

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 ^	68,027	77,955	(9,928)	200,653	141,851	58,802	1,355,854	1,404,730	(48,876)	Crude Oil
Heating Oil	38,571	30,976	7,595	29,020	17,473	11,547	132,714	151,857	(19,143)	Heating Oil
Unleaded Gas	21,530	16,570	4,960	55,955	10,865	45,090	133,013	183,064	(50,051)	Unleaded Gas
Natural Gas	81,232	37,920	43,312	196,020	397,905	(201,885)	525,197	366,624	158,573	Natural Gas

^ Light Sweet

As of	Week over Week Change			
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
8/12/2008	Crude Oil	(17,350)	48,046	(30,698)
	Heating Oil	1,793	(35,218)	33,423
	Unleaded Gas	(40,927)	264,278	(223,351)
	Natural Gas	53,240	(260,687)	207,449

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	265,901	241,979	23,922	429,244	193,379	235,865	940,306	1,200,094	(259,788)	ZF
ZN	346,091	397,549	(51,458)	245,415	267,828	(22,413)	1,456,556	1,382,684	73,872	ZN
ZB	128,982	180,278	(51,296)	110,313	159,391	(49,078)	658,563	558,188	100,375	ZB

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
8/12/2008	Net	Net	Net
ZF	31,008	37,318	(68,326)
ZN	6,783	30,849	(37,632)
ZB	4,431	(10,950)	6,520

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,118,316	996,666	121,650	1,011,543	342,683	668,860	8,622,890	9,413,401	(790,511)

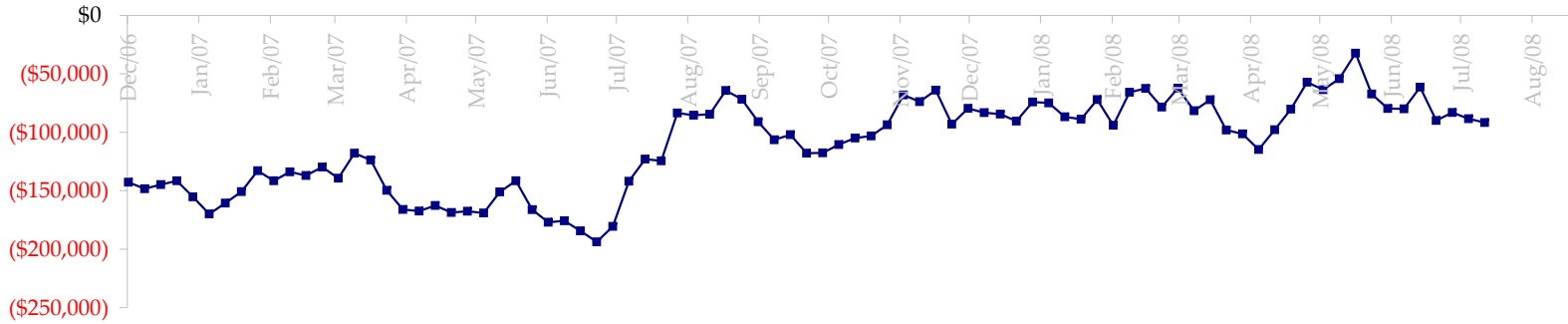
Week over Week Change

As of

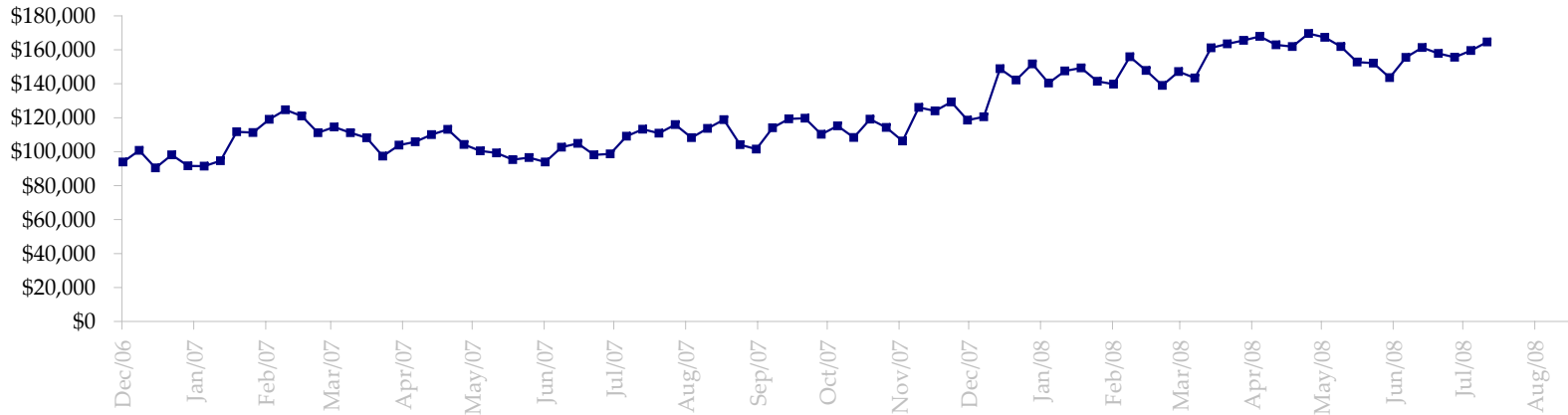
8/12/2008

Sm Spec	Lg Spec	Commrc
58,445	121,174	(179,619)

Fed Agency & GSA Position: Coupons - (\$mln)

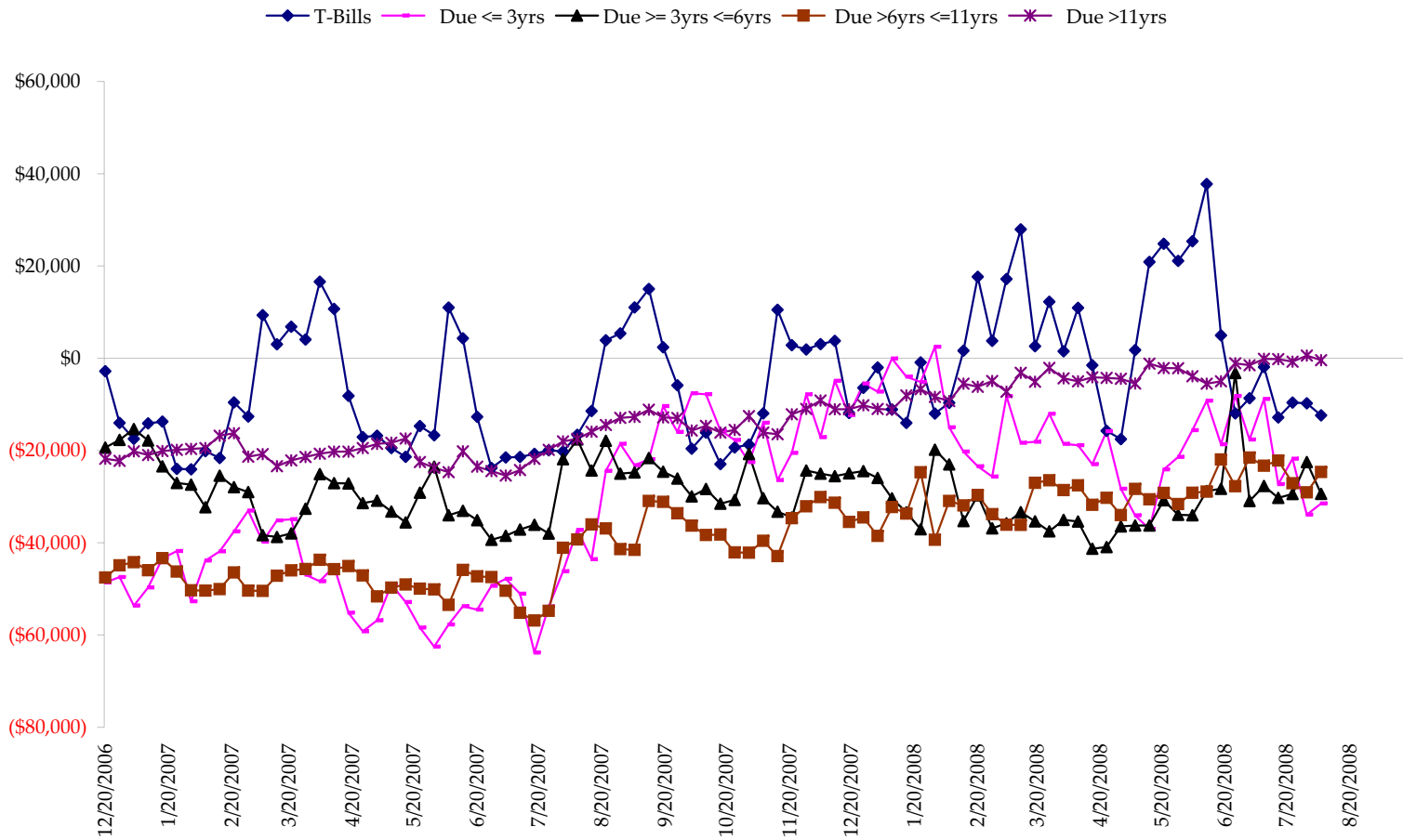


Fed Agency & GSA Position: Coupons - (\$mln)

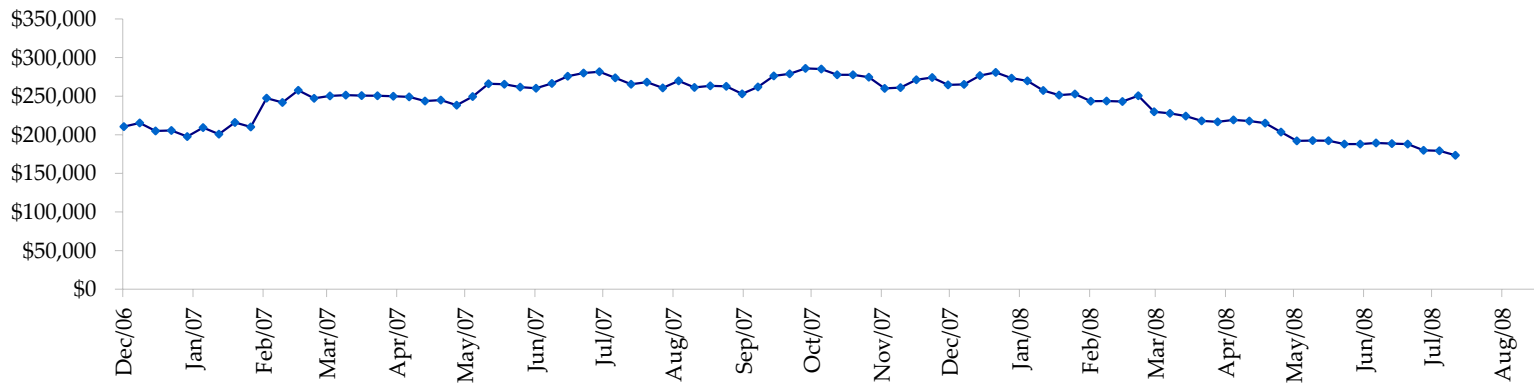


Treasury Coupon Positions by Maturity

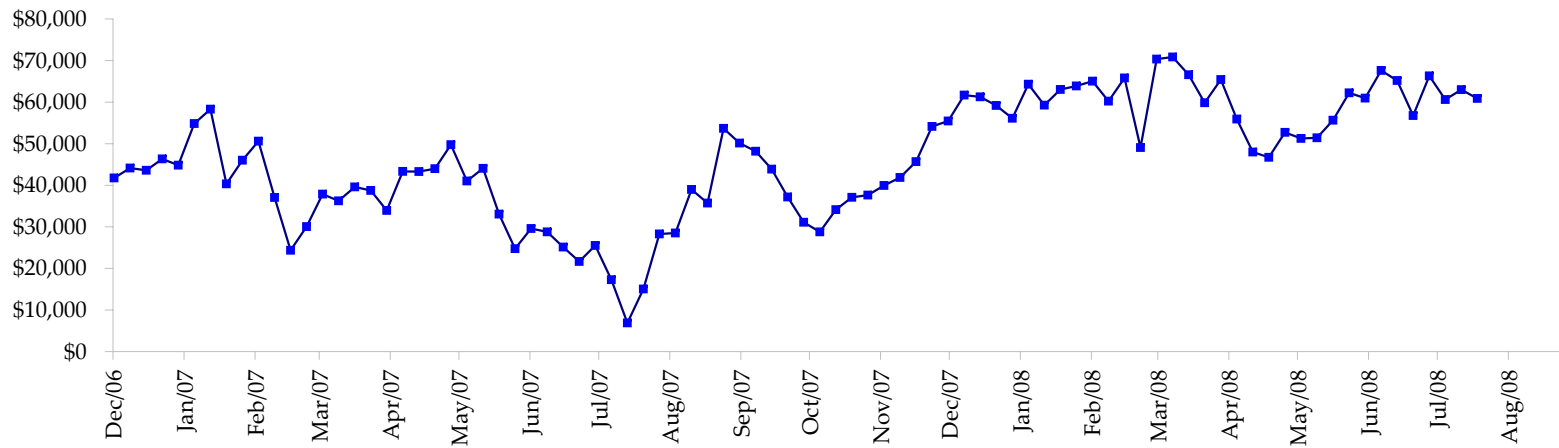
All dates are 'as of'.



Total Corporate Position - (\$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 08/12/2008																	
Summary prepared by www.Commitments of Traders .com																	
Commodity	Small Spz			Large Spz			- No CIT			Commerc			CIT			Total Open Interest	CIT % OI
	NonRepo			Non Com						Comm			Long	Short	Net		
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net		
Wheat	30229	56831	-26602	42166	64996	-22830	35970	157830	-121860	196964	25672	171292	442906			38%	
K C Wheat	19101	29843	-10742	14189	8614	5575	30177	48593	-18416	24476	893	23583	103695			22%	
Corn	163060	272341	-109281	150460	88479	61981	519087	824032	-304945	401968	49724	352244	1958525			17%	
Soybeans	48522	82142	-33620	72199	33377	38822	95152	242743	-147591	155728	13339	142389	561309			25%	
Soybean Oil	23972	21024	2948	18281	28076	-9795	114121	176981	-62860	77700	7993	69707	320641			21%	
Cotton	19027	15772	3255	31882	37156	-5274	84397	183388	-98991	109951	8941	101010	377303			26%	
Lean Hogs	25009	33097	-8088	35011	29503	5508	15104	127898	-112794	117179	1805	115374	261576			44%	
Lv Cattle	22600	58489	-35889	50076	46381	3695	33024	145645	-112621	148023	3207	144816	321728			45%	
Feeder	5643	13997	-8354	8229	4737	3492	5900	7002	-1102	7733	1769	5964	37671			15%	
Cocoa	11239	5780	5459	41436	28710	12726	54339	96075	-41736	26451	2900	23551	147983			15%	
Sugar No 11	101066	63412	37654	139147	55925	83222	216087	675188	-459101	415069	76845	338224	1134983			29%	
Coffee	8765	6688	2077	26601	14762	11839	32639	103919	-71280	60345	2981	57364	174348			32%	
			-181183												1545518	5842668	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 08/05/2008																	
Summary prepared by www.Commitments of Traders .com																	
Commodity	Small Spz			Large Spz			- No CIT			Commerc			CIT			Total Open Interest	CIT % OI
	NonRepo			Non Com						Comm			Long	Short	Net		
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net		
Wheat	30490	57507	-27017	42643	67702	-25059	36768	155771	-119003	204186	33106	171080	449902			38%	
K C Wheat	19232	30528	-11296	13470	10109	3361	29988	46340	-16352	24959	672	24287	105626			22%	
Corn	164507	285027	-120520	157644	80328	77316	519026	840585	-321559	414052	49288	364764	1960640			18%	
Soybeans	49434	83737	-34303	79361	28882	50479	86592	251867	-165275	161314	12214	149100	547771			27%	
Soybean Oil	26032	23554	2478	25234	26396	-1162	101755	168934	-67179	73165	7302	65863	299973			21%	
Cotton	20747	16444	4303	31724	36903	-5179	82981	185669	-102688	113065	9501	103564	380635			27%	
Lean Hogs	28014	33677	-5663	34386	32551	1835	14959	125599	-110640	116584	2115	114469	264722			43%	
Lv Cattle	26568	62249	-35681	50028	48691	1337	32390	146241	-113851	150914	2719	148195	341514			43%	
Feeder	5866	15183	-9317	8350	5290	3060	6368	6386	-18	8670	2394	6276	38356			16%	
Cocoa	10680	4444	6236	42887	29454	13433	58851	103389	-44538	27801	2931	24870	156327			15%	
Sugar No 11	104526	66691	37835	133351	59462	73889	219386	674530	-455144	421192	77772	343420	1152172			29%	
Coffee	8203	8190	13	29815	13754	16061	37454	112184	-74730	62631	3976	58655	196805			29%	
			-192932												1574543	5894443	26%

← Prior Week's Date