

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

7/22/2008 6:05

Central Time

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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 ^	78,351	83,561	(5,210)	242,334	151,716	90,618	1,666,019	1,751,426	(85,407)	Crude Oil
Heating Oil	36,941	26,083	10,858	27,095	15,697	11,398	145,115	167,372	(22,257)	Heating Oil
Unleaded Gas	29,959	18,036	11,923	66,781	15,309	51,472	151,840	215,234	(63,394)	Unleaded Gas
Natural Gas	81,617	38,892	42,725	178,269	443,588	(265,319)	623,526	400,932	222,594	Natural Gas

^ Light Sweet

As of	Week over Week Change			
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
7/8/2008	Crude Oil	(17,247)	76,477	(59,229)
	Heating Oil	(76)	(52,711)	52,787
	Unleaded Gas	(43,337)	337,300	(293,963)
	Natural Gas	47,935	(355,937)	308,001

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	222,704	265,961	(43,257)	468,747	202,382	266,365	1,018,488	1,241,597	(223,109)	ZF
ZN	320,966	412,836	(91,870)	280,717	248,835	31,882	1,512,339	1,452,351	59,988	ZN
ZB	135,830	201,042	(65,212)	165,453	181,793	(16,340)	665,990	584,438	81,552	ZB

	Week over Week Change		
As of	Sml Spec	Lrg Spec	Comm
7/8/2008	Net	Net	Net
ZF	(14,185)	(14,684)	28,868
ZN	16,251	41,892	(58,143)
ZB	10,916	20,061	(30,976)

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,133,641	1,016,149	117,492	841,096	552,334	288,762	8,435,258	8,841,511	(406,253)

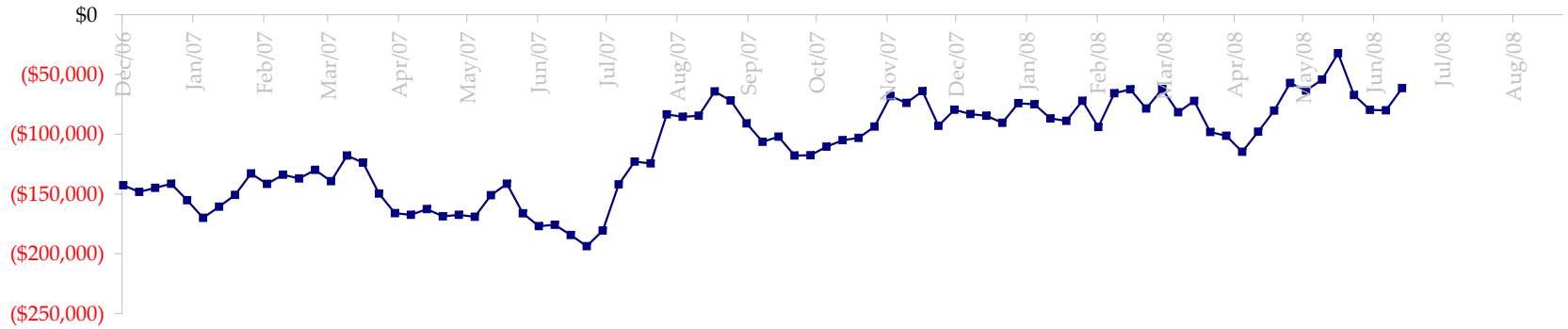
Week over Week Change

As of

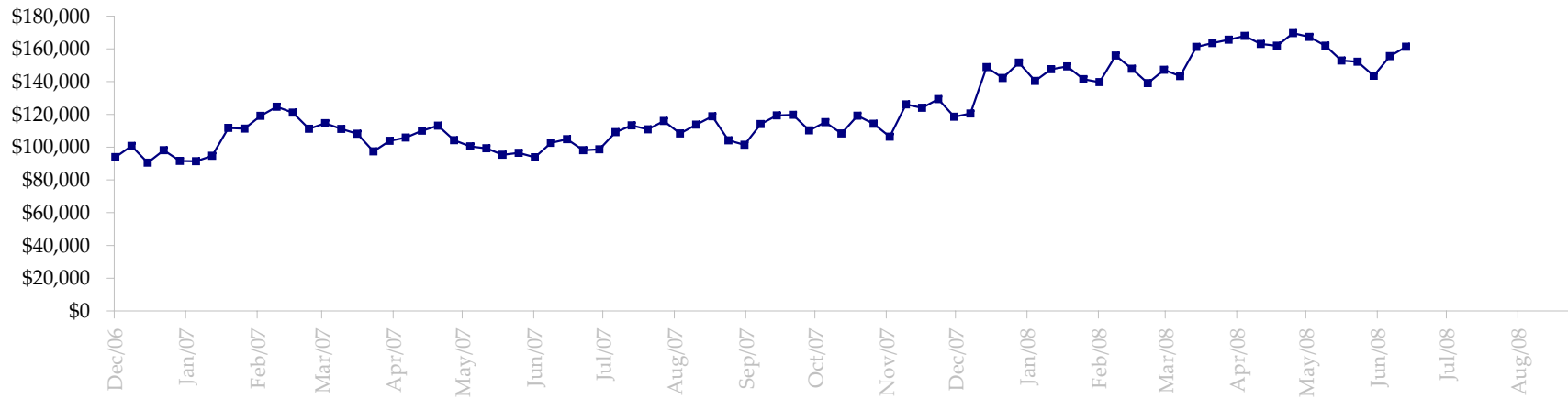
7/8/2008

Sm Spec	Lg Spec	Commrc
16,950	90,145	(107,095)

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



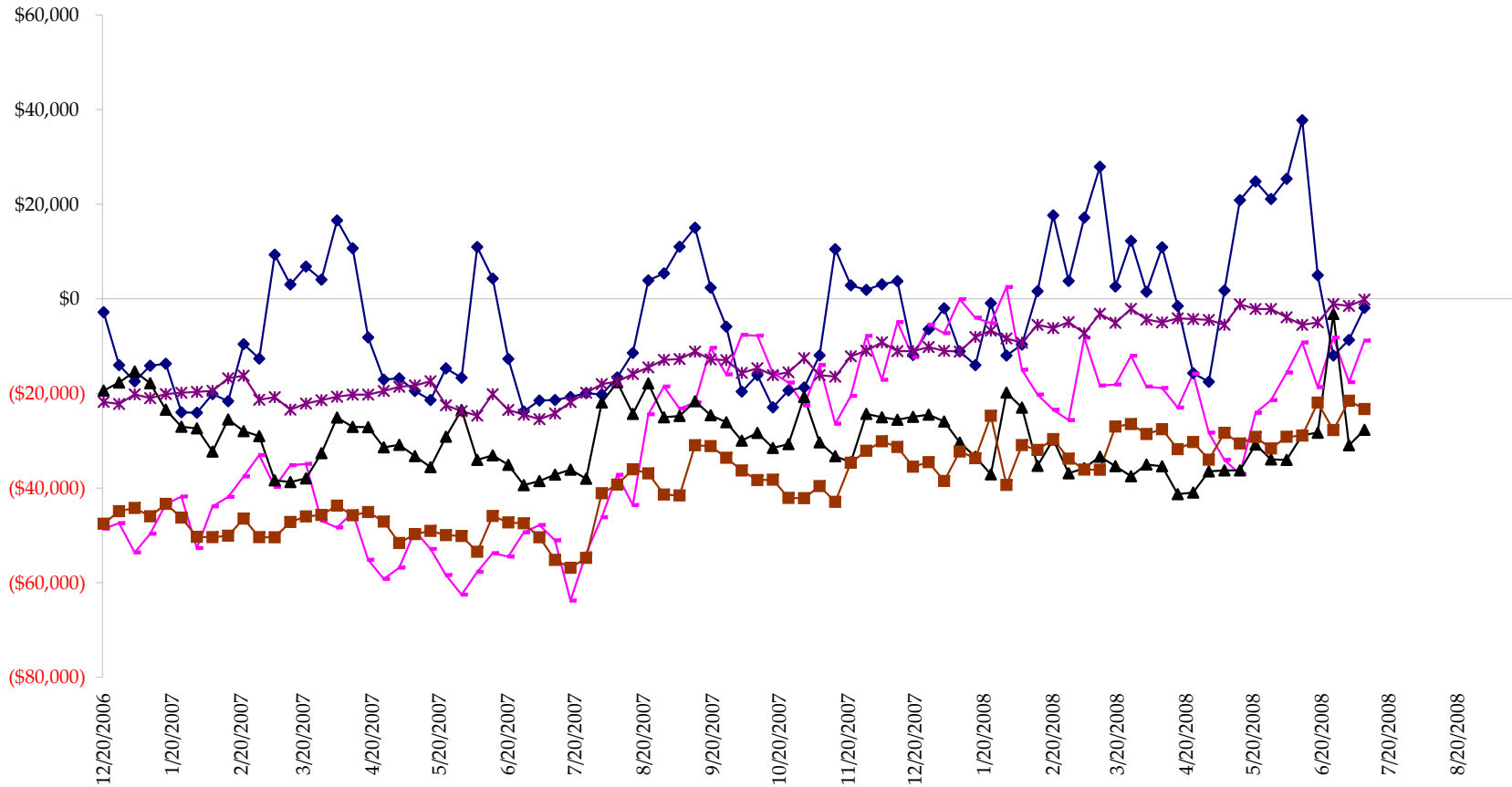
Fed Agency & GSA Position: Coupons - (\$mln)



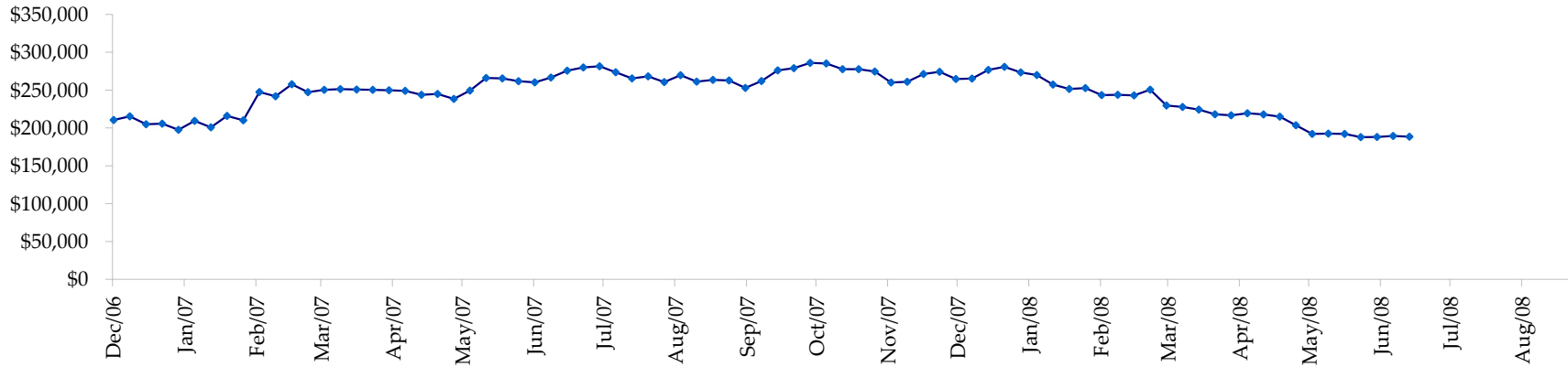
Treasury Coupon Positions by Maturity

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)

