

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

7/24/2008 6:14

Central Time

Table of Contents

- Pg 1** Energy: NYMEX
- Pg 2** CBOT: Financial Futures
- Pg 3** CME: Eurodollars
- Pg 4** Dealer Positions

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 ^	108,641	112,800	(4,159)	238,974	150,870	88,104	1,356,837	1,440,782	(83,945)	Crude Oil
Heating Oil	38,712	28,755	9,957	29,524	19,716	9,808	151,881	171,647	(19,766)	Heating Oil
Unleaded Gas	28,798	17,345	11,453	64,753	15,559	49,194	152,602	213,249	(60,647)	Unleaded Gas
Natural Gas	86,069	37,965	48,104	182,179	455,650	(273,471)	612,312	386,946	225,366	Natural Gas

^ Light Sweet

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
7/15/2008	Net	Net	Net
Crude Oil	(15,017)	76,706	(61,688)
Heating Oil	(1,966)	(41,664)	43,628
Unleaded Gas	(31,272)	314,513	(283,241)
Natural Gas	52,263	(361,575)	309,311

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	231,357	238,393	(7,036)	389,504	194,410	195,094	1,062,267	1,250,326	(188,059)	ZF
ZN	340,753	388,888	(48,135)	259,507	268,635	(9,128)	1,520,181	1,462,917	57,264	ZN
ZB	145,761	204,257	(58,496)	164,217	186,932	(22,715)	678,239	597,028	81,211	ZB

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
7/15/2008	Net	Net	Net
ZF	36,221	(71,271)	35,050
ZN	43,735	(41,010)	(2,724)
ZB	6,716	(6,375)	(341)

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,126,356	1,048,261	78,095	1,008,726	368,380	640,346	8,406,800	9,125,241	(718,441)

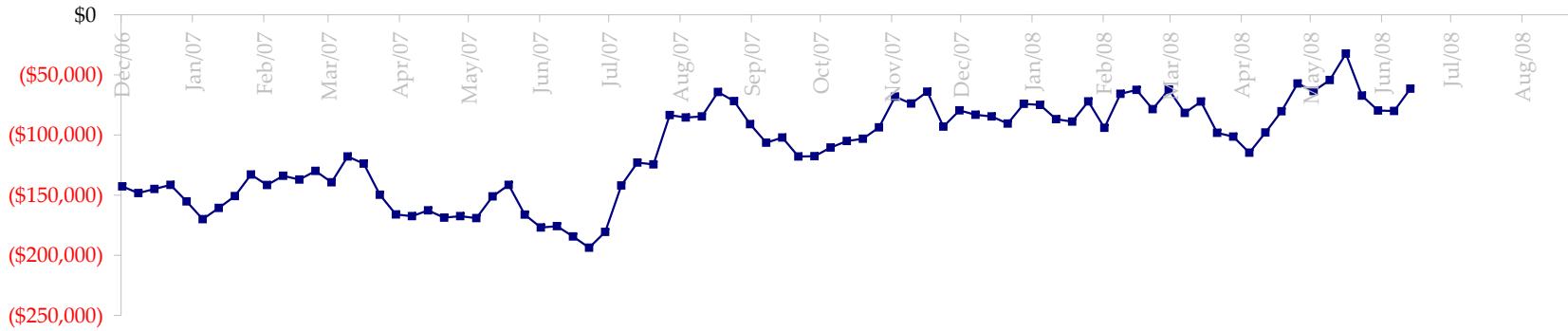
Week over Week Change

As of

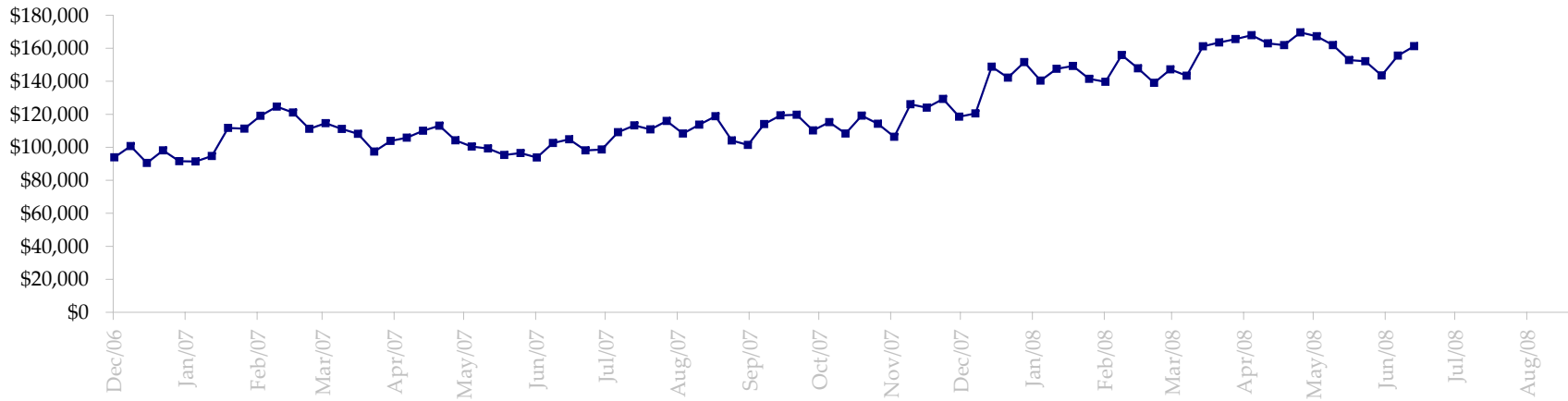
7/15/2008

Sm Spec	Lg Spec	Commrc
(39,397)	351,584	(312,188)

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



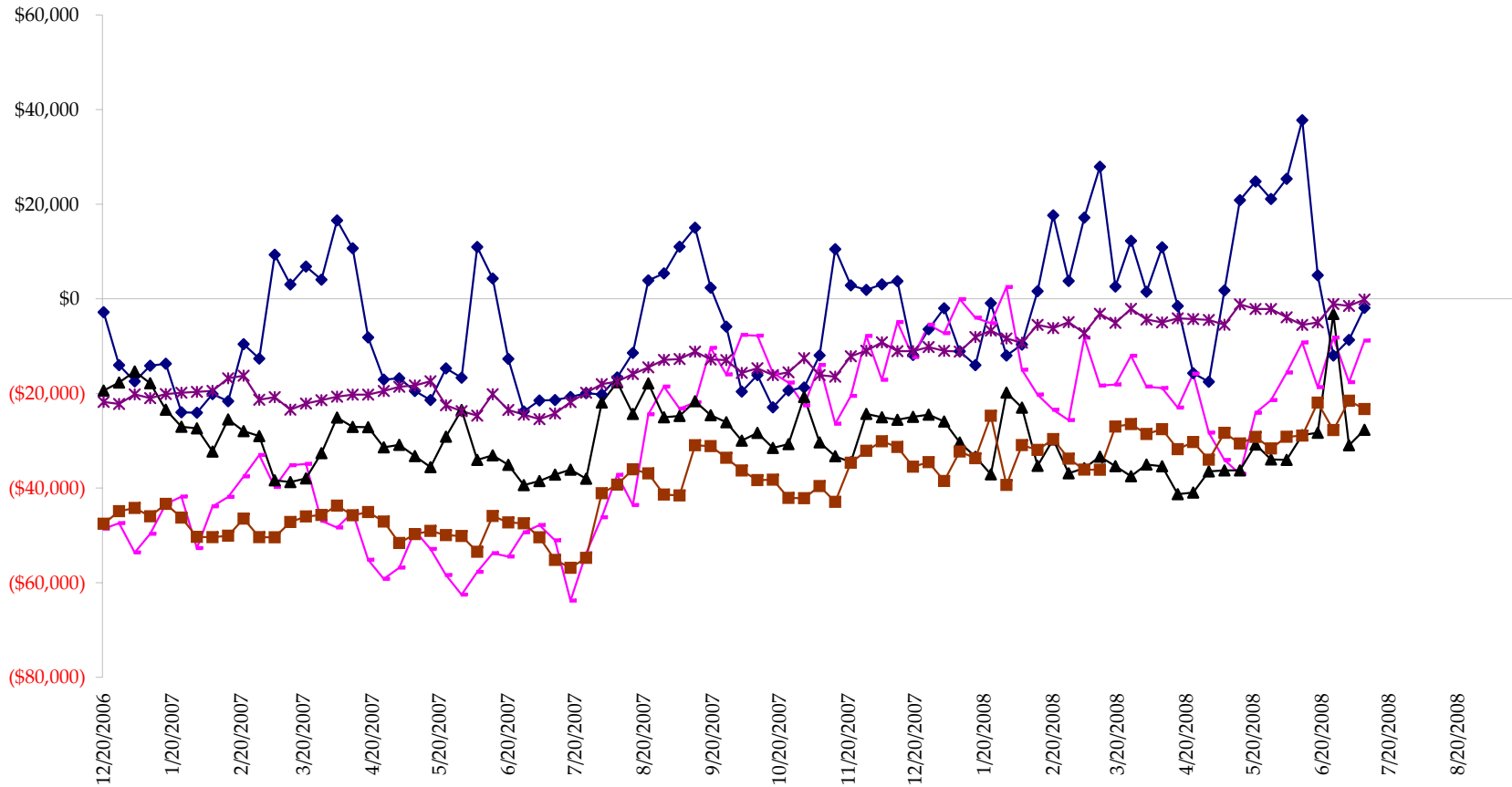
Fed Agency & GSA Position: Coupons - (\$mln)



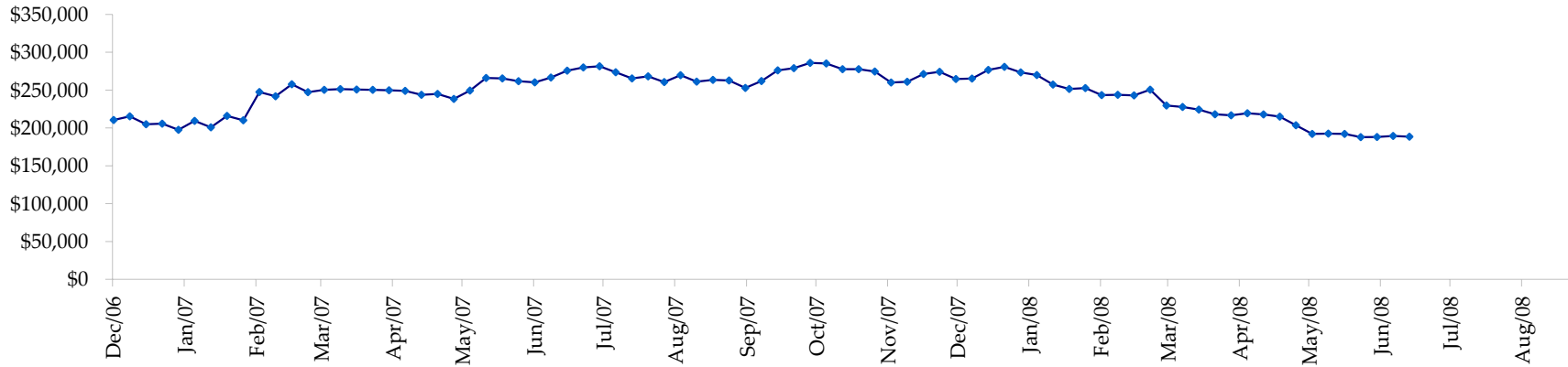
Treasury Coupon Positions by Maturity

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)

