

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

Table of Contents

- Pg 1** NYMEX: Energy Complex
- Pg 2** CME: Treasury Futures
- Pg 3** CME: Eurodollars
- Pg 4** Dealers: Total Securities Owned - GSE and Govs
- Pg 5** Dealers: Treasury Coupon Positions by Maturity
- Pg 6** Dealers: Total Corporate & Mortgage-backed Securites Owned
- Pg 7** CIT Positions

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 ^	120,632	98,995	21,637	192,494	100,204	92,290	1,382,457	1,496,385	(113,928)	Crude Oil
Heating Oil	50,043	32,973	17,070	39,011	10,093	28,918	174,736	220,724	(45,988)	Heating Oil
Unleaded Gas	25,422	18,378	7,044	72,331	9,435	62,896	137,025	206,965	(69,940)	Unleaded Gas
Natural Gas	100,639	49,838	50,801	130,855	216,467	(85,612)	371,495	336,683	34,812	Natural Gas
^ Light Sweet										
	Week over Week Change									
As of				Sml Spec	Lrg Spec	Comm				
6/16/2009				Net	Net	Net				
				Crude Oil	2,620	65,771	(68,391)			
				Heating Oil	12,065	(34,082)	22,016			
				Unleaded Gas	(41,515)	134,868	(93,353)			
				Natural Gas	29,164	(177,902)	148,740			

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	173,410	207,228	(33,818)	102,491	116,193	(13,702)	546,068	498,548	47,520	ZF
ZN	288,838	311,676	(22,838)	89,782	188,359	(98,577)	932,789	811,371	121,418	ZN
ZB	126,523	144,567	(18,044)	68,939	154,086	(85,147)	552,273	449,082	103,191	ZB

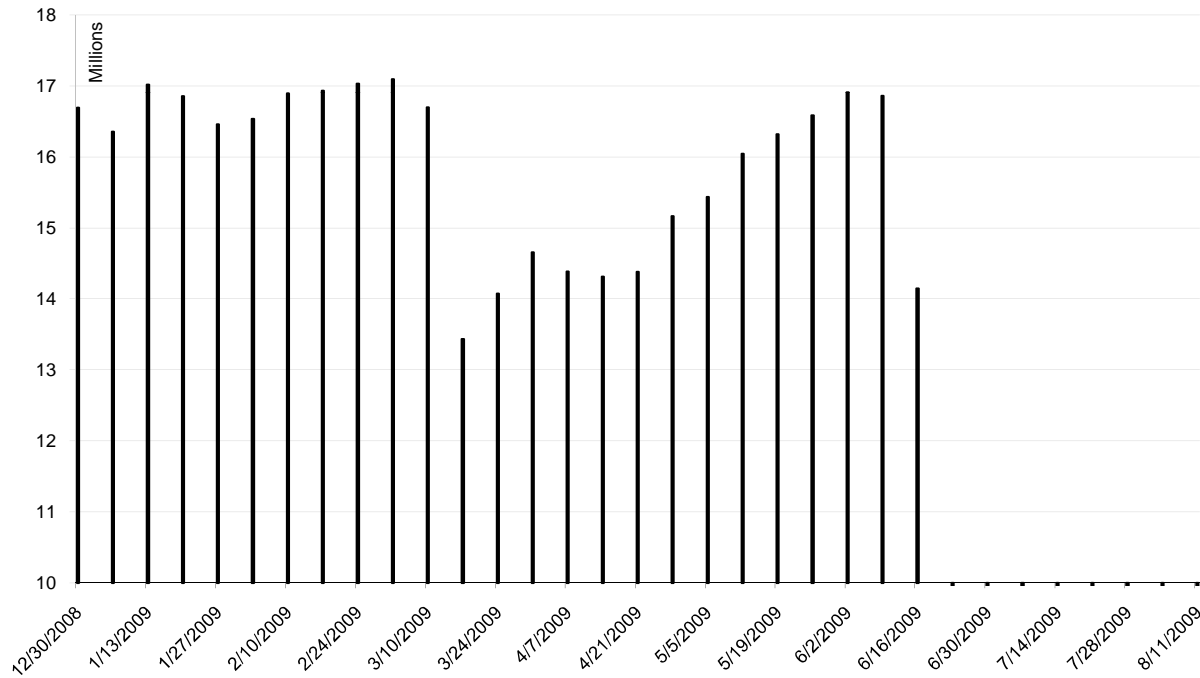
Week over Week Change				
As of		Sml Spec	Lrg Spec	Comm
6/16/2009		Net	Net	Net
	ZF	17,637	(19,499)	1,863
	ZN	(17,622)	(6,331)	23,955
	ZB	(2,643)	(1,639)	4,286

Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
925,114	925,747	(633)	611,478	223,448	388,030	5,535,701	5,923,098	(387,397)

As of
6/16/2009

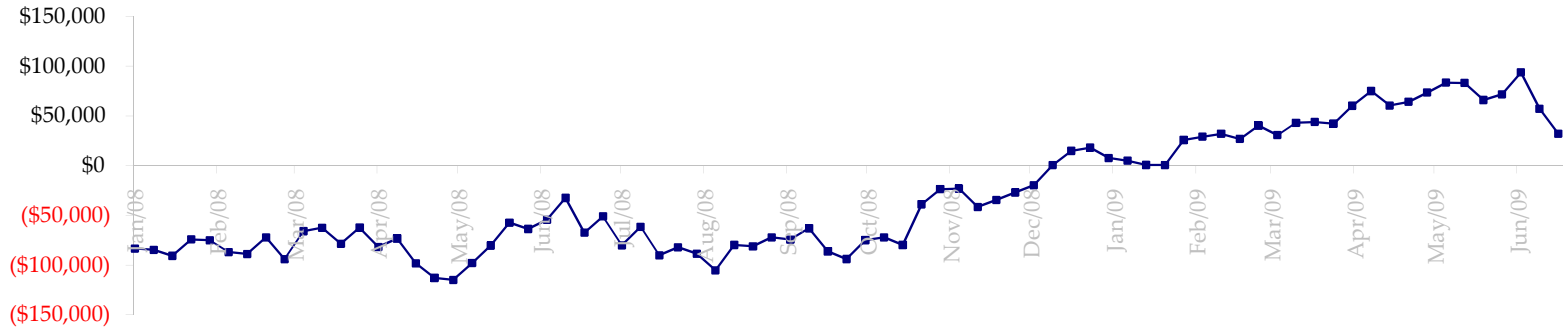
Week over Week Change		
Sm Spec	Lg Spec	Commrcl
(28,766)	13,689	15,077

ED Total Open Interest

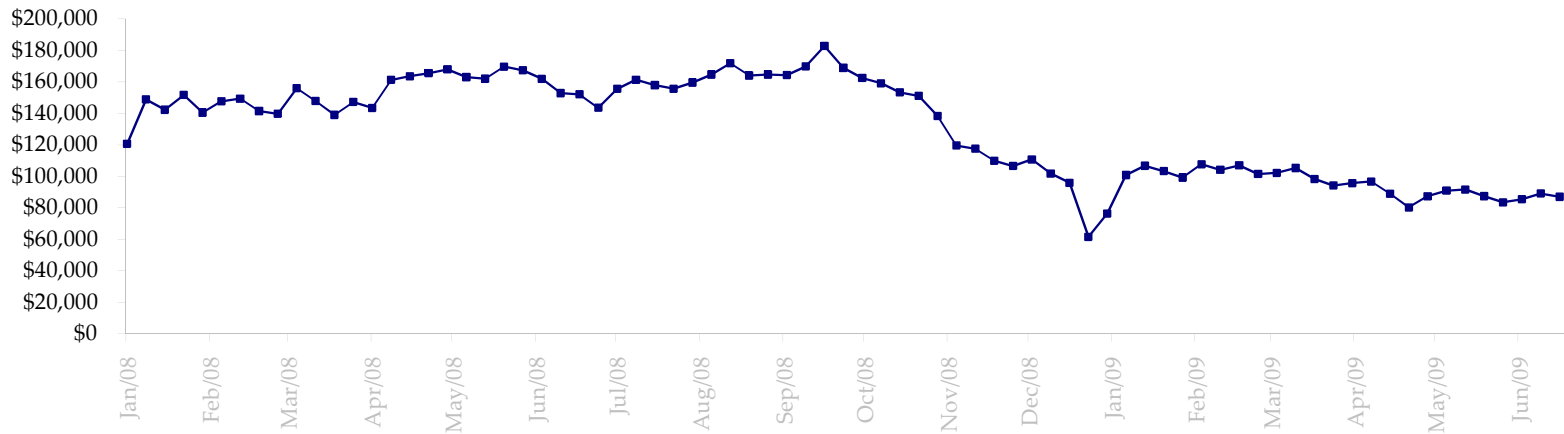


Date	Total O.I.
12/30/2008	16,692,040
1/6/2009	16,353,766
1/13/2009	17,017,481
1/20/2009	16,856,304
1/27/2009	16,457,134
2/3/2009	16,535,902
2/10/2009	16,891,000
2/17/2009	16,931,894
2/24/2009	17,032,099
3/3/2009	17,094,554
3/10/2009	16,698,308
3/17/2009	13,434,827
3/24/2009	14,073,250
3/31/2009	14,657,253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

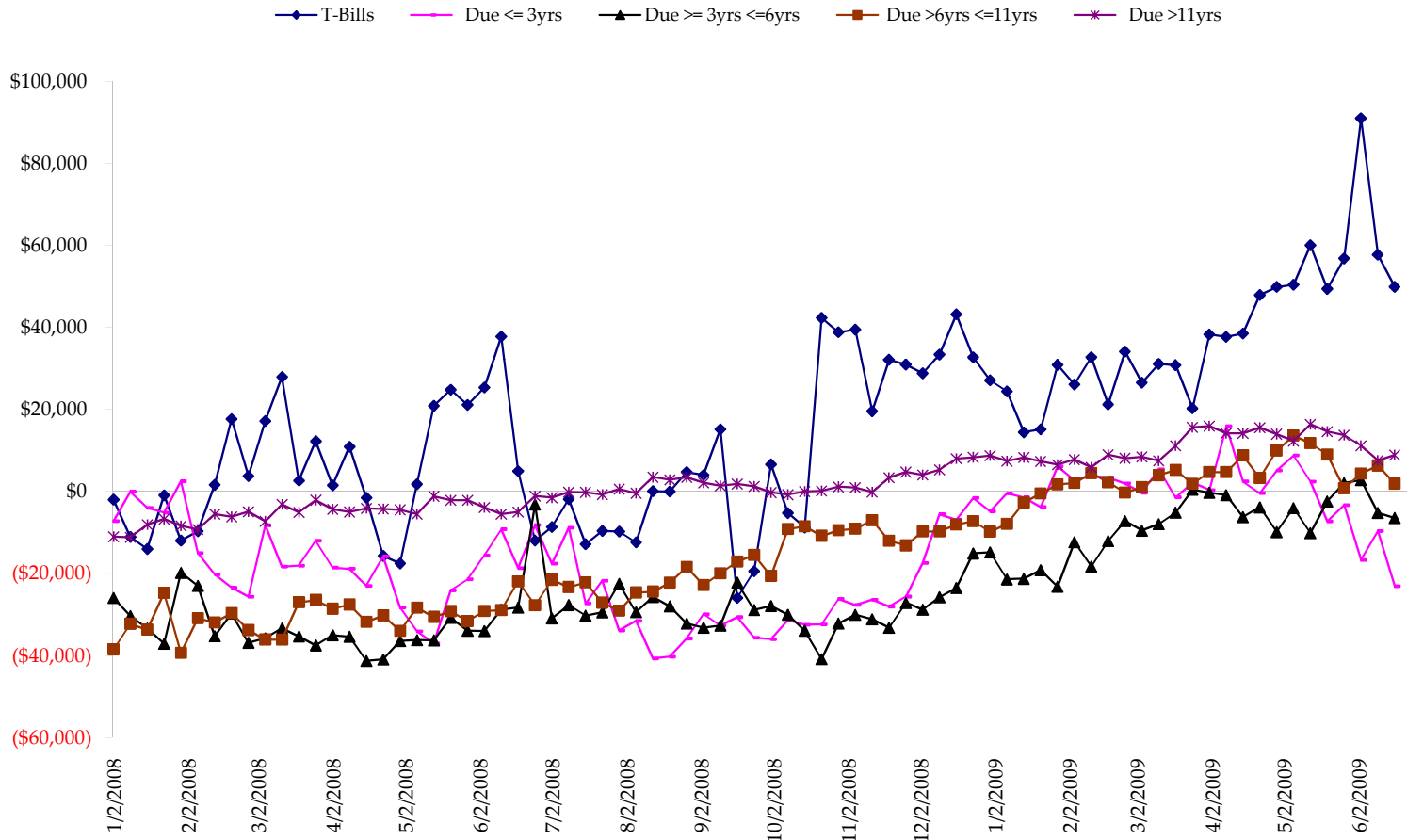
Total US Government Total Securities: Coupons - (\$mln)



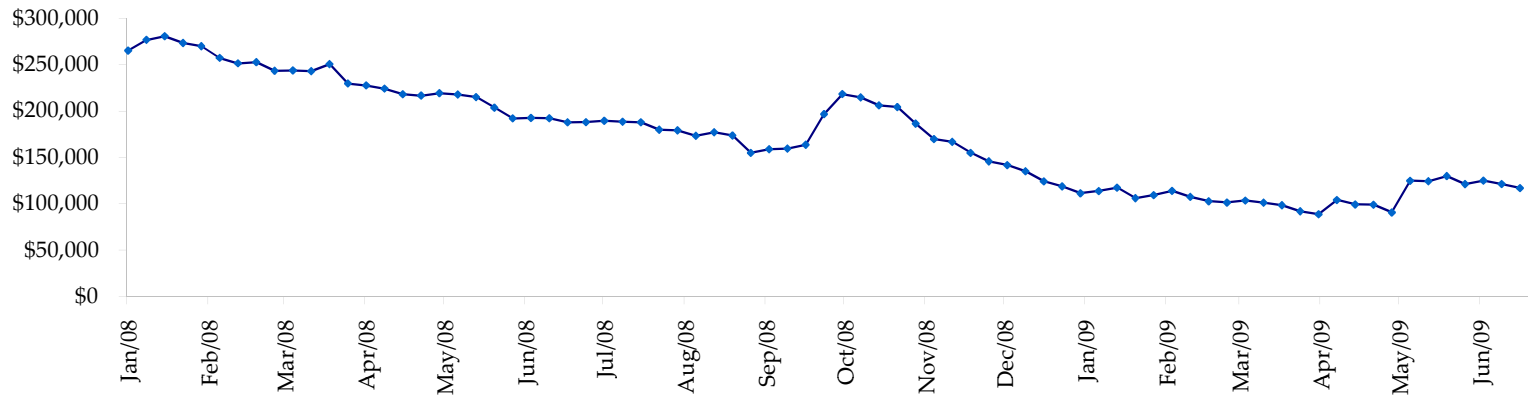
Fed Agency & GSE Total Securities: Coupons - (\$mln)



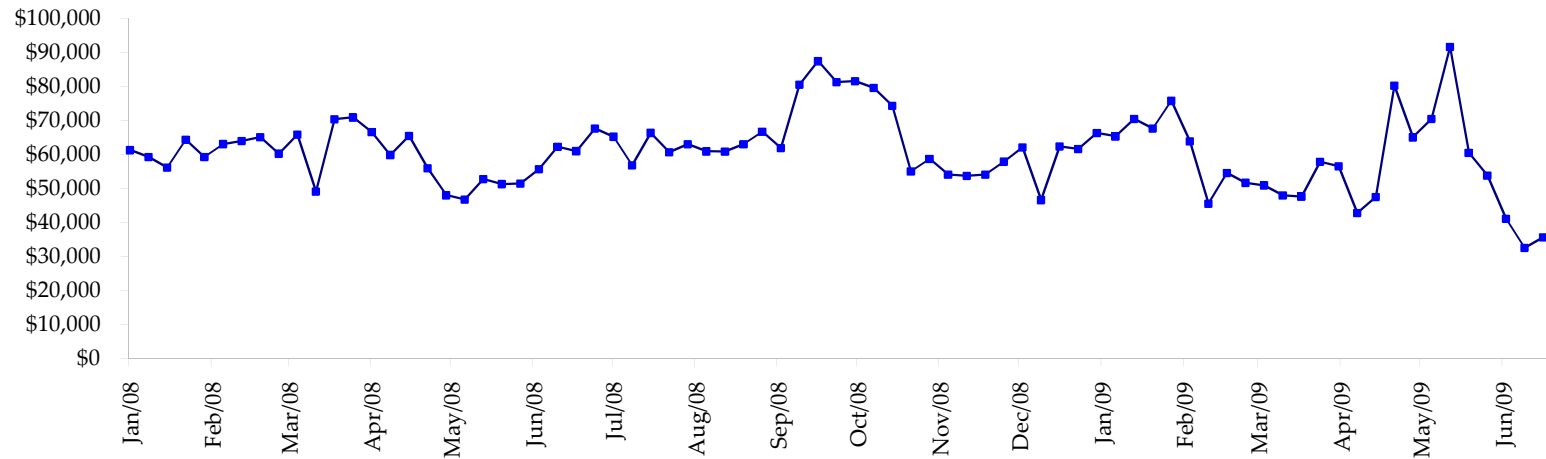
All dates are 'as of'.



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 06/16/2009														
Summary prepared by www. Commitments of Traders .com														
Commodity	Small Spd			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	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%

← Most Current Date

← Prior Week's Date