

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

6/12/2008 5:45

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 ^	84,276	90,598	(6,322)	253,693	158,941	94,752	1,635,651	1,724,080	(88,429)	Crude Oil
Heating Oil	36,117	25,558	10,559	29,770	18,269	11,501	131,490	153,550	(22,060)	Heating Oil
Unleaded Gas	29,228	18,627	10,601	75,137	7,176	67,961	142,520	221,081	(78,561)	Unleaded Gas
Natural Gas	81,403	37,672	43,731	162,862	399,861	(236,999)	628,792	435,524	193,268	Natural Gas

^ Light Sweet

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
6/3/2008	Net	Net	Net
Crude Oil	(13,913)	81,320	(67,406)
Heating Oil	371	(53,939)	53,568
Unleaded Gas	(38,458)	309,797	(271,339)
Natural Gas	50,053	(331,751)	281,697

Current Positions

	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	205,692	275,619	(69,927)	498,270	187,507	310,763	1,072,772	1,313,608	(240,836)	ZF
ZN	302,418	451,241	(148,823)	319,476	263,994	55,482	1,757,600	1,664,258	93,342	ZN
ZB	125,214	212,470	(87,256)	130,560	140,792	(10,232)	685,000	587,513	97,487	ZB

Week over Week Change

As of	Sml Spec	Lrg Spec	Comm
6/3/2008	Net	Net	Net
ZF	(30,422)	(2,917)	33,339
ZN	(19,855)	16,650	3,205
ZB	(18,857)	(15,746)	34,602

Current Positions

Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,162,461	1,024,880	137,581	870,526	496,663	373,863	8,559,014	9,070,458	(511,444)

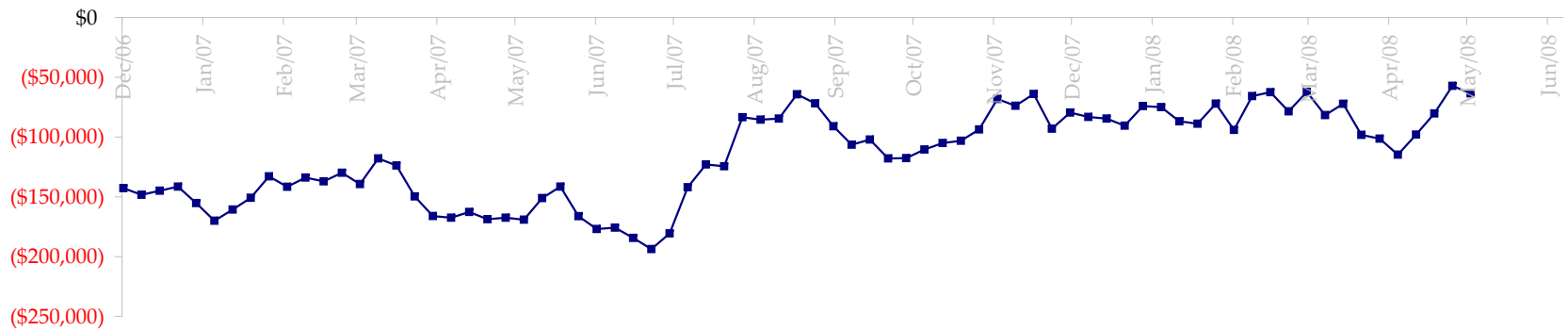
Week over Week Change

As of

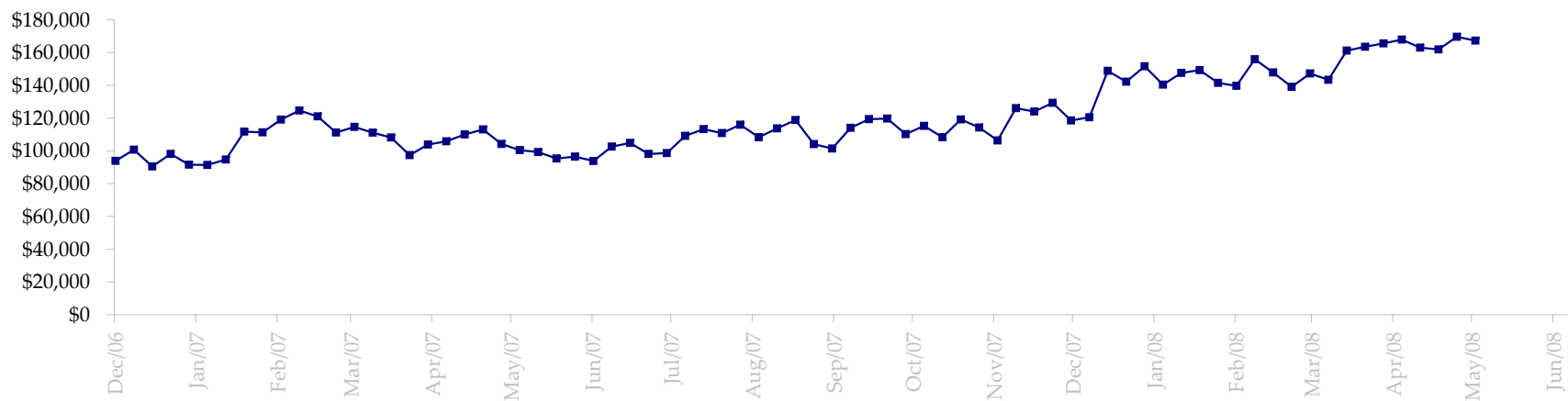
6/3/2008

Sm Spec	Lg Spec	Commrc
13,968	(14,737)	768

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



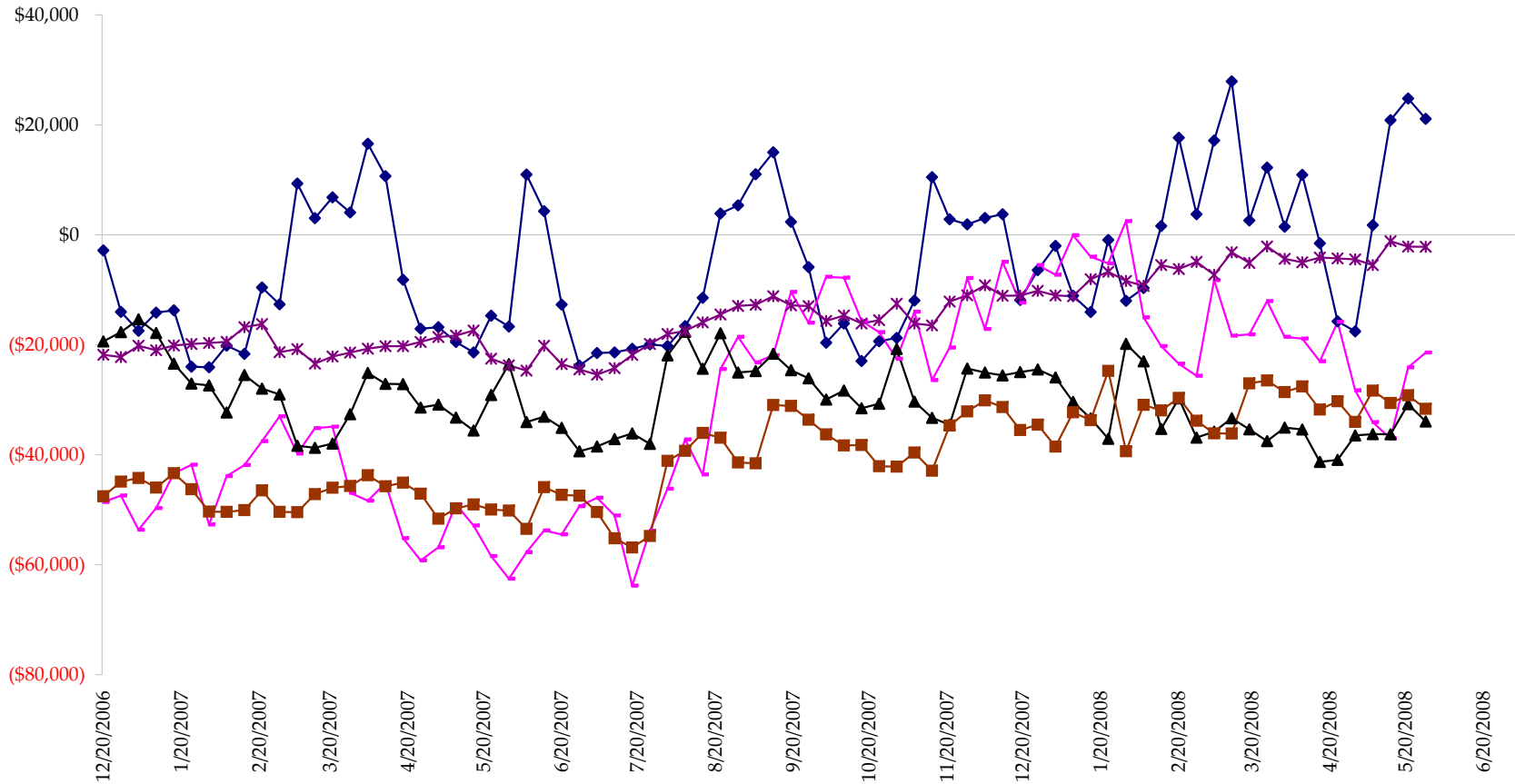
Fed Agency & GSA Position: Coupons - (\$mln)



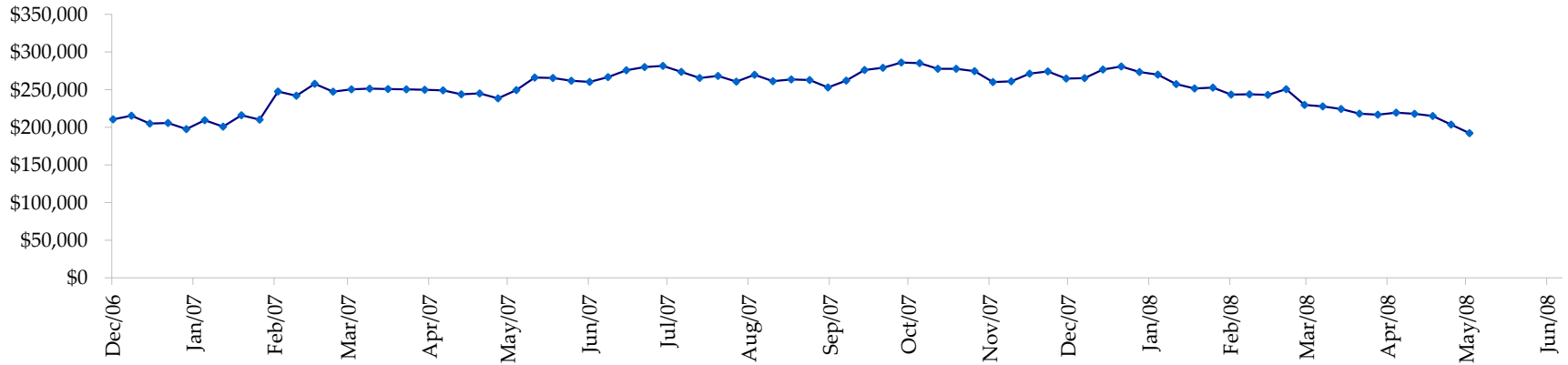
Treasury Coupon Positions by Maturity

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)

