Central Time
9/23/2008 6:04

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

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

NYMEX: Energy Complex

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
Crude Oil ^	82,930	93,003	(10,073)	194,081	131,281	62,800	1,361,532	1,414,260	(52,728)	Crude Oil
Heating Oil	37,418	26,734	10,684	23,604	13,469	10,135	129,911	150,730	(20,819)	Heating Oil
Unleaded Gas	18,491	13,274	5,217	53,537	13,810	39,727	123,084	168,027	(44,943)	Unleaded Gas
Natural Gas	85,948	40,168	45,780	201,042	408,554	(207,512)	512,849	351,118	161,731	Natural Gas

^ Light Sweet

As of
9/16/2008

Week over Week Change

	Sml Spec Net	Lrg Spec Net	Comm Net
Crude Oil	(18,718)	51,730	(33,014)
Heating Oil	5,770	(36,187)	30,418
Unleaded Gas	(40,881)	229,610	(188,729)
Natural Gas	55,853	(270,312)	214,459

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	261,762	256,615	5,147	388,189	177,284	210,905	875,010	1,091,062	(216,052)	ZF
ZN	356,551	404,953	(48,402)	225,252	191,835	33,417	1,346,809	1,331,824	14,985	ZN
ZB	151,189	209,426	(58,237)	101,739	169,142	(67,403)	728,905	603,265	125,640	ZB

Week over Week Change

As of
9/16/2008

	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
ZF	(17,917)	23,929	(6,011)
ZN	12,453	(2,599)	(9,853)
ZB	4,779	(24,561)	19,782

Current Positions

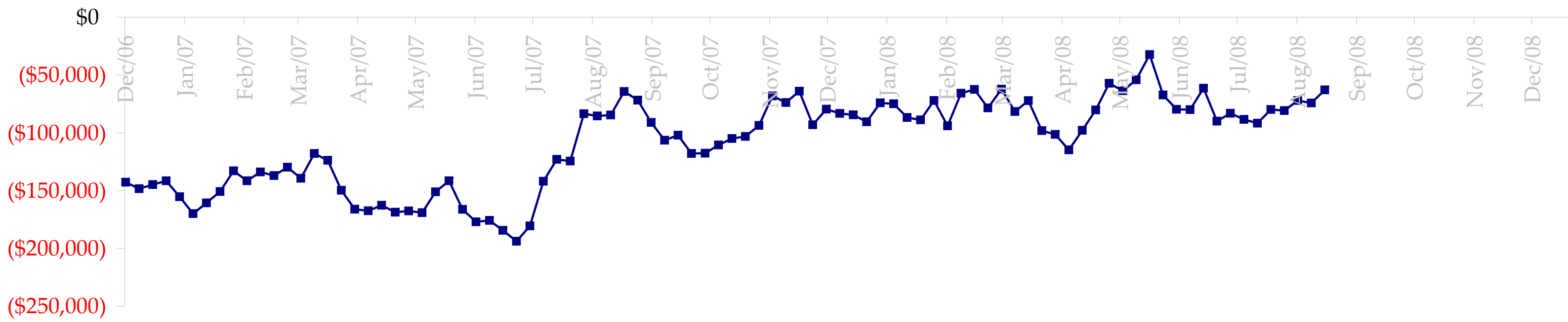
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,113,834	959,166	154,668	1,071,200	407,855	663,345	7,685,280	8,503,292	(796,941)

As of
9/16/2008

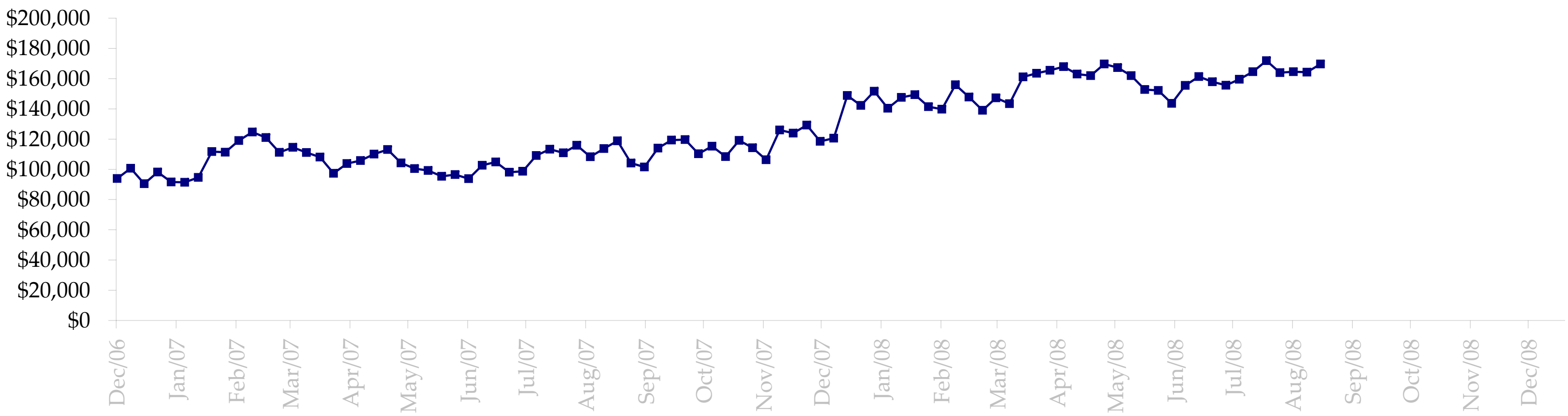
Week over Week Change

Sm Spec	Lg Spec	Commrcl
73,941	(52,869)	(21,071)

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

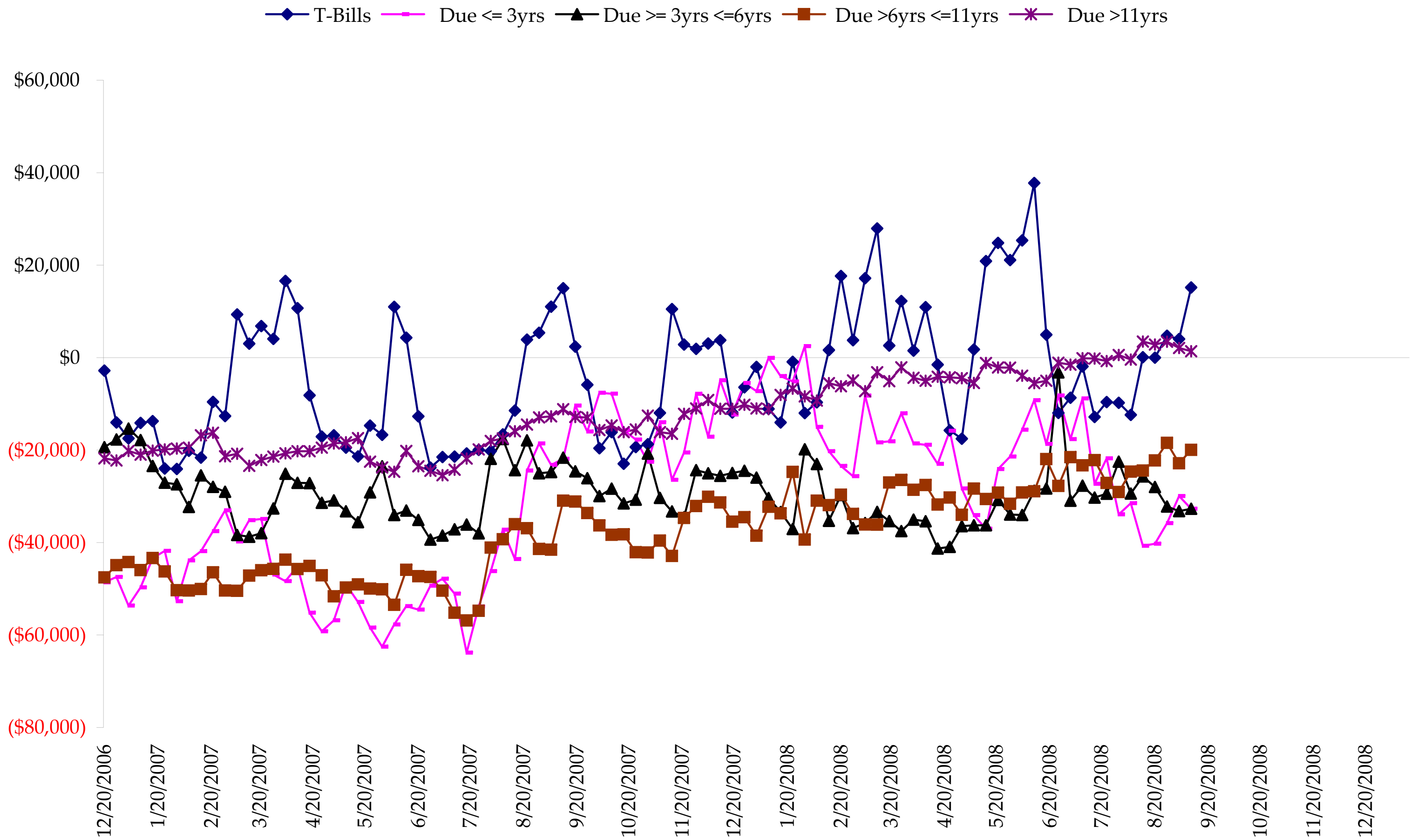


Fed Agency & GSE Total Securities: Coupons - ($mln)

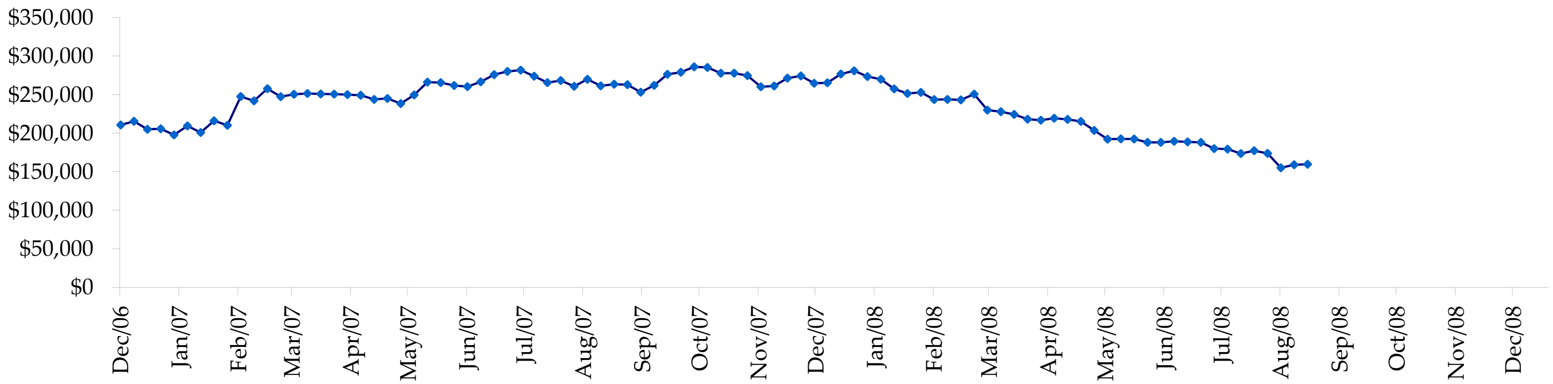


Dealers: Treasury Coupon Positions by Maturity

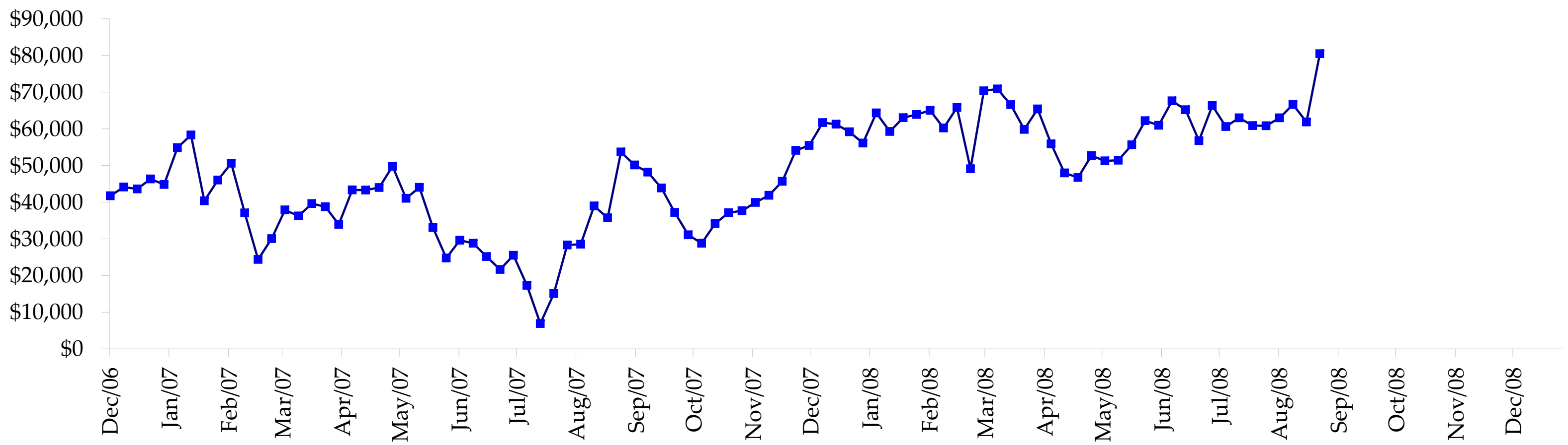
All dates are 'as of'.



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 09/16/2008
Summary prepared by www. Commitments of Traders .com

	Small Spe			Large Sp	- No CIT		Commerc	- No CIT		CIT			Total	CIT
Commodity	NonRepo			Non Com			Comml						Open	% OI
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest	
Wheat	34733	61924	-27191	34197	73957	-39760	34998	133391	-98393	186630	21285	165345	419486	39%
K C Wheat	19479	27419	-7940	13634	9631	4003	28506	49241	-20735	24985	313	24672	99108	24%
Corn	147971	249699	-101728	127360	76654	50706	440239	720113	-279874	381206	50308	330898	1710581	19%
Soybeans	52331	84925	-32594	50780	33073	17707	98307	222139	-123832	153591	14873	138718	562180	24%
Soybean Oil	22034	25508	-3474	13816	34416	-20600	124997	171405	-46408	80605	10124	70481	341022	20%
Cotton	19147	17886	1261	27084	36756	-9672	83015	166905	-83890	103918	11617	92301	373141	24%
Lean Hogs	26263	37471	-11208	27987	29960	-1973	15909	104068	-88159	104438	3099	101339	231033	43%
Lv Cattle	27216	60716	-33500	48716	62143	-13427	34587	125395	-90808	140825	3090	137735	317184	43%
Feeder	5607	10857	-5250	5050	9350	-4300	5126	2095	3031	7893	1374	6519	29177	22%
Cocoa	9958	6216	3742	33284	28121	5163	56671	86338	-29667	24347	3587	20760	141935	14%
Sugar No 11	93850	82494	11356	103969	59444	44525	243054	625239	-382185	388329	62023	326306	1041011	31%
Coffee	6885	6146	739	24340	22886	1454	40189	96702	-56513	57523	3203	54320	177977	30%
			-205787			33826			-1297433			1469394	5443835	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 09/09/2008
Summary prepared by www. Commitments of Traders .com

	Small Spe			Large Sp	- No CIT		Commerc	- No CIT		CIT			Total	CIT
Commodity	NonRepo			Non Com			Comml						Open	% OI
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest	
Wheat	24653	51107	-26454	34280	66278	-31998	31703	142429	-110726	189212	20033	169179	402033	42%
K C Wheat	16922	23719	-6797	13168	7376	5792	27997	51814	-23817	25034	213	24821	95039	26%
Corn	135403	240989	-105586	125875	75032	50843	438347	724681	-286334	388923	47845	341078	1685113	20%
Soybeans	49559	81688	-32129	60281	37112	23169	91943	218574	-126631	150094	14502	135592	547022	24%
Soybean Oil	20084	24397	-4313	16427	32844	-16417	119966	171974	-52008	80041	7302	72739	330196	22%
Cotton	19174	15315	3859	25667	39050	-13383	86021	171497	-85476	105835	10833	95002	376193	25%
Lean Hogs	23882	36165	-12283	26084	27820	-1736	14977	105444	-90467	108874	4386	104488	242398	43%
Lv Cattle	23477	58450	-34973	50159	60284	-10125	32427	125648	-93221	141458	3140	138318	311026	44%
Feeder	5628	10400	-4772	5361	8512	-3151	4255	2298	1957	7877	1911	5966	29697	20%
Cocoa	10395	5063	5332	35935	30232	5703	55475	87662	-32187	24697	3544	21153	144098	14%
Sugar No 11	100057	79035	21022	110668	53708	56960	267774	674804	-407030	397356	68309	329047	1142849	28%
Coffee	5380	3890	1490	28494	15315	13179	32634	103929	-71295	59277	2652	56625	172502	32%
			-195604			78836			-1377235			1494008	5478166	27%

Prior Week's Date