

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 ^	66,271	77,032	(10,761)	216,575	143,452	73,123	1,278,768	1,341,131	(62,363)	Crude Oil
Heating Oil	39,829	30,101	9,728	25,731	17,489	8,242	147,448	165,418	(17,970)	Heating Oil
Unleaded Gas	25,254	14,908	10,346	58,574	15,570	43,004	149,604	202,953	(53,349)	Unleaded Gas
Natural Gas	90,402	39,943	50,459	188,305	416,430	(228,125)	547,083	369,417	177,666	Natural Gas

^ Light Sweet

As of	Week over Week Change			
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
7/22/2008	Crude Oil	(20,718)	63,315	(42,597)
	Heating Oil	(1,725)	(40,952)	42,677
	Unleaded Gas	(37,758)	316,475	(278,715)
	Natural Gas	61,220	(301,248)	240,029

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	219,733	244,966	(25,233)	354,281	202,939	151,342	1,057,382	1,183,491	(126,109)	ZF
ZN	338,107	405,160	(67,053)	246,207	341,632	(95,425)	1,467,162	1,304,684	162,478	ZN
ZB	141,354	202,228	(60,874)	151,762	177,922	(26,160)	662,299	575,266	87,033	ZB

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
7/22/2008	Net	Net	Net
ZF	(18,197)	(43,752)	61,950
ZN	(18,918)	(86,297)	105,214
ZB	(2,378)	(3,445)	5,822

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,089,426	1,057,471	31,955	881,471	338,422	543,049	8,389,295	8,964,299	(575,004)

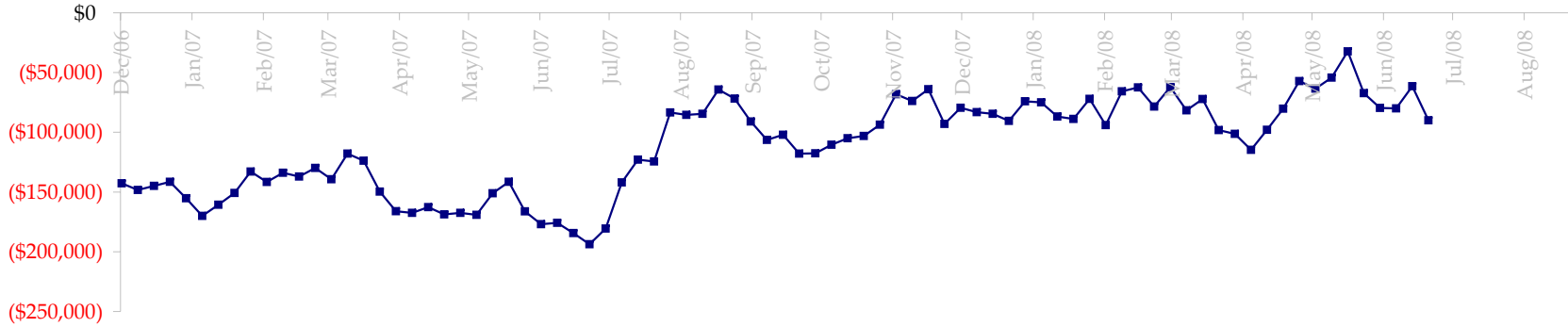
Week over Week Change

As of

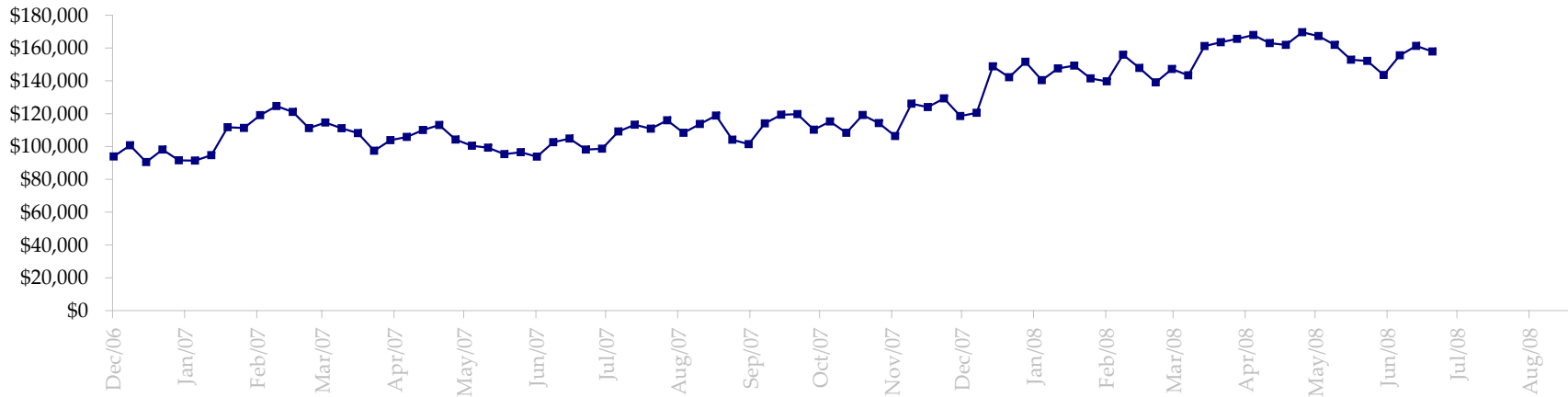
7/22/2008

Sm Spec	Lg Spec	Commrc
(46,140)	(97,297)	143,437

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



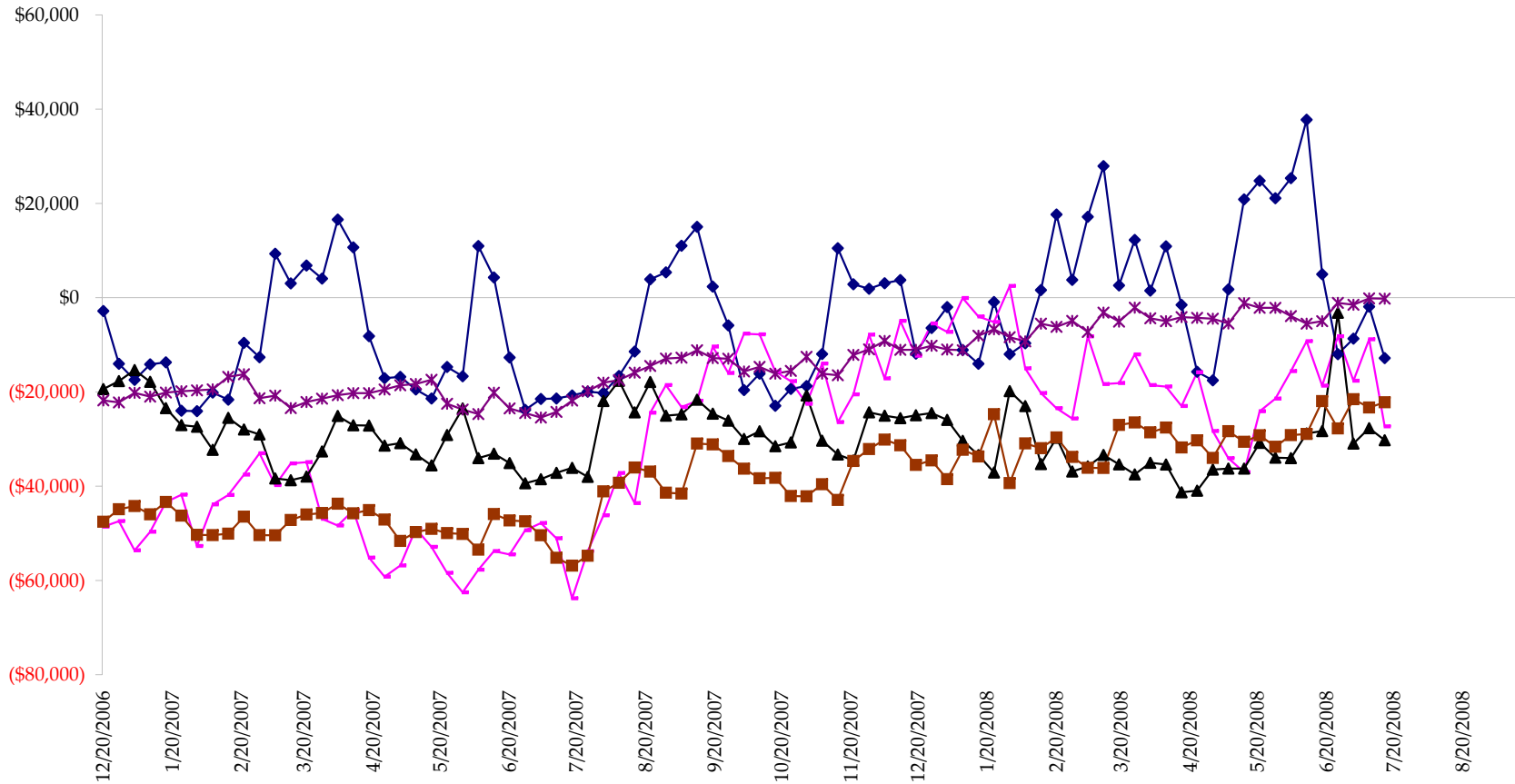
Fed Agency & GSA Position: Coupons - (\$mln)



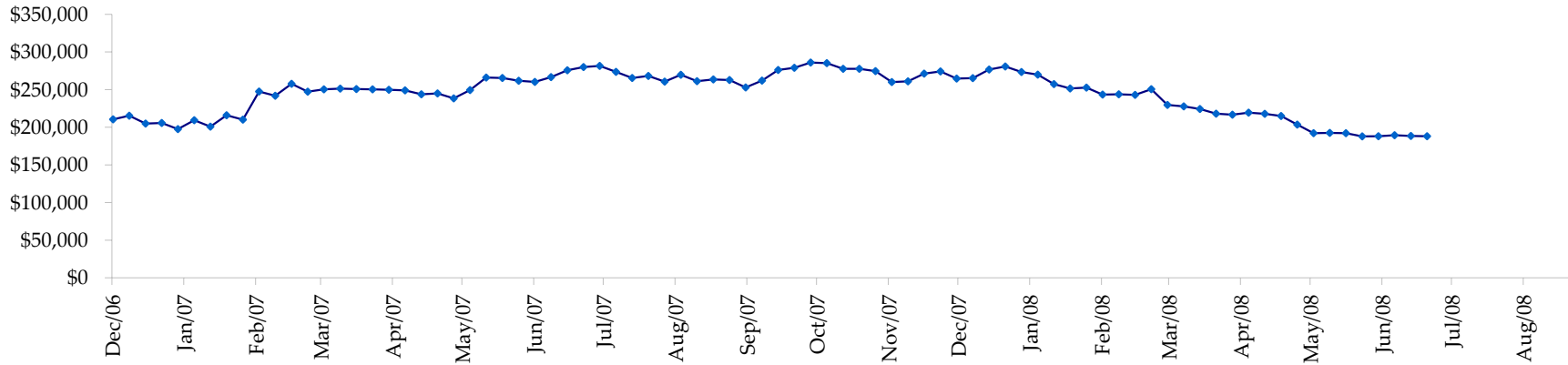
Treasury Coupon Positions by Maturity

All dates are 'as of'.

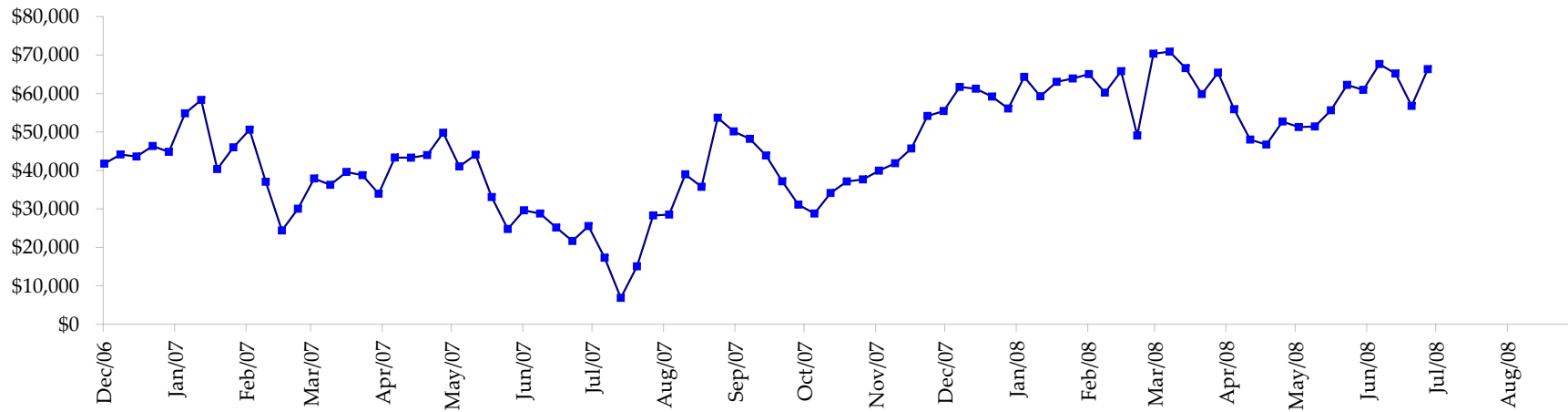
◆ T-Bills ◆ Due <= 3yrs ▲ Due >= 3yrs <=6yrs ■ Due >6yrs <=11yrs * Due >11yrs



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)



2021
