

2/6/2008 5:40

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

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 ^	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
1/29/2008

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	256,517	239,488	17,029	315,174	446,156	(130,982)	1,495,350	1,381,396	113,954	ZF
ZN	362,058	466,875	(104,817)	546,089	287,542	258,547	2,052,609	2,206,339	(153,730)	ZN
ZB	151,040	187,070	(36,030)	233,526	206,288	27,238	762,767	753,975	8,792	ZB

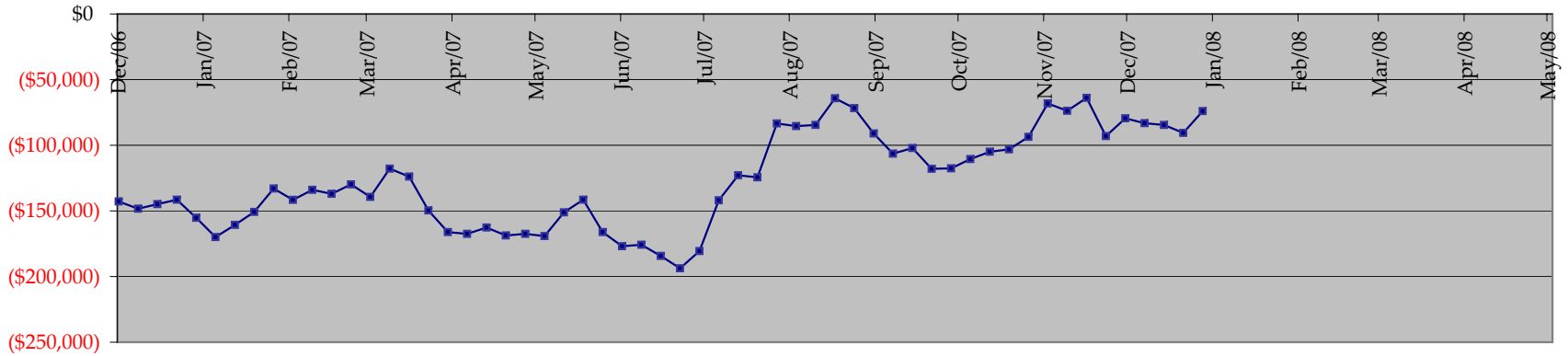
WoW^ Position Change				
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	As of
ZF	1,018	96,252	(97,270)	1/29/2008
ZN	8,464	(10,705)	2,241	
ZB	15,206	(19,118)	3,913	

^WoW = Week over week

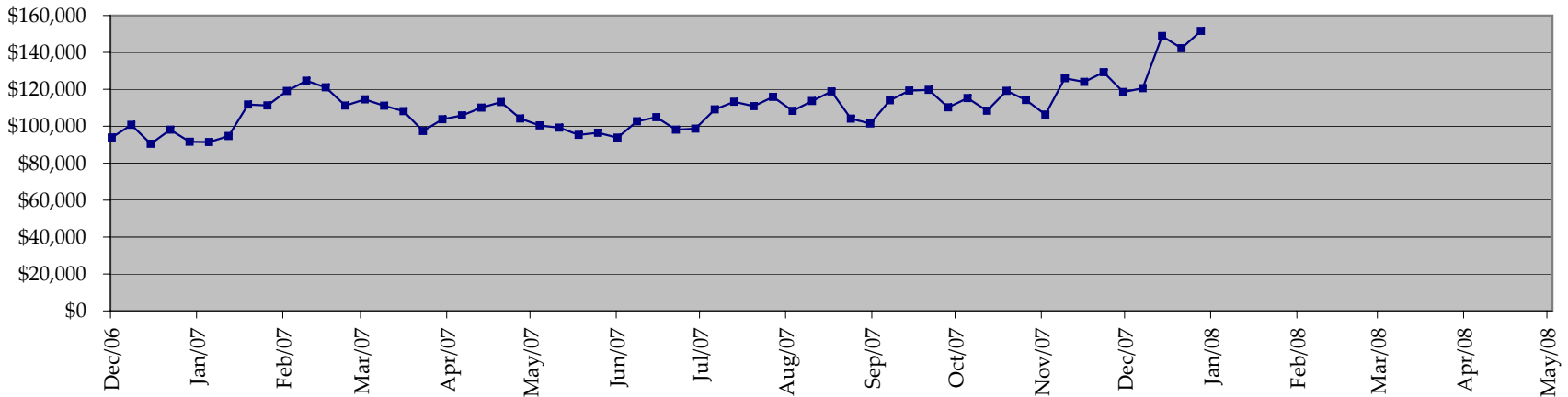
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,486,965	1,394,216	92,749	1,224,563	456,702	767,861	9,764,304	10,624,914	(860,610)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
1/29/2008	266,011	(115,739)	(150,273)

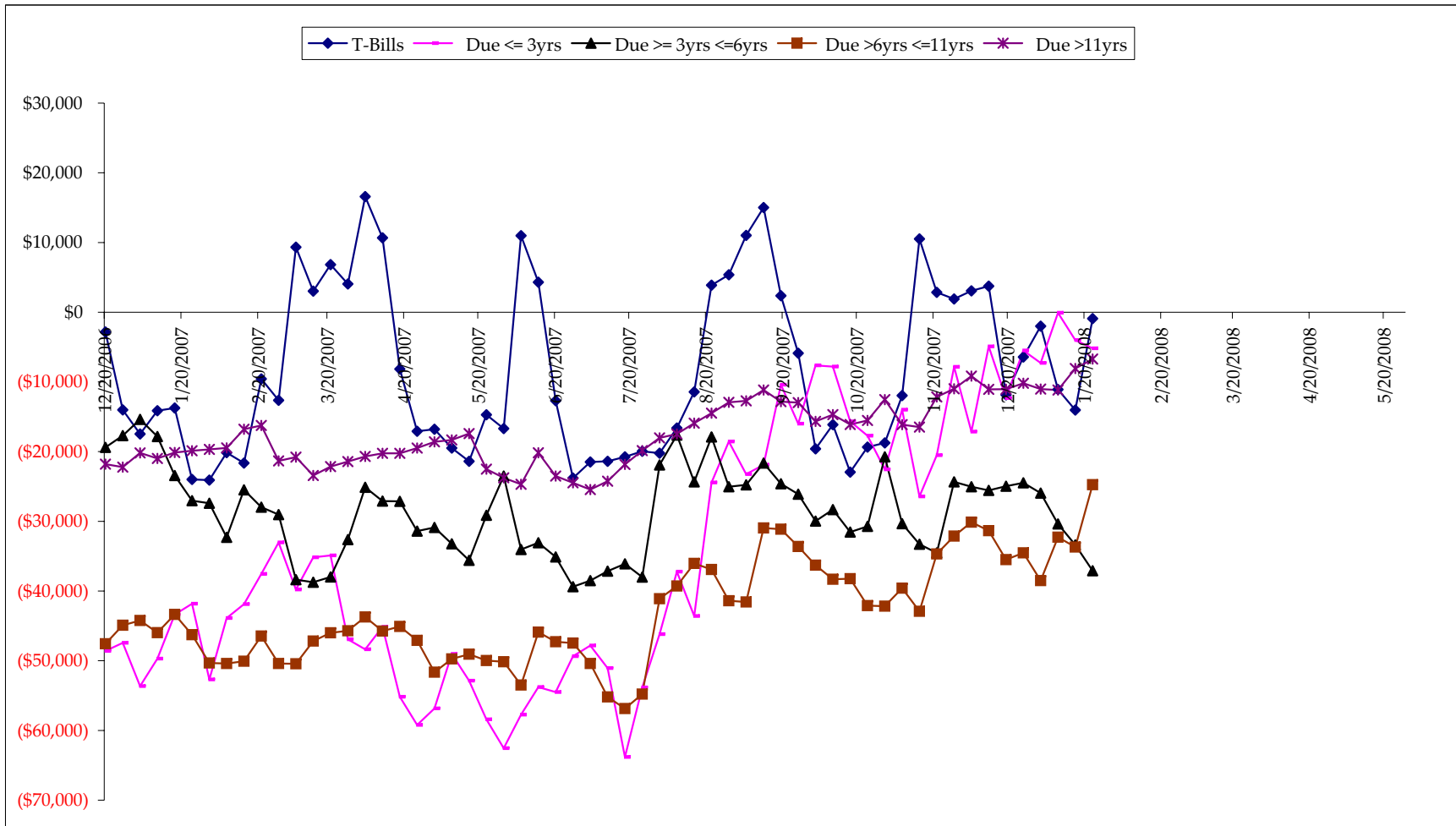
Outright Position: All Maturities, Coupons - (\$mln)



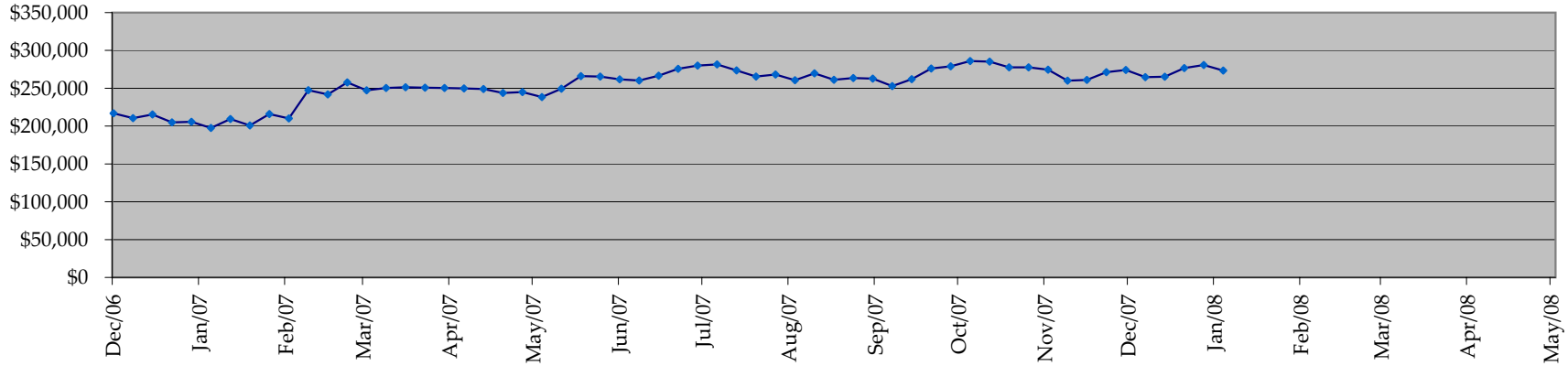
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

