

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

6/6/2008 7:15

Central Time

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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 ^	99,615	112,809	(13,194)	262,150	162,774	99,376	1,593,908	1,680,090	(86,182)	Crude Oil
Heating Oil	37,989	30,398	7,591	32,730	19,298	13,432	133,261	154,284	(21,023)	Heating Oil
Unleaded Gas	31,738	21,550	10,188	73,616	8,176	65,440	155,868	231,496	(75,628)	Unleaded Gas
Natural Gas	82,969	33,910	49,059	162,764	404,600	(241,836)	632,405	439,627	192,778	Natural Gas

^ Light Sweet

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
5/27/2008	Net	Net	Net
Crude Oil	(22,403)	83,726	(61,324)
Heating Oil	(1,886)	(60,980)	62,865
Unleaded Gas	(40,236)	312,289	(272,054)
Natural Gas	62,253	(341,212)	278,960

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	245,453	315,158	(69,705)	556,680	193,131	363,549	968,043	1,261,887	(293,844)	ZF
ZN	310,754	439,531	(128,777)	322,398	281,005	41,393	1,687,612	1,600,228	87,384	ZN
ZB	134,983	218,282	(83,299)	145,450	152,567	(7,117)	711,782	621,367	90,415	ZB

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
5/27/2008	Net	Net	Net
ZF	(30,422)	(2,917)	33,339
ZN	(19,855)	16,650	3,205
ZB	(18,857)	(15,746)	34,602

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,128,761	1,005,148	123,613	885,043	496,443	388,600	8,287,227	8,799,439	(512,212)

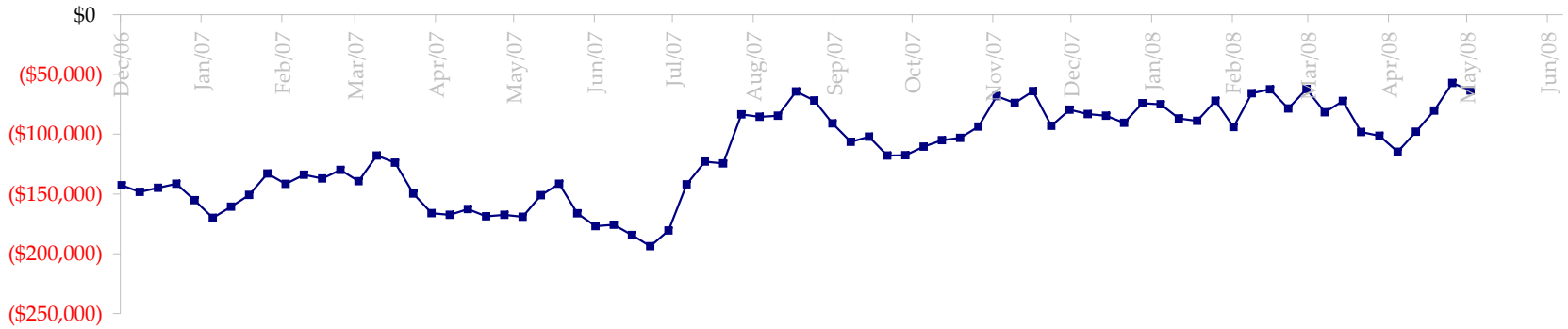
Week over Week Change

As of

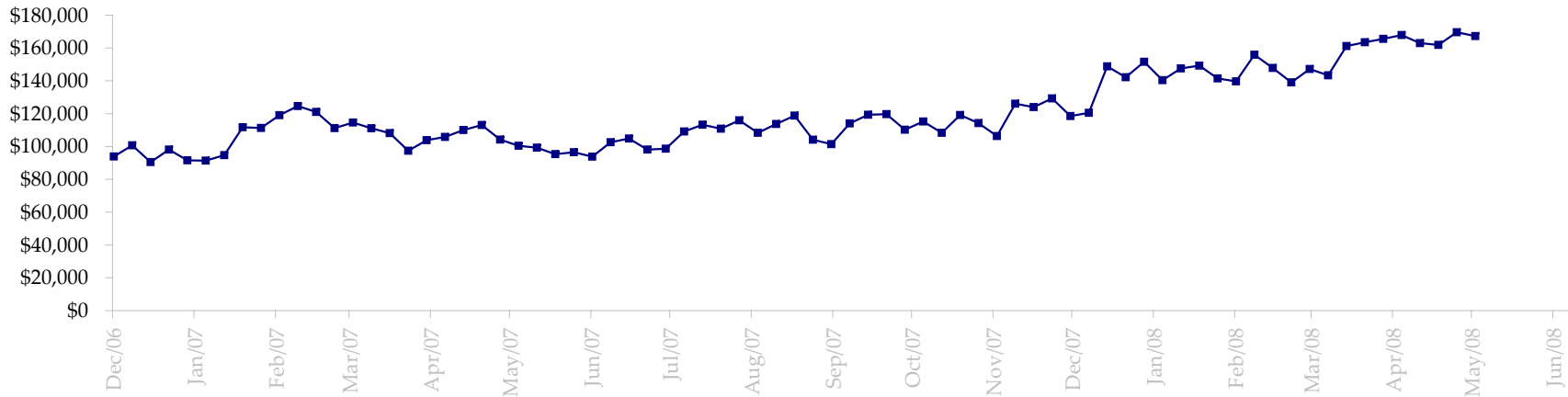
5/27/2008

Sm Spec	Lg Spec	Commrc
(82,596)	(67,273)	149,870

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



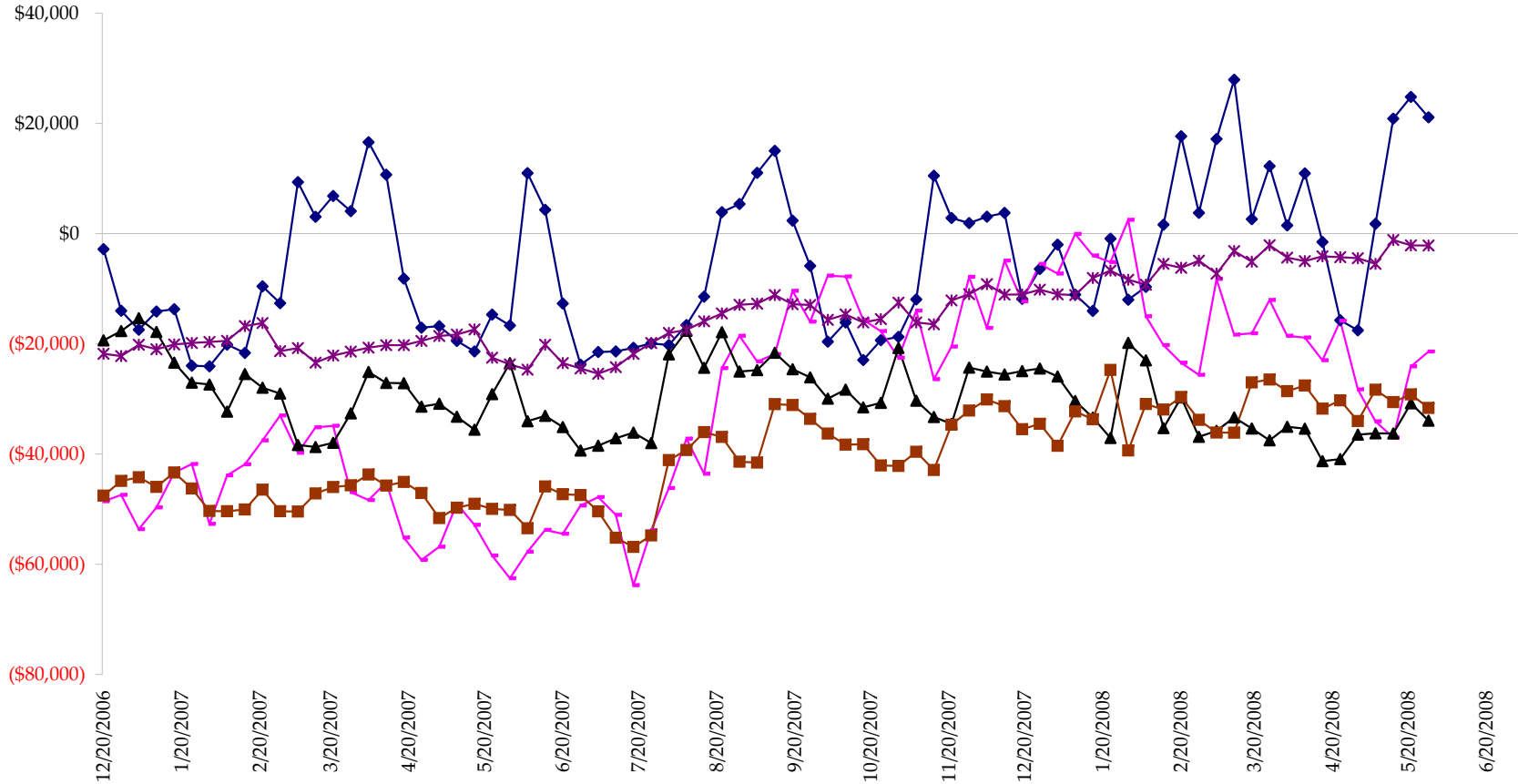
Fed Agency & GSA Position: Coupons - (\$mln)



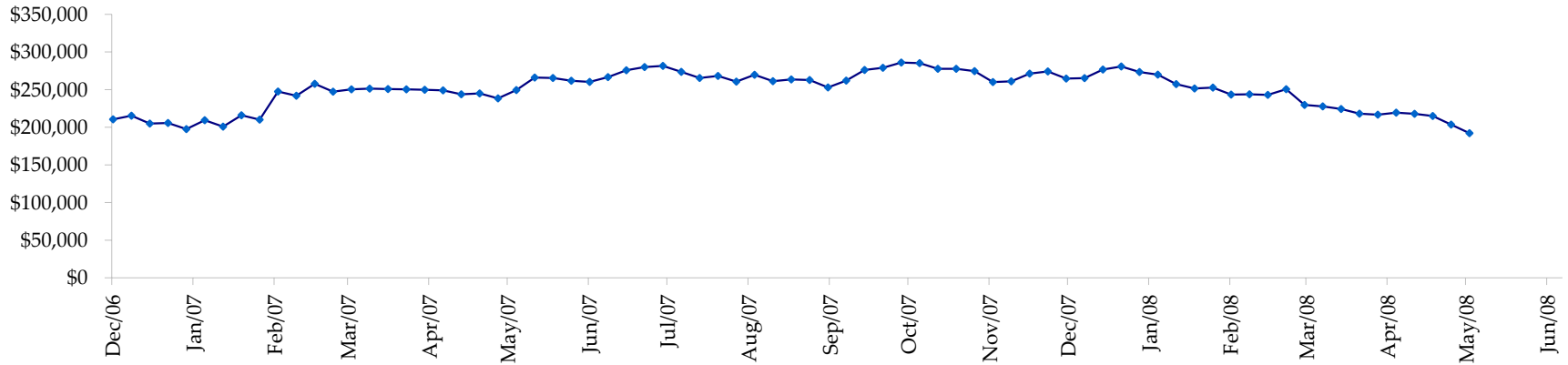
Treasury Coupon Positions by Maturity

All dates are 'as of'.

◆ T-Bills ◆ Due <= 3yrs ▲ Due >= 3yrs <=6yrs ■ Due >6yrs <=11yrs * Due >11yrs



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

