Central Time
7/21/2009 5:38

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

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

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
Crude Oil ^	118,108	102,725	15,383	189,896	107,632	82,264	1,486,783	1,584,429	(97,646)	Crude Oil
Heating Oil	42,726	35,869	6,857	37,393	19,402	17,991	200,366	225,213	(24,847)	Heating Oil
Unleaded Gas	14,693	16,988	(2,295)	45,561	8,164	37,397	142,466	177,569	(35,103)	Unleaded Gas
Natural Gas	101,925	45,969	55,956	168,088	242,153	(74,065)	366,709	348,600	18,109	Natural Gas

^ Light Sweet

As of
7/14/2009

Week over Week Change

	Sml Spec Net	Lrg Spec Net	Comm Net
Crude Oil	7,794	53,684	(61,478)
Heating Oil	5,997	(25,023)	19,027
Unleaded Gas	(45,533)	106,750	(61,217)
Natural Gas	40,573	(156,329)	115,755

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	185,120	172,753	12,367	97,415	84,060	13,355	518,990	544,712	(25,722)	ZF
ZN	271,443	312,208	(40,765)	63,832	145,598	(81,766)	881,864	759,334	122,530	ZN
ZB	121,394	140,630	(19,236)	73,399	143,139	(69,740)	562,358	473,383	88,975	ZB

Week over Week Change

As of		Sml Spec	Lrg Spec	Comm
7/14/2009		Net	Net	Net
	ZF	12,700	48,693	(61,393)
	ZN	6,143	29,399	(35,543)
	ZB	14,055	(15,118)	1,062

CME: Eurodollars

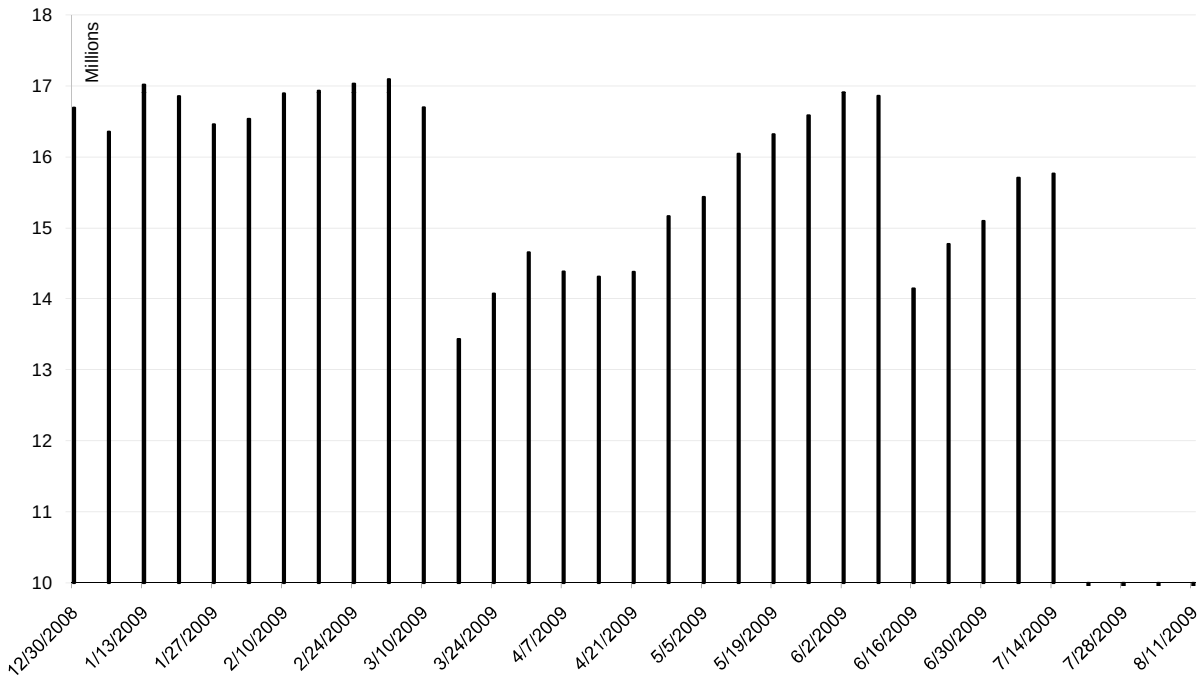
Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,078,811	1,021,334	57,477	944,144	219,951	724,193	5,859,458	6,641,128	(781,670)

Week over Week Change

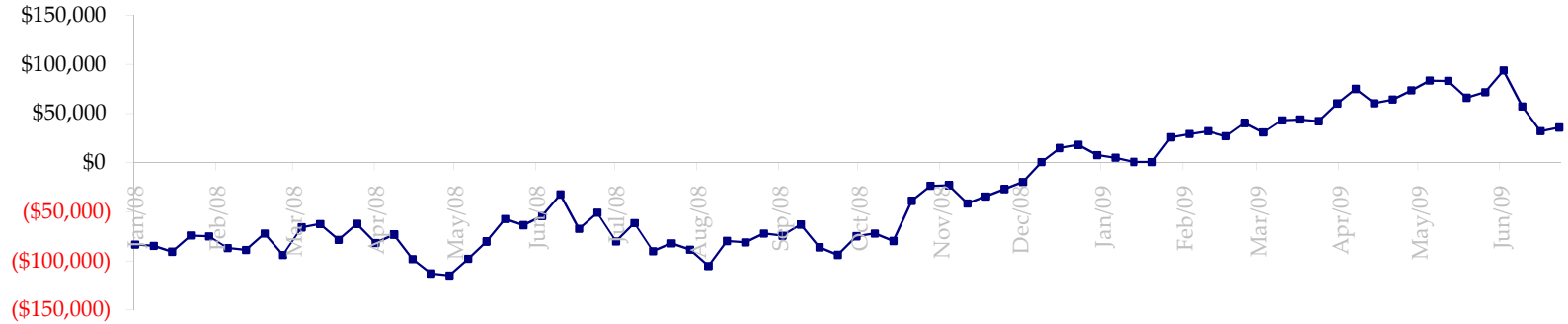
As of	Sm Spec	Lg Spec	Commrcl
7/14/2009	7,401	159,694	(167,095)

ED Total Open Interest

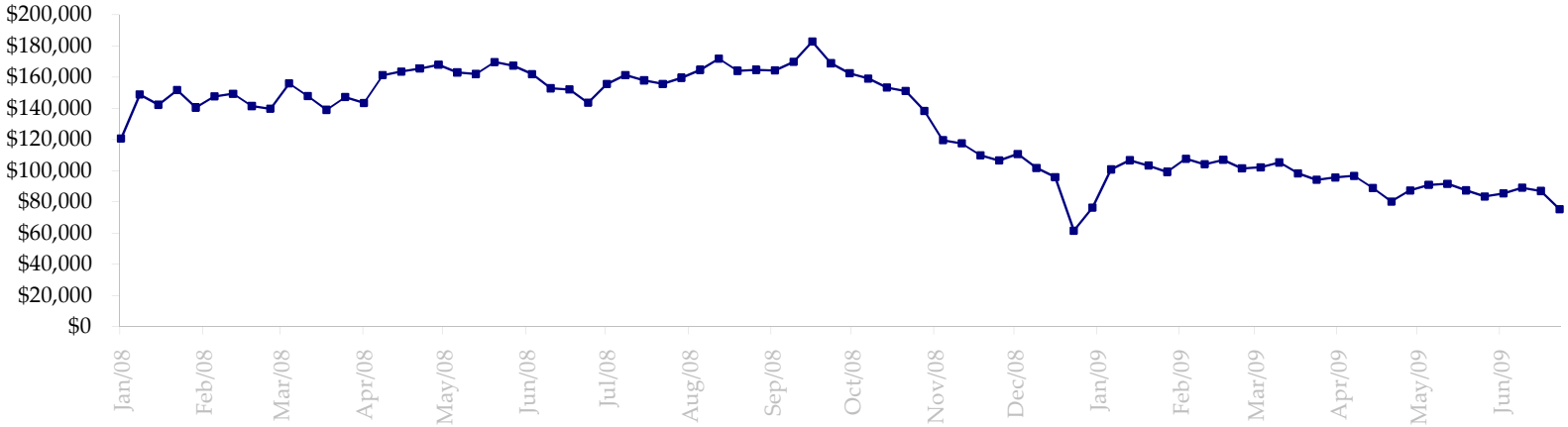


Date	Total O.I.
12/30/2008	16,692,040
1/6/2009	16,353,766
1/13/2009	17,017,481
1/20/2009	16,856,304
1/27/2009	16,457,134
2/3/2009	16,535,902
2/10/2009	16,891,000
2/17/2009	16,931,894
2/24/2009	17,032,099
3/3/2009	17,094,554
3/10/2009	16,698,308
3/17/2009	13,434,827
3/24/2009	14,073,250
3/31/2009	14,657,253
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	15,764,826
7/21/2009	0
7/28/2009	0
8/4/2009	0
8/11/2009	0

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

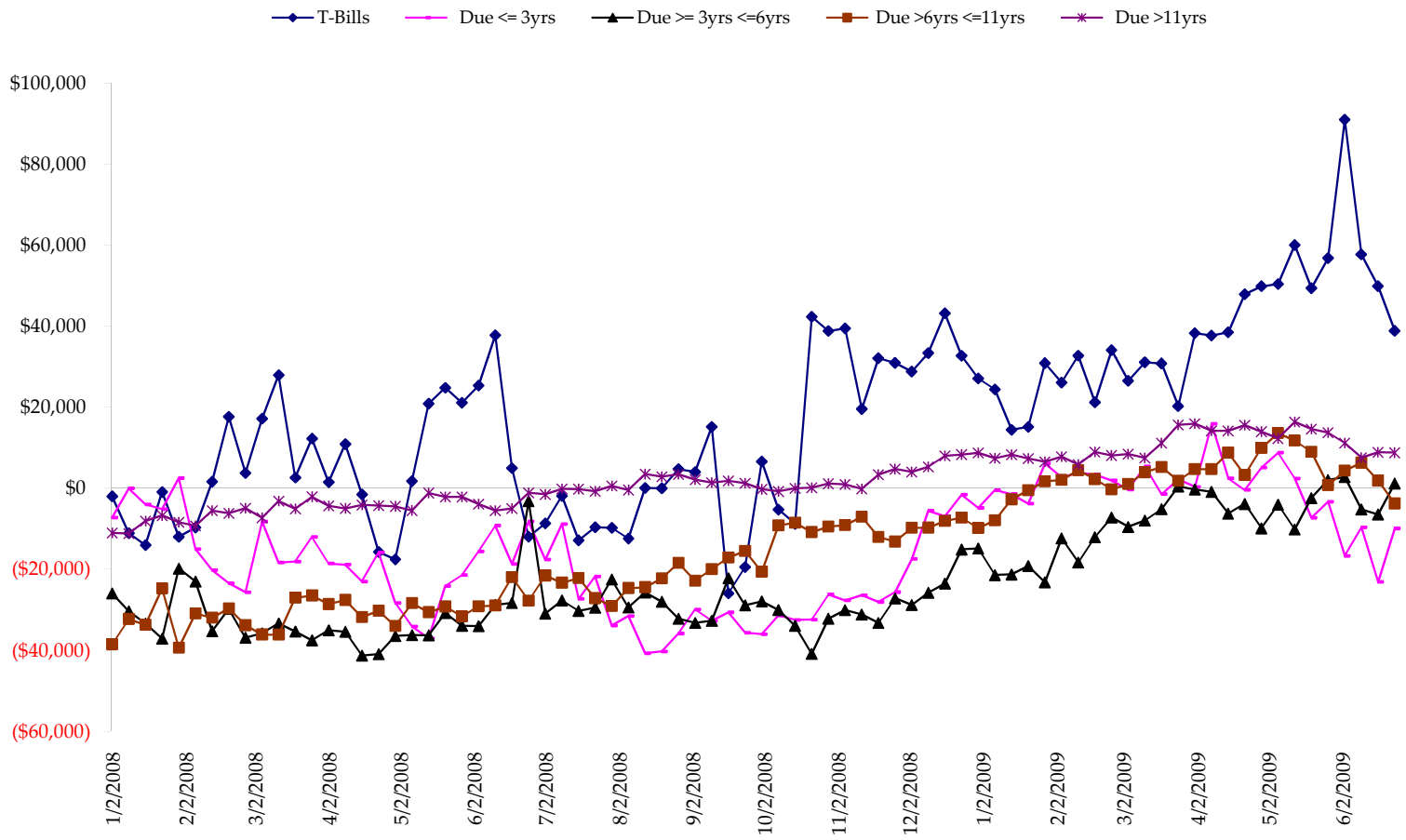


Fed Agency & GSE Total Securities: Coupons - ($mln)

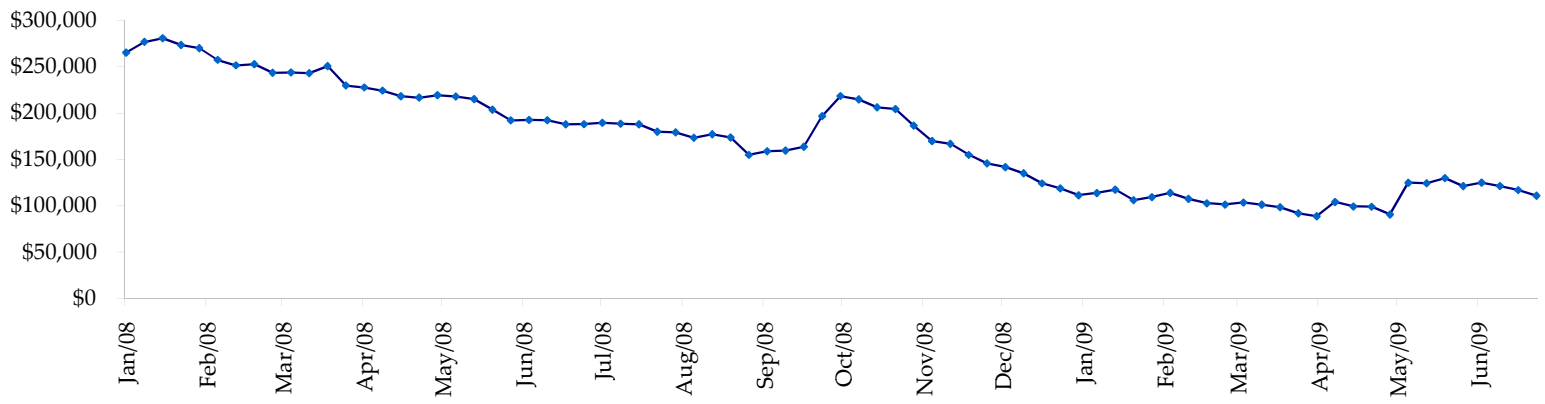


Dealers: Treasury Coupon Positions by Maturity

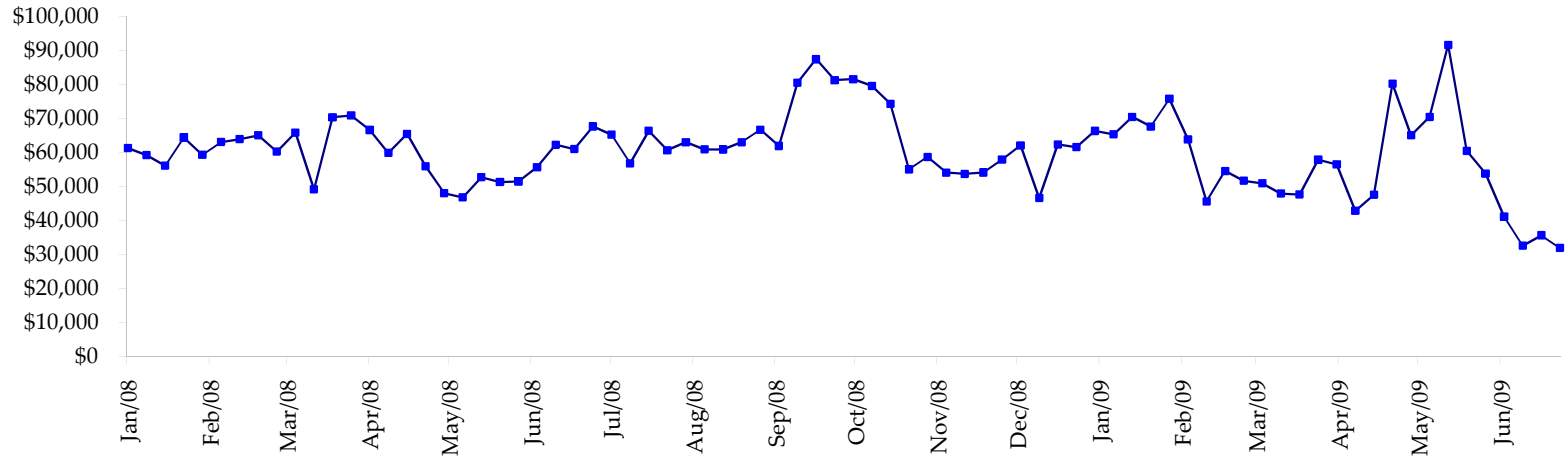
All dates are 'as of'.



Total Corporate Securities - ($mln)



Total Mortgage Position - ($mln)



We are interested in the last column, CIT % OI. That stands for **C**ommercial **I**ndex **T**raders, percent **O**pen **I**nterest.

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 07/14/2009
Summary prepared by www. Commitments of Traders .com

Commodity	Small Spe NonRepo Long	Short	Net	Large Sp Non Com Long	Short	Net	Commerc Comml Long	Short	Net	CIT Long	Short	Net	Total Open Interest	CIT % OI
Wheat	32229	47539	-15310	34129	87482	-53353	37896	130723	-92827	183202	21712	161490	392282	41%
K C Wheat	14938	23050	-8112	11184	11952	-768	27248	47254	-20006	30634	1748	28886	100267	28%
Corn	125111	246753	-121642	136103	140841	-4738	306520	493381	-186861	365628	52386	313242	1298664	24%
Soybeans	54375	93677	-39302	67124	31473	35651	117442	258097	-140655	162376	18071	144305	575545	25%
Soybean Oil	25596	28589	-2993	16451	59829	-43378	106629	128273	-21644	73783	5768	68015	299717	22%
Cotton	15479	6030	9449	28531	4573	23958	23110	128295	-105185	72746	967	71779	178007	40%
Lean Hogs	22911	29023	-6112	16997	39358	-22361	11515	43911	-32396	63202	2332	60870	166559	36%
Lv Cattle	26233	49042	-22809	53118	32597	20521	34045	127229	-93184	96516	1043	95473	270962	35%
Feeder	6222	12146	-5924	7663	1967	5696	2249	9238	-6989	7771	555	7216	29165	24%
Cocoa	8401	3622	4779	29765	17221	12544	50902	85880	-34978	18785	1130	17655	120405	14%
Sugar No 11	94956	59743	35213	123115	10838	112277	247010	595551	-348541	296251	95201	201050	1026949	19%
Coffee	9623	8929	694	15612	17485	-1873	36056	75839	-39783	41732	770	40962	135436	30%
			-172069			84176			-1123049			1210943	4593958	26%

Most Current Date

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 Spe NonRepo Long	Short	Net	Large Sp Non Com Long	Short	Net	Commerc Comml Long	Short	Net	CIT Long	Short	Net	Total Open Interest	CIT % OI
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%

Prior Week's Date