

2/11/2008 7:10

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 ^	77,099	74,978	2,121	245,212	140,866	104,346	1,534,094	1,640,561	(106,467)	Crude Oil
Heating Oil	31,650	30,823	827	33,027	12,498	20,529	124,685	146,040	(21,355)	Heating Oil
Unleaded Gas	28,477	21,212	7,265	42,892	16,628	26,264	164,359	197,888	(33,529)	Unleaded Gas
Natural Gas	66,014	40,924	25,090	77,061	190,054	(112,993)	667,081	579,178	87,903	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	246	83,915	(84,161)
Heating Oil	(6,665)	(6,429)	13,096
Unleaded Gas	(23,326)	125,638	(102,313)
Natural Gas	22,969	(217,339)	194,370

as of
2/5/2008

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	271,954	237,160	34,794	398,535	493,706	(95,171)	1,509,573	1,449,196	60,377	ZF
ZN	366,953	461,734	(94,781)	580,881	321,945	258,936	2,079,745	2,243,899	(164,154)	ZN
ZB	165,292	200,564	(35,272)	216,203	216,161	42	769,907	734,678	35,229	ZB

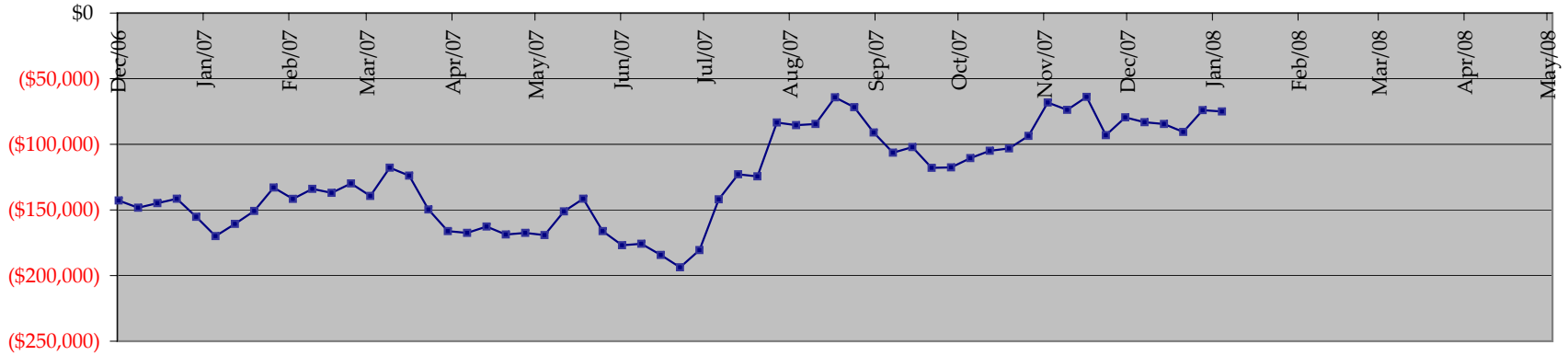
WoW^ Position Change				
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	As of
ZF	17,765	35,811	(53,577)	2/5/2008
ZN	10,036	389	(10,424)	
ZB	758	(27,196)	26,437	

^WoW = Week over week

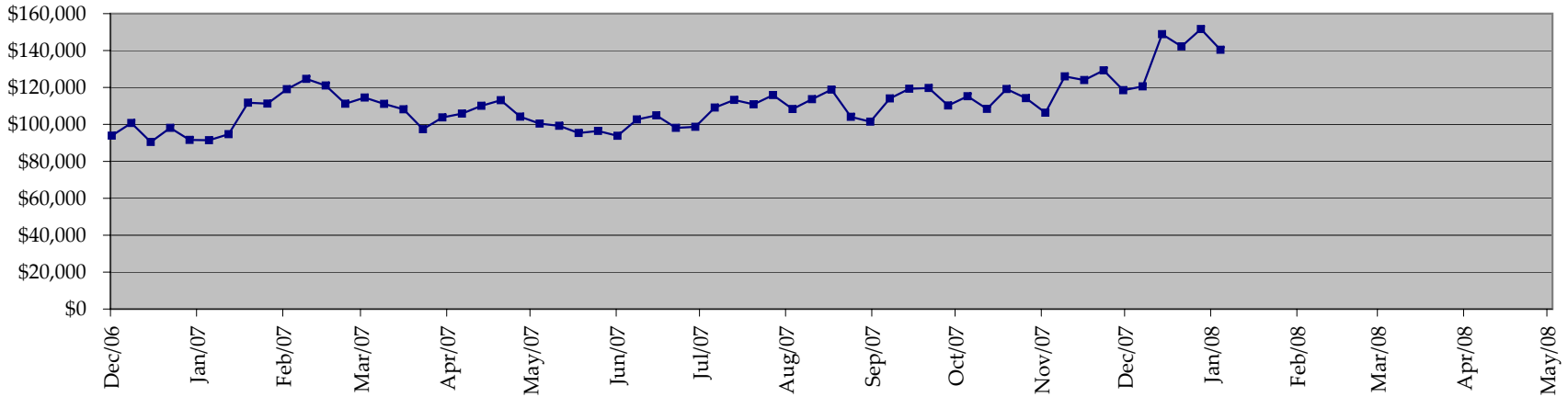
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,258,400	1,303,408	(45,008)	1,327,767	445,684	882,083	9,890,984	10,728,059	(837,075)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
2/5/2008	(137,757)	114,222	23,535

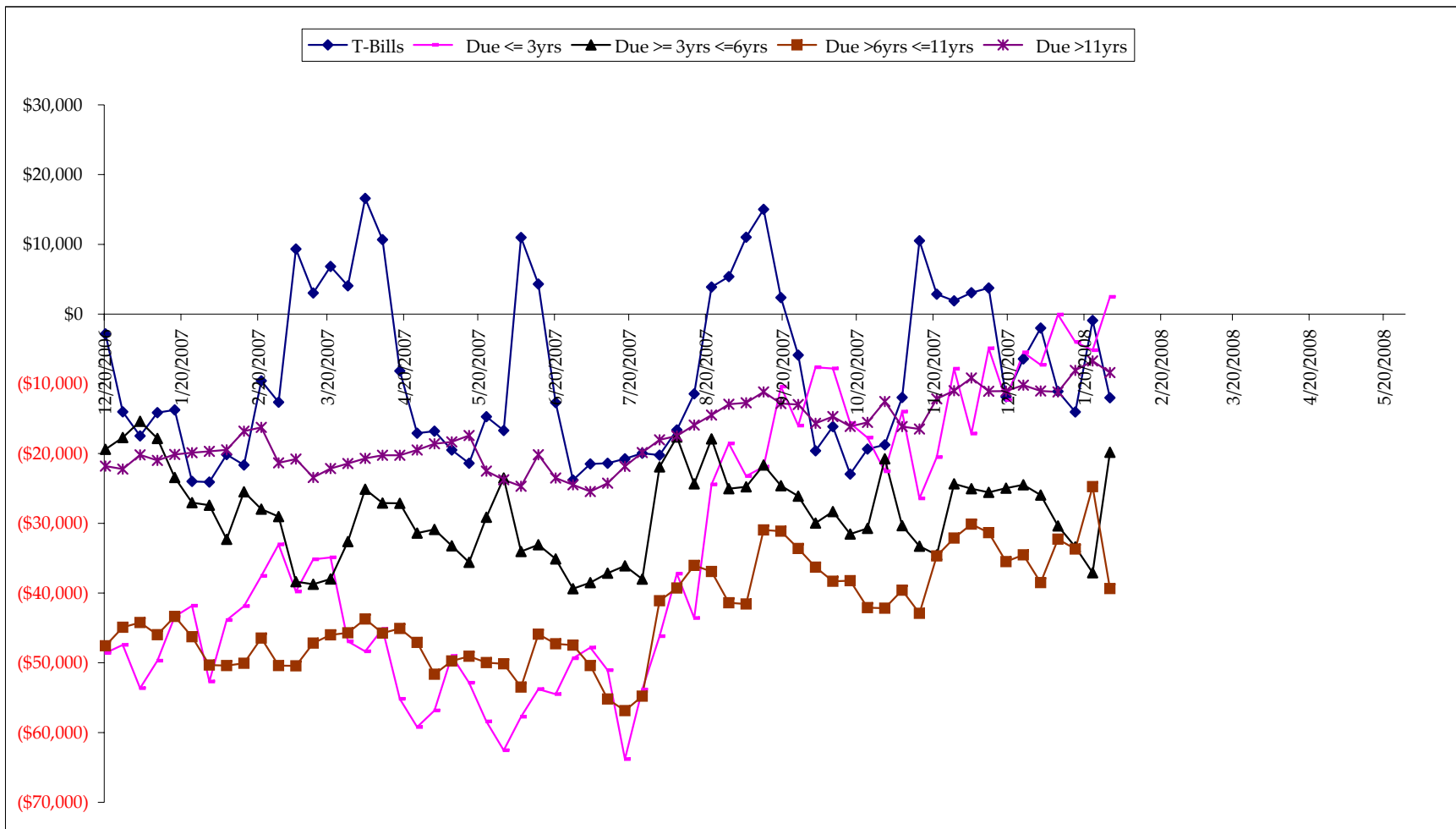
Outright Position: All Maturities, Coupons - (\$mln)



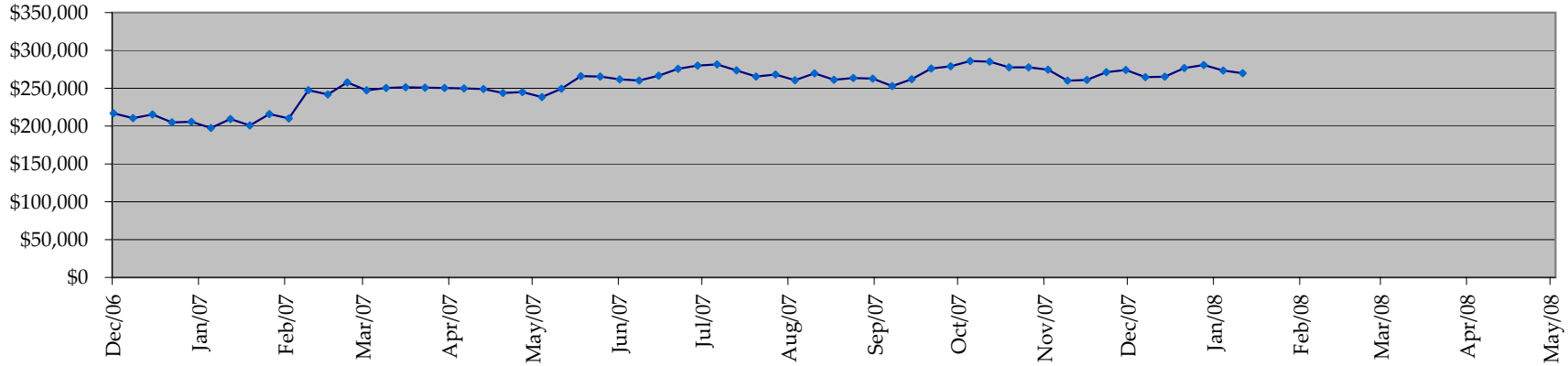
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

