Central Time
6/10/2009 5:52

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.

NYMEX: Energy Complex

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
Crude Oil ^	133,314	116,030	17,284	199,076	89,917	109,159	1,315,636	1,442,078	(126,442)	Crude Oil
Heating Oil	48,954	34,455	14,499	34,889	13,951	20,938	160,547	195,985	(35,438)	Heating Oil
Unleaded Gas	23,099	19,297	3,802	71,092	9,714	61,378	123,998	189,178	(65,180)	Unleaded Gas
Natural Gas	81,221	35,041	46,180	136,724	206,408	(69,684)	350,255	326,751	23,504	Natural Gas

^ Light Sweet

Week over Week Change

As of
6/2/2009

	Sml Spec Net	Lrg Spec Net	Comm Net
Crude Oil	6,320	88,120	(94,440)
Heating Oil	9,783	(41,086)	31,301
Unleaded Gas	(46,481)	113,992	(67,511)
Natural Gas	28,896	(178,843)	149,946

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	147,944	213,719	(65,775)	93,591	98,765	(5,174)	526,691	455,742	70,949	ZF
ZN	289,016	303,566	(14,550)	71,286	198,474	(127,188)	936,528	794,791	141,737	ZN
ZB	122,533	160,638	(38,105)	72,110	154,801	(82,691)	582,617	461,821	120,796	ZB

Week over Week Change

As of		Sml Spec	Lrg Spec	Comm
6/2/2009		Net	Net	Net
	ZF	12,090	(4,131)	(7,959)
	ZN	18,297	47,957	(66,255)
	ZB	(10,069)	36,165	(26,098)

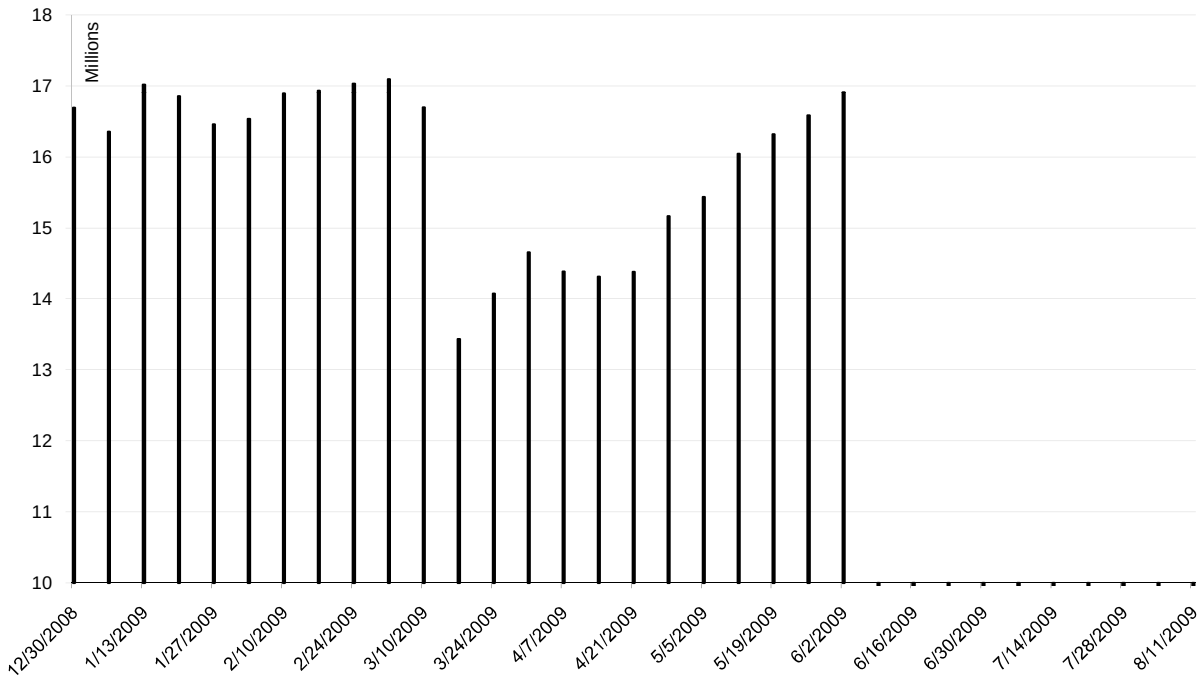
Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,128,838	967,420	161,418	860,579	208,632	651,947	6,465,406	7,278,771	(813,365)

Week over Week Change

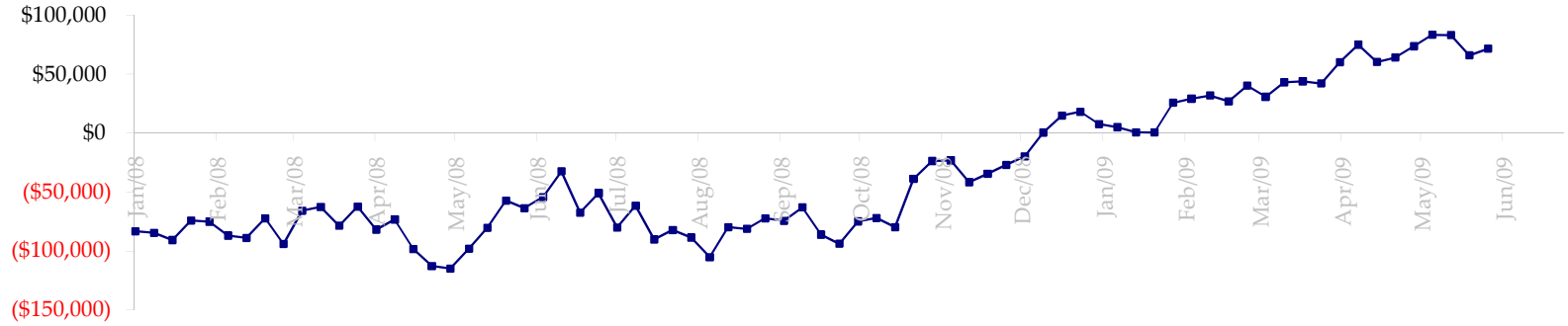
As of	Sm Spec	Lg Spec	Commrcl
6/2/2009	6,192	(79,002)	72,810

ED Total Open Interest

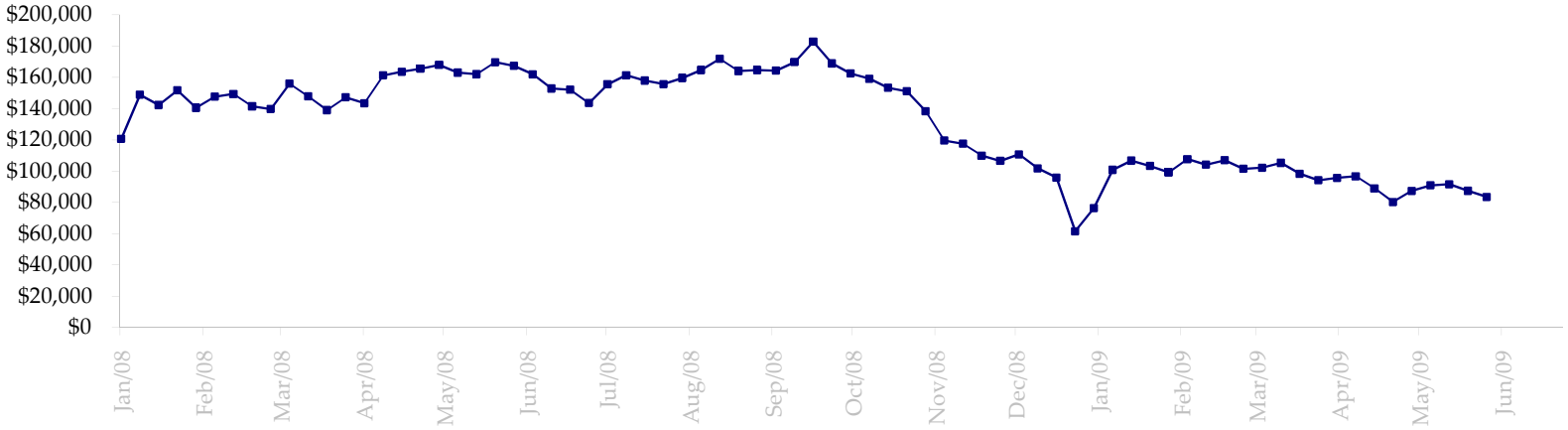


Date	Total O.I.
12/30/2008	16,692,040
1/6/2009	16,353,766
1/13/2009	17,017,481
1/20/2009	16,856,304
1/27/2009	16,457,134
2/3/2009	16,535,902
2/10/2009	16,891,000
2/17/2009	16,931,894
2/24/2009	17,032,099
3/3/2009	17,094,554
3/10/2009	16,698,308
3/17/2009	13,434,827
3/24/2009	14,073,250
3/31/2009	14,657,253
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	0
6/16/2009	0
6/23/2009	0
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)

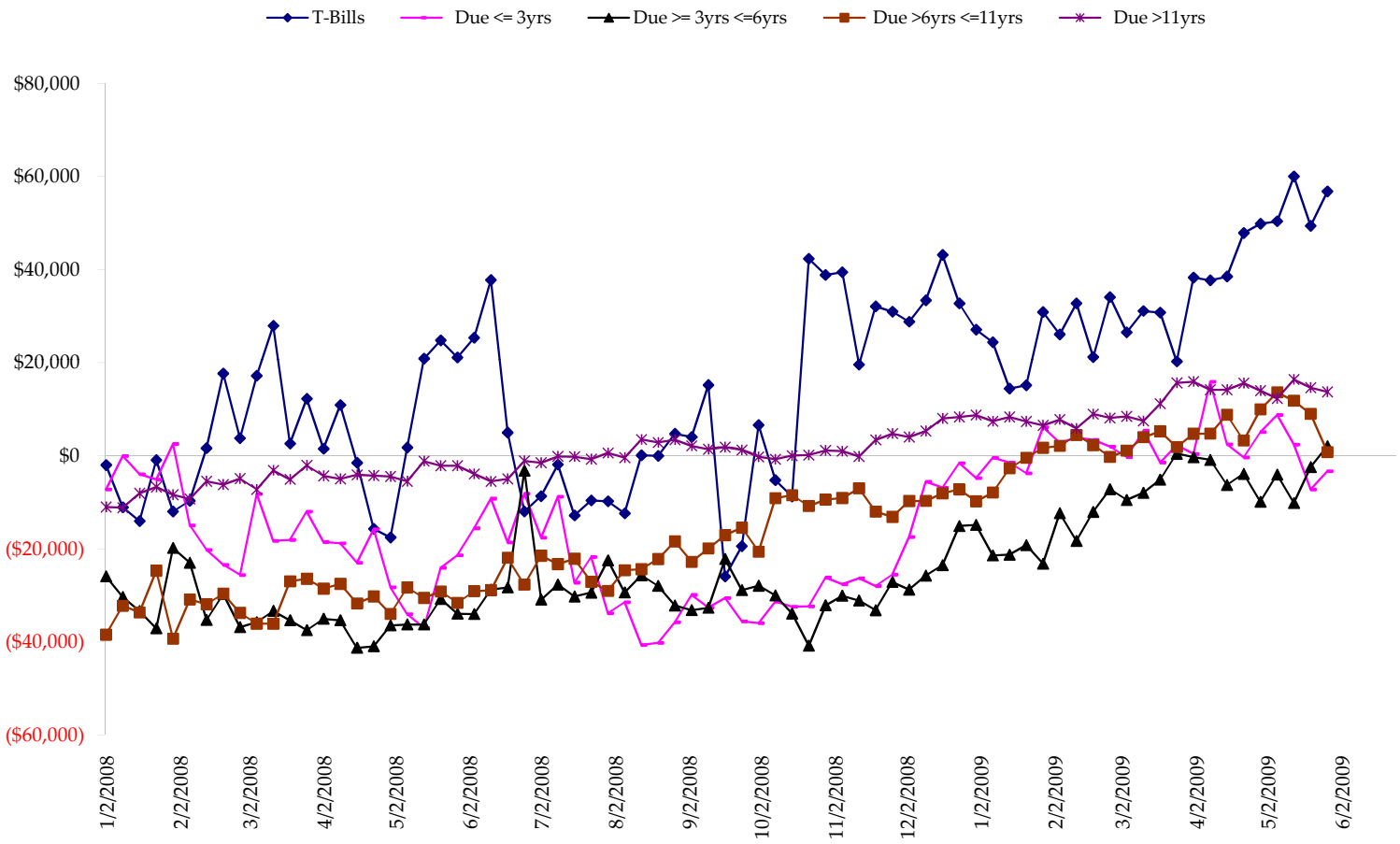


Fed Agency & GSE Total Securities: Coupons - ($mln)

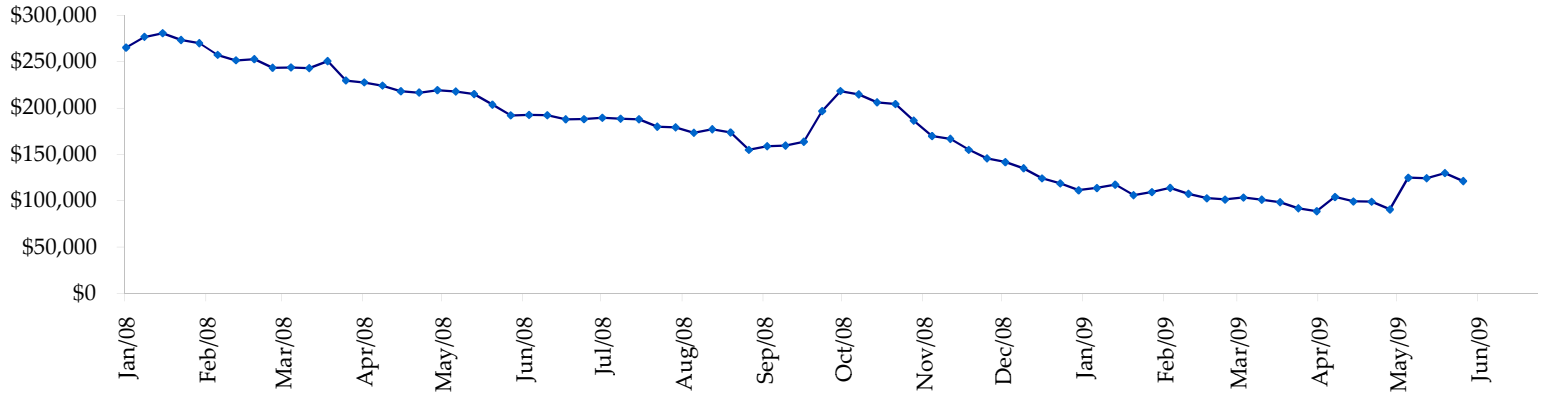


Dealers: Treasury Coupon Positions by Maturity

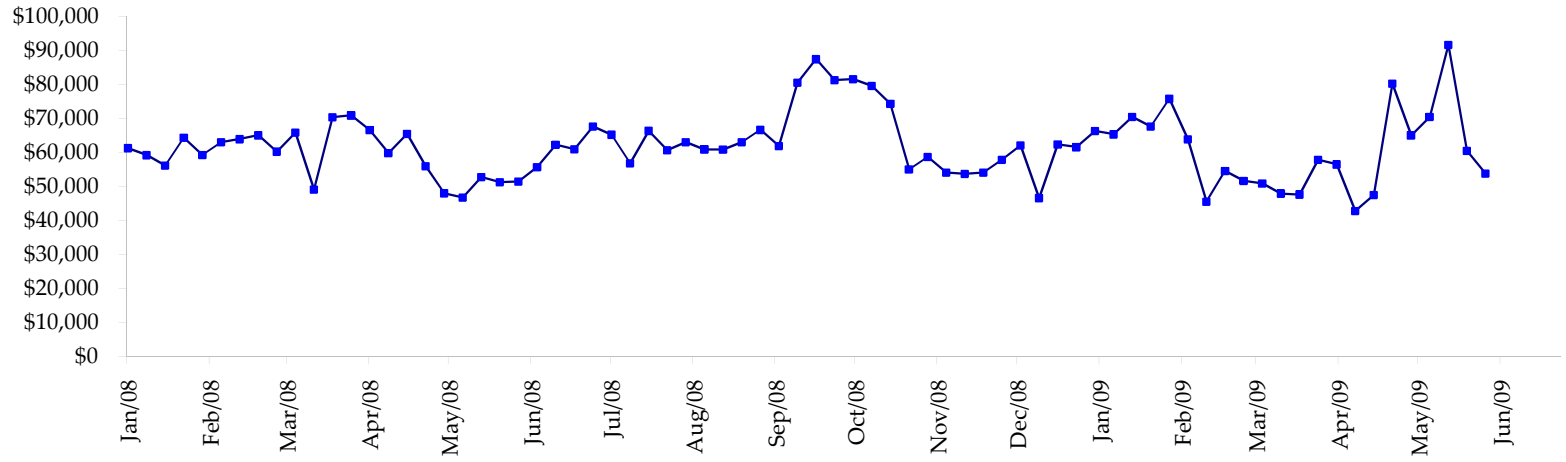
All dates are 'as of'.



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 06/02/2009
Summary prepared by www. Commitments of Traders .com

Commodity	Small Spe NonRepo Long	Short	Net	Large Sp Non Com Long	- No CIT Short	Net	Commerc Comml Long	- No CIT Short	Net	CIT Long	Short	Net	Total Open Interest	CIT % OI
Wheat	33516	48742	-15226	64924	71717	-6793	67233	188044	-120811	165414	22583	142831	460079	31%
K C Wheat	19502	22977	-3475	15530	5983	9547	21460	52547	-31087	26219	1205	25014	95055	26%
Corn	149039	253762	-104723	209619	82991	126628	298927	611001	-312074	335352	45184	290168	1412608	20%
Soybeans	66847	87360	-20513	108638	19754	88884	103209	302484	-199275	150276	19372	130904	642081	20%
Soybean Oil	36101	21249	14852	41620	31676	9944	75494	156012	-80518	59604	3881	55723	285220	19%
Cotton	17806	7653	10153	30913	4205	26708	35459	132249	-96790	63274	3347	59927	201736	29%
Lean Hogs	22821	26280	-3459	19465	41068	-21603	18119	44240	-26121	57792	6609	51183	179879	28%
Lv Cattle	28427	45647	-17220	39494	55969	-16475	46141	99735	-53594	89322	2033	87289	260805	33%
Feeder	5392	9989	-4597	4540	1587	2953	2897	8522	-5625	7455	187	7268	24621	29%
Cocoa	8930	4689	4241	28880	18916	9964	58945	89585	-30640	17742	1307	16435	132115	12%
Sugar No 11	97390	56135	41255	141288	19167	122121	289322	653739	-364417	274338	73299	201039	1078305	18%
Coffee	12367	9349	3018	41874	9851	32023	40062	110999	-70937	39975	4081	35894	193057	18%
			-95694			383901			-1391889			1103675	4965561	22%

Most Current Date

Supplemental Commitments of Traders Report breaking out the Commercial Index Traders (CIT).
Analysis of open interest -with option deltas- as of 05/26/2009
Summary prepared by www. Commitments of Traders .com

Commodity	Small Spe NonRepo Long	Short	Net	Large Sp Non Com Long	- No CIT Short	Net	Commerc Comml Long	- No CIT Short	Net	CIT Long	Short	Net	Total Open Interest	CIT % OI
Wheat	31048	44623	-13575	53078	67778	-14700	56376	164998	-108622	161800	24903	136897	405023	33%
K C Wheat	18453	22806	-4353	12364	4388	7976	17269	47472	-30203	27097	517	26580	86225	30%
Corn	139445	251954	-112509	177368	72830	104538	306209	574311	-268102	320996	44923	276073	1329830	20%
Soybeans	67464	90460	-22996	108951	19227	89724	96932	293115	-196183	150184	20729	129455	623825	20%
Soybean Oil	34937	22522	12415	36761	34102	2659	82163	149149	-66986	56239	4328	51911	277931	18%
Cotton	15292	8318	6974	31151	4760	26391	36139	128706	-92567	62521	3319	59202	197183	30%
Lean Hogs	22623	25875	-3252	21992	41611	-19619	18901	44894	-25993	55335	6472	48863	176339	27%
Lv Cattle	27299	42874	-15575	40976	43121	-2145	39750	106575	-66825	85576	1031	84545	248168	34%
Feeder	5165	9593	-4428	4939	1725	3214	2733	8041	-5308	6743	222	6521	24076	27%
Cocoa	8533	7404	1129	24296	16602	7694	62099	85983	-23884	15926	866	15060	134938	11%
Sugar No 11	98699	55972	42727	157122	15488	141634	255915	637144	-381229	265360	68493	196867	1037468	18%
Coffee	12320	9713	2607	36659	10203	26456	40038	104082	-64044	38920	3938	34982	182227	19%
			-110836			373822			-1329946			1066956	4723233	22%

Prior Week's Date