

5/5/2008 6:39

Central Time

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 ^	87,077	102,341	(15,264)	282,670	153,162	129,508	1,654,752	1,768,995	(114,243)	Crude Oil
Heating Oil	34,342	29,614	4,728	41,929	21,462	20,467	140,779	165,974	(25,195)	Heating Oil
Unleaded Gas	31,462	18,038	13,424	72,351	10,679	61,672	148,073	223,169	(75,096)	Unleaded Gas
Natural Gas	82,373	35,330	47,043	140,905	350,249	(209,344)	623,760	461,461	162,299	Natural Gas

^ Light Sweet

	WoW^Position Change			as of
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
Crude Oil	(21,768)	104,109	(82,341)	4/29/2008
Heating Oil	(8,502)	(44,597)	53,099	
Unleaded Gas	(30,188)	267,131	(236,944)	
Natural Gas	62,307	(338,852)	276,542	

^Week over Week

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	244,255	228,214	16,041	586,307	207,020	379,287	1,135,634	1,530,963	(395,329)	ZF
ZN	288,917	432,139	(143,222)	247,657	311,463	(63,806)	1,843,425	1,636,398	207,027	ZN
ZB	132,123	198,118	(65,995)	111,279	142,769	(31,490)	711,772	614,288	97,484	ZB

WoW^ Position Change

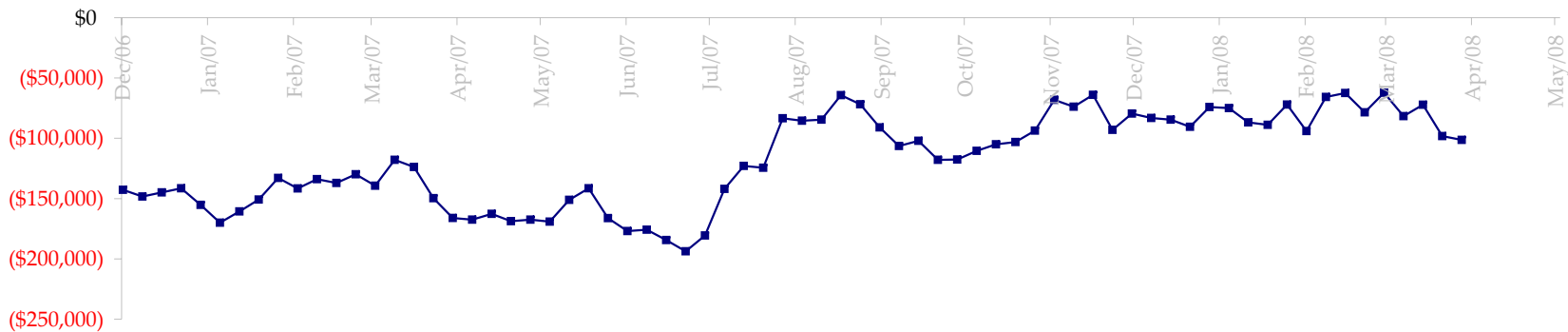
As of		Sml Spec	Lrg Spec	Comm
		Net	Net	Net
4/29/2008	ZF	35,465	18,017	(53,483)
	ZN	(40,331)	19,481	20,850
	ZB	(1,683)	(8,683)	10,366

^WoW = Week over week

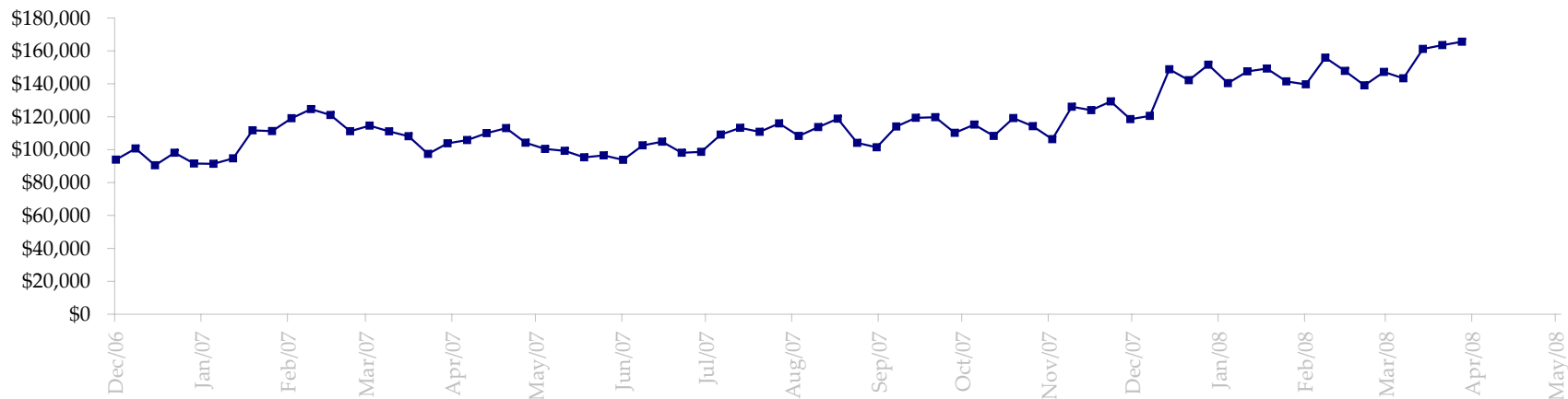
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,123,912	987,774	136,138	915,582	529,403	386,179	7,815,893	8,338,209	(522,316)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrc
4/29/2008	(105,673)	(167,505)	273,178

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



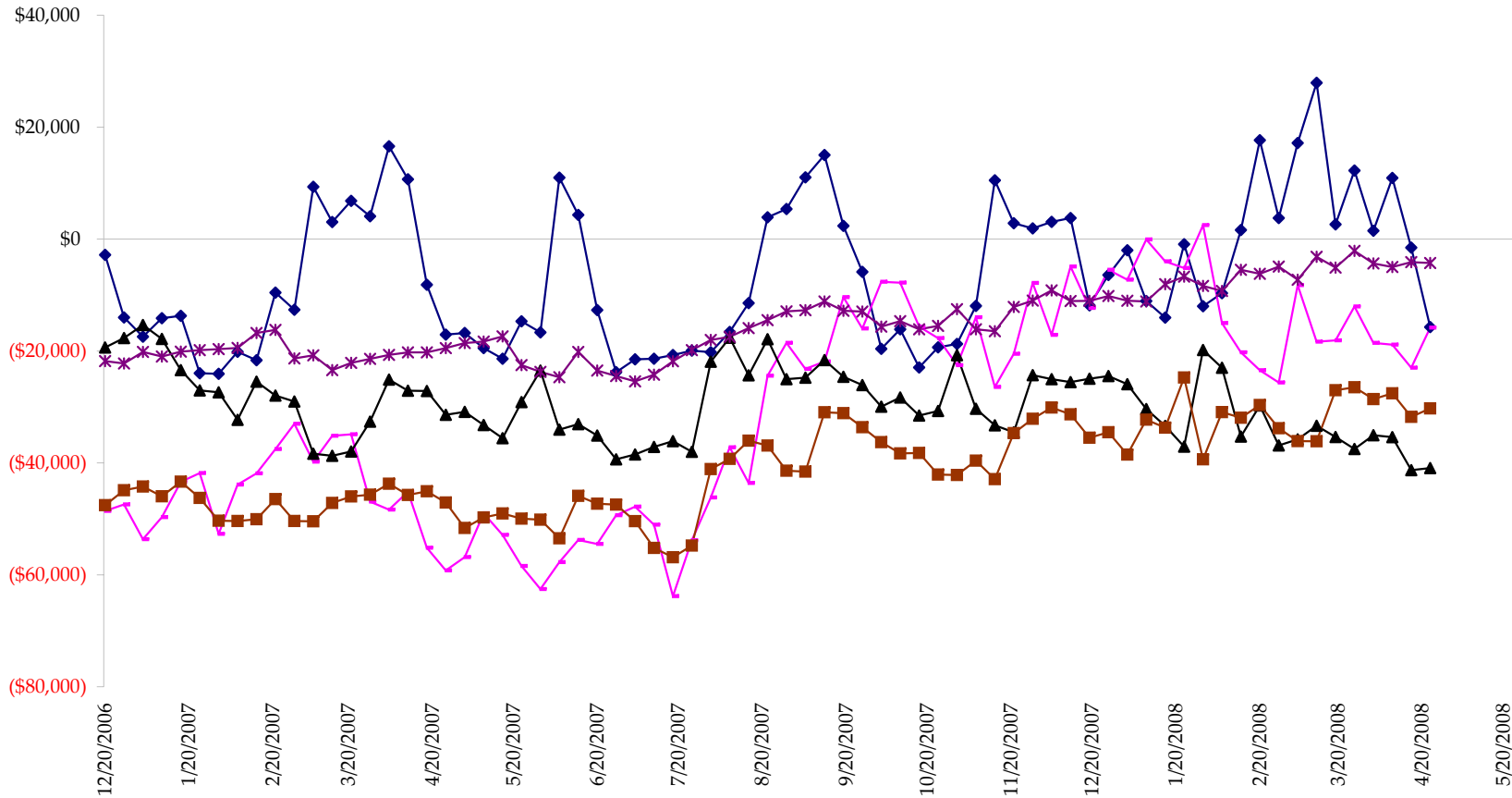
Fed Agency & GSA Position: Coupons - (\$mln)



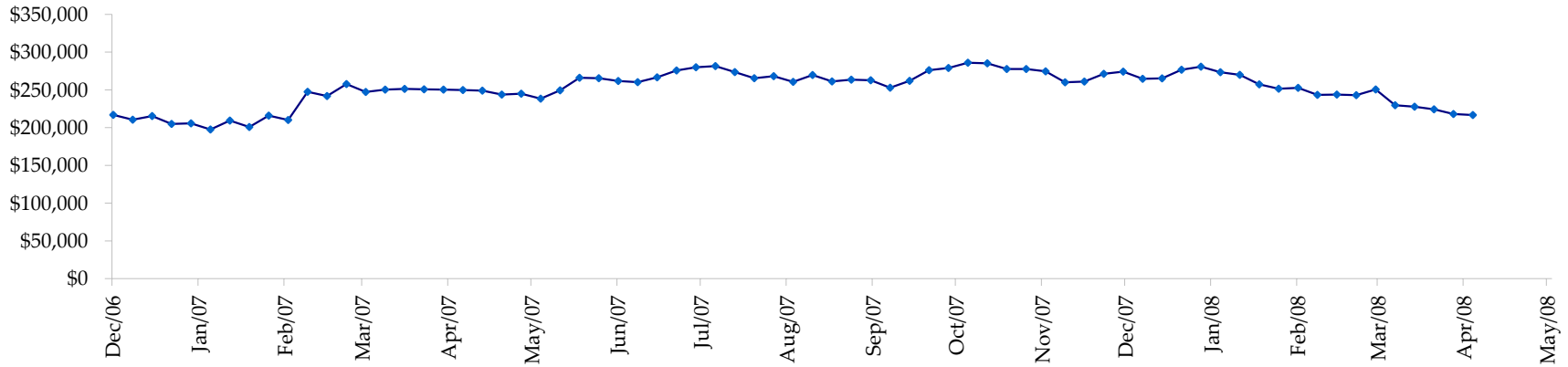
Treasury Coupon Positions by Maturity

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)

