Prior Week's Date