

2/20/2008 5:58

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 ^	116,206	120,427	(4,221)	256,055	138,011	118,044	1,589,855	1,703,678	(113,823)	Crude Oil
Heating Oil	36,880	30,644	6,236	34,914	20,819	14,095	139,444	159,775	(20,331)	Heating Oil
Unleaded Gas	32,325	21,986	10,339	49,176	19,322	29,854	162,982	203,176	(40,194)	Unleaded Gas
Natural Gas	65,923	35,952	29,971	103,993	235,719	(131,726)	680,705	578,951	101,754	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	(5,048)	97,515	(92,468)
Heating Oil	(1,029)	(12,169)	13,198
Unleaded Gas	(14,751)	142,847	(128,097)
Natural Gas	34,192	(249,770)	215,577

as of
2/12/2008

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	270,550	245,192	25,358	441,828	529,163	(87,335)	1,525,720	1,463,743	61,977	ZF
ZN	360,829	470,818	(109,989)	567,294	329,231	238,063	2,078,558	2,206,632	(128,074)	ZN
ZB	162,477	208,746	(46,269)	220,065	197,496	22,569	754,677	730,976	23,701	ZB

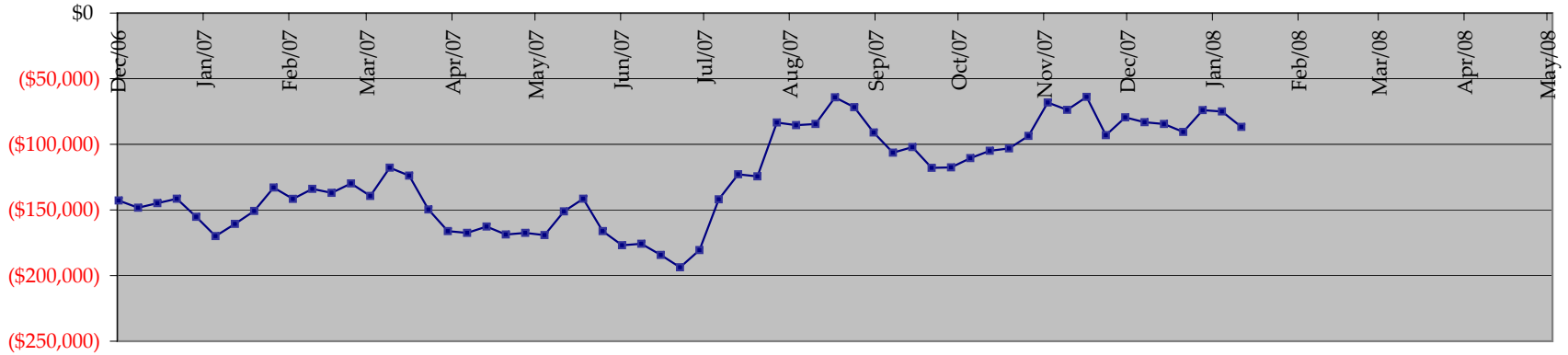
WoW^ Position Change				
	Sml Spec Net	Lrg Spec Net	Comm Net	As of
ZF	(9,436)	7,836	1,600	2/12/2008
ZN	(15,208)	(20,873)	36,080	
ZB	(10,997)	22,527	(11,528)	

^WoW = Week over week

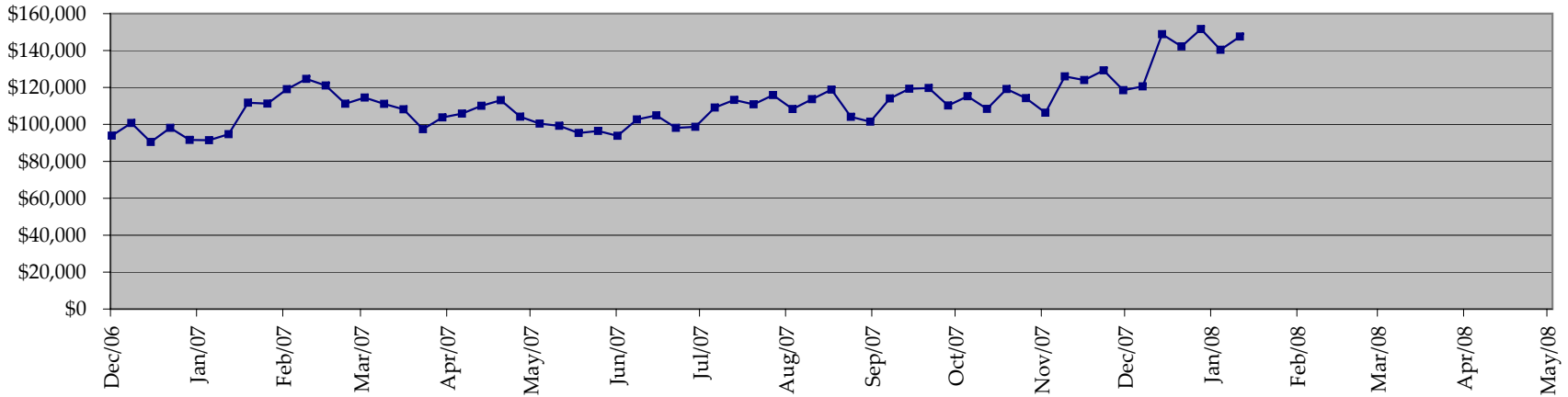
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,422,046	1,327,441	94,605	1,172,616	449,005	723,611	9,820,812	10,639,027	(818,215)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
2/12/2008	139,613	(158,472)	18,860

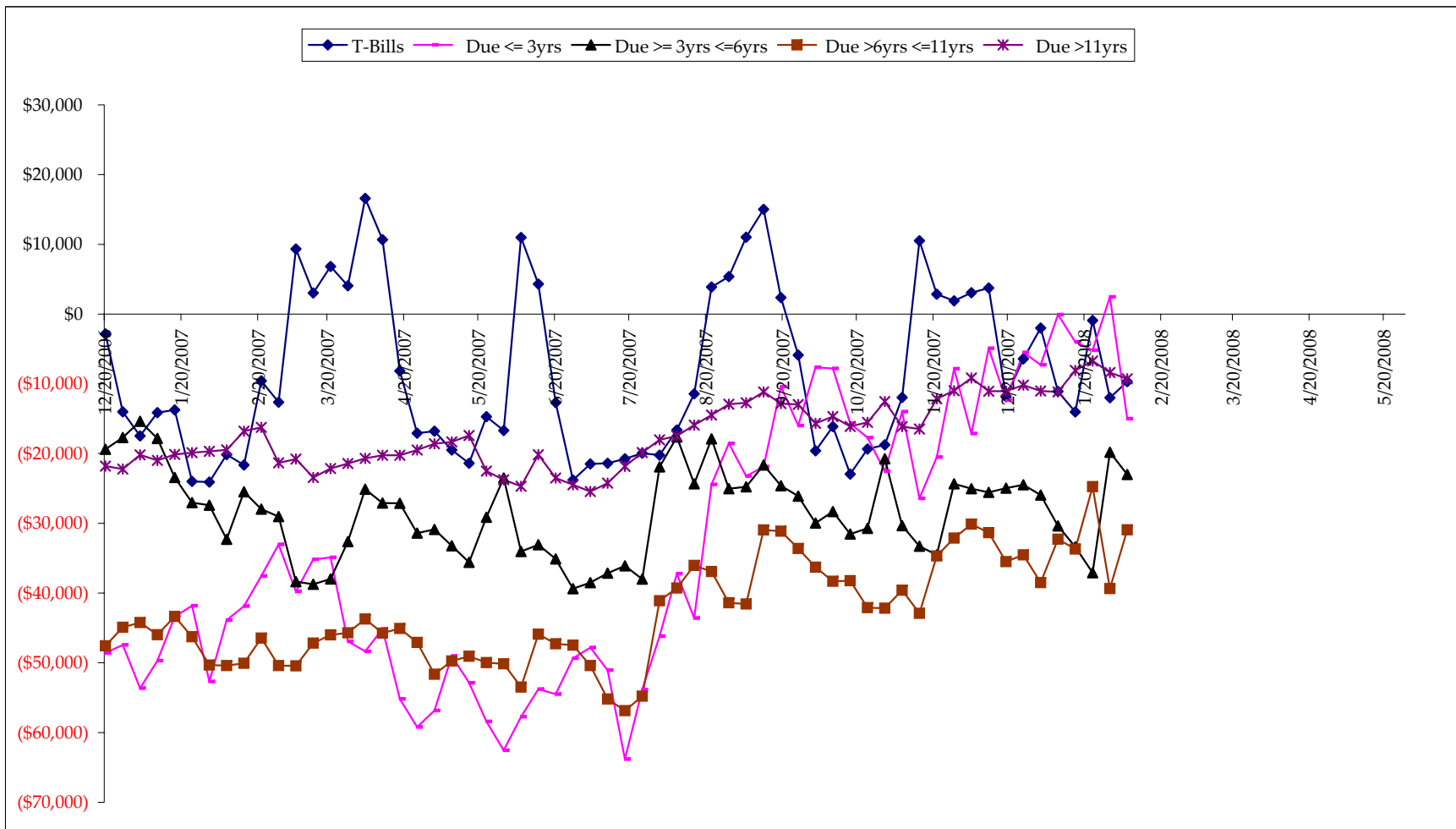
Outright Position: All Maturities, Coupons - (\$mln)



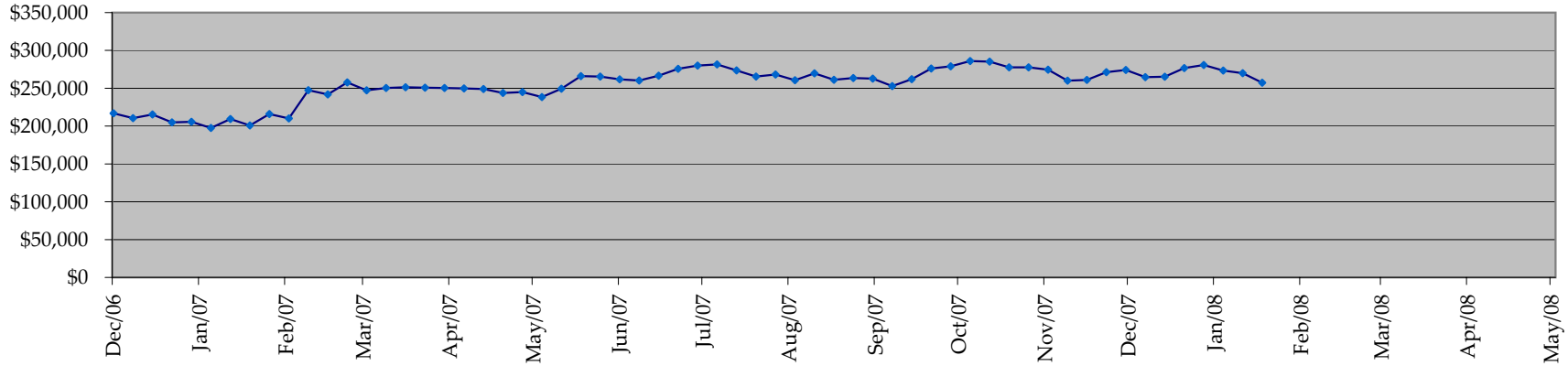
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

