

3/3/2008 10:41

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 ^	89,996	92,392	(2,396)	302,206	144,466	157,740	1,585,626	1,740,970	(155,344)	Crude Oil
Heating Oil	39,001	32,574	6,427	51,190	22,225	28,965	143,292	178,684	(35,392)	Heating Oil
Unleaded Gas	40,606	24,747	15,859	62,966	20,262	42,704	142,720	201,283	(58,563)	Unleaded Gas
Natural Gas	101,788	49,592	52,196	137,193	314,884	(177,691)	666,535	541,040	125,495	Natural Gas

^ Light Sweet

	WoW^Position Change			as of
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
Crude Oil	(8,811)	131,682	(122,871)	2/26/2008
Heating Oil	(6,233)	(12,127)	18,359	
Unleaded Gas	(12,766)	184,980	(172,215)	
Natural Gas	54,592	(335,431)	280,839	

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	303,446	295,562	7,884	537,032	424,098	112,934	1,379,081	1,499,899	(120,818)	ZF
ZN	316,817	451,188	(134,371)	497,026	340,914	156,112	1,859,036	1,880,777	(21,741)	ZN
ZB	161,334	199,251	(37,917)	176,208	173,415	2,793	739,278	704,154	35,124	ZB

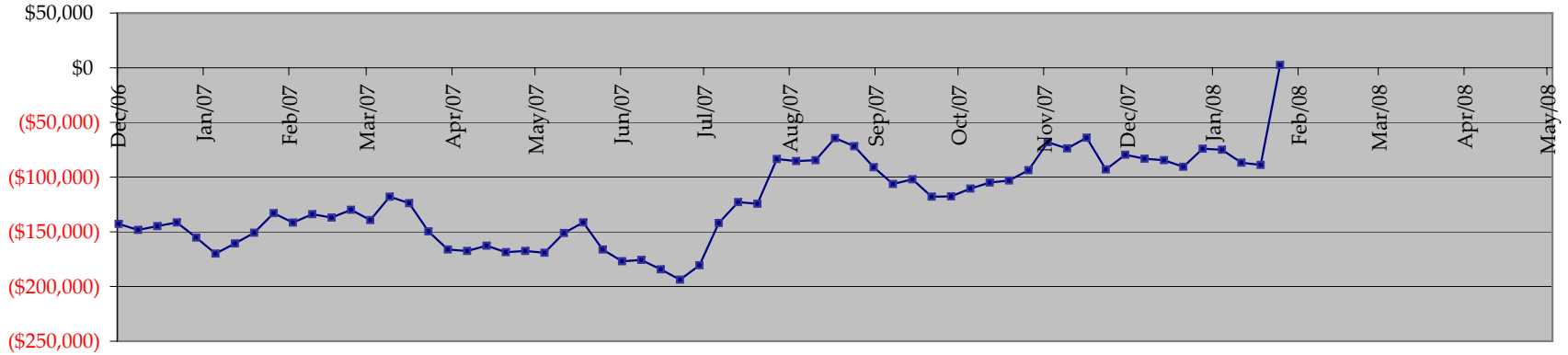
WoW^ Position Change				
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	As of
ZF	14,350	116,052	(130,402)	2/26/2008
ZN	(35,442)	(46,388)	81,829	
ZB	6,395	(13,323)	6,927	

^WoW = Week over week

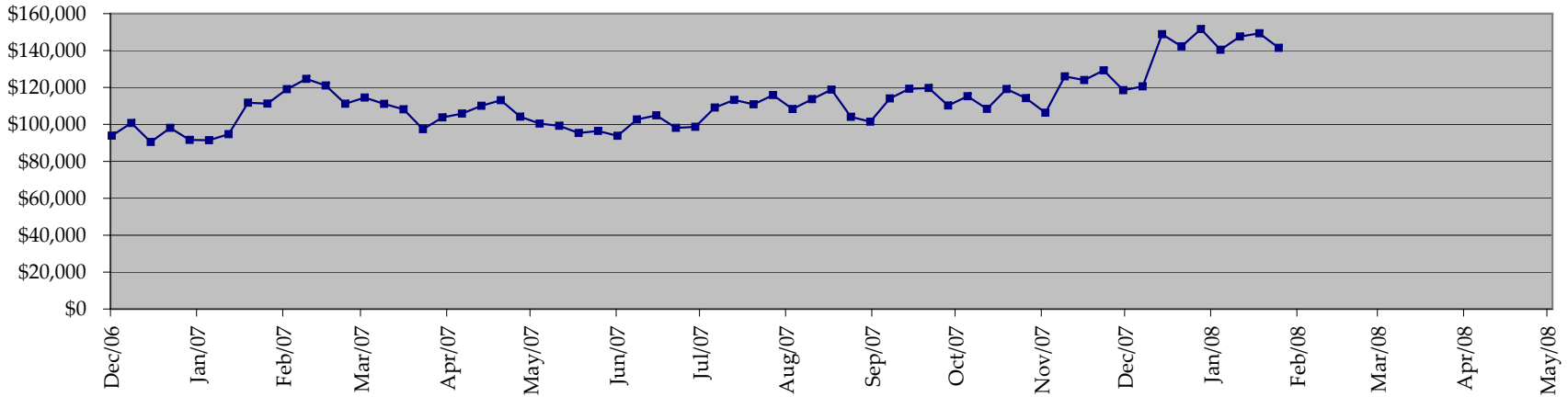
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,257,382	1,336,214	(85,361)	1,401,323	403,520	997,803	9,484,325	10,396,766	(912,441)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
2/26/2008	(5,293)	274,192	(94,226)

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

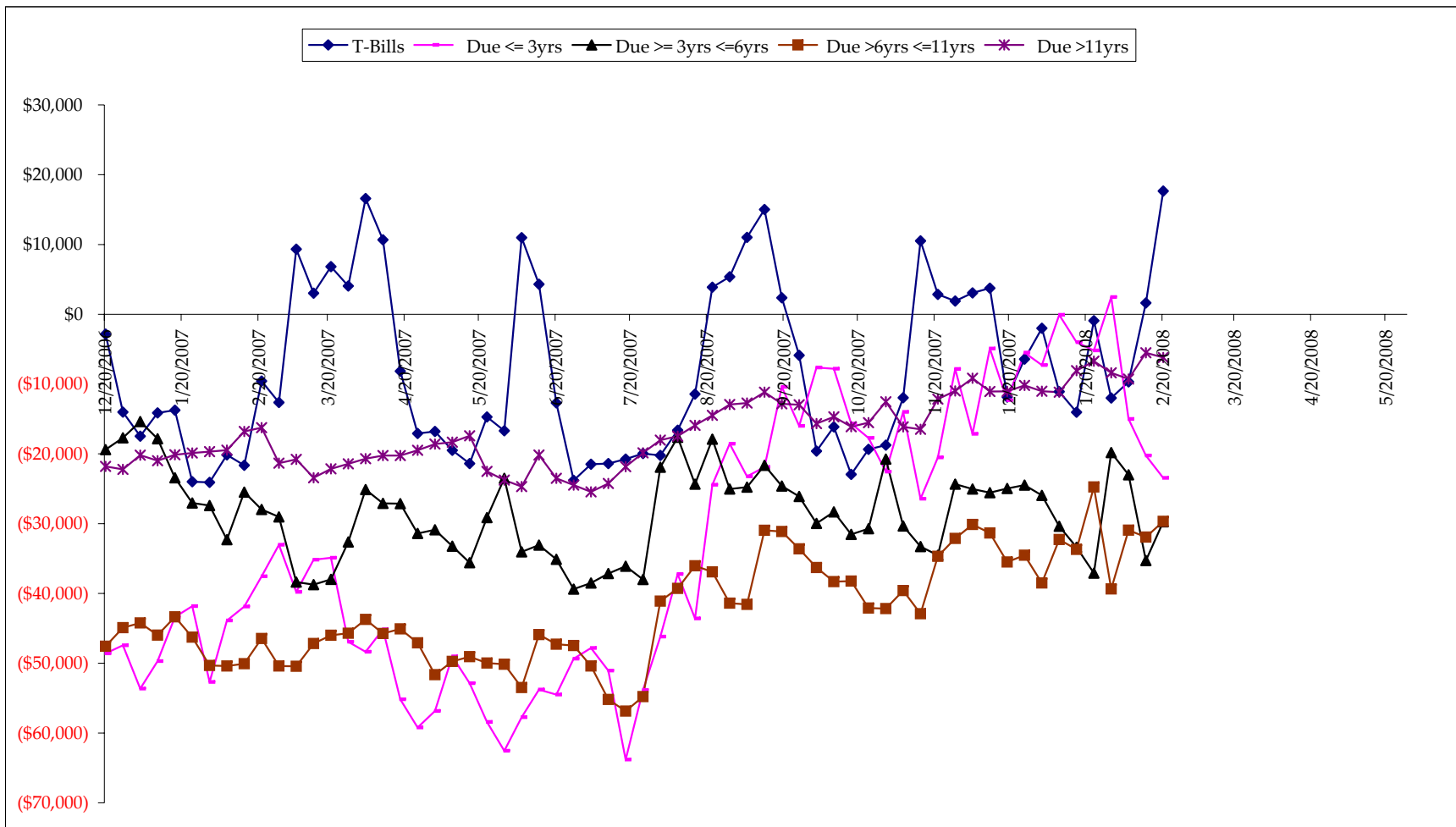


Fed Agency & GSA Position: Coupons - (\$mln)

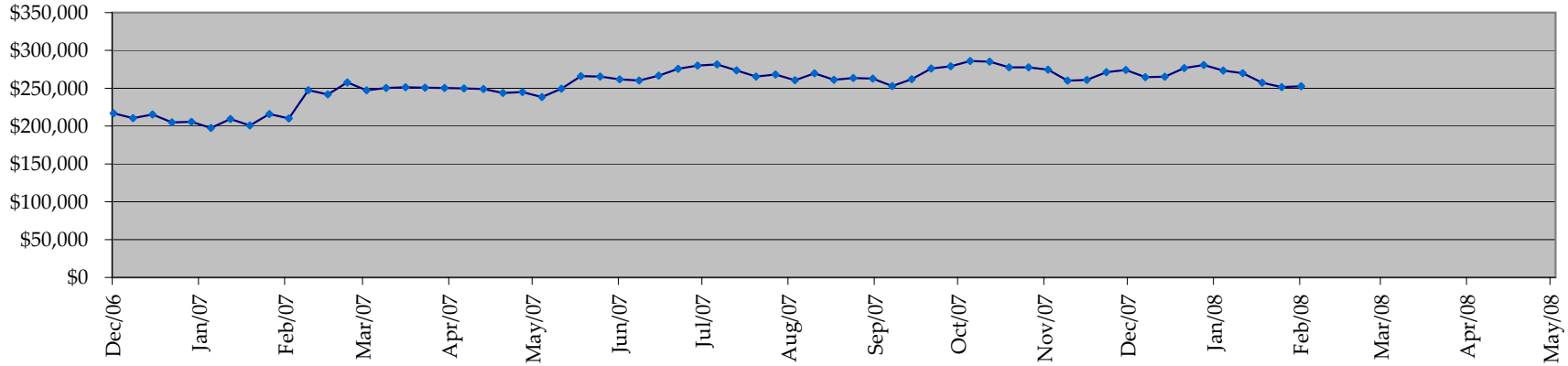


Treasury Coupon Positions by Maturity

All dates are 'as of'.



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

