

3/12/2008 5:36

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 ^	93,721	90,395	3,326	292,115	140,971	151,144	1,636,168	1,790,639	(154,471)	Crude Oil
Heating Oil	36,601	28,457	8,144	51,985	22,142	29,843	140,525	178,511	(37,986)	Heating Oil
Unleaded Gas	31,210	18,877	12,333	60,910	17,737	43,173	134,234	189,740	(55,506)	Unleaded Gas
Natural Gas	83,503	35,663	47,840	152,515	318,465	(165,950)	654,786	536,676	118,110	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	(3,101)	122,179	(119,079)
Heating Oil	(7,715)	(12,861)	20,577
Unleaded Gas	(39,863)	220,864	(181,001)
Natural Gas	44,514	(317,094)	272,581

as of
3/4/2008

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	260,569	264,509	(3,940)	508,094	485,166	22,928	1,351,333	1,370,322	(18,989)	ZF
ZN	345,515	403,492	(57,977)	580,031	332,401	247,630	1,743,641	1,933,294	(189,653)	ZN
ZB	150,512	209,191	(58,679)	200,726	205,900	(5,174)	776,636	712,782	63,854	ZB

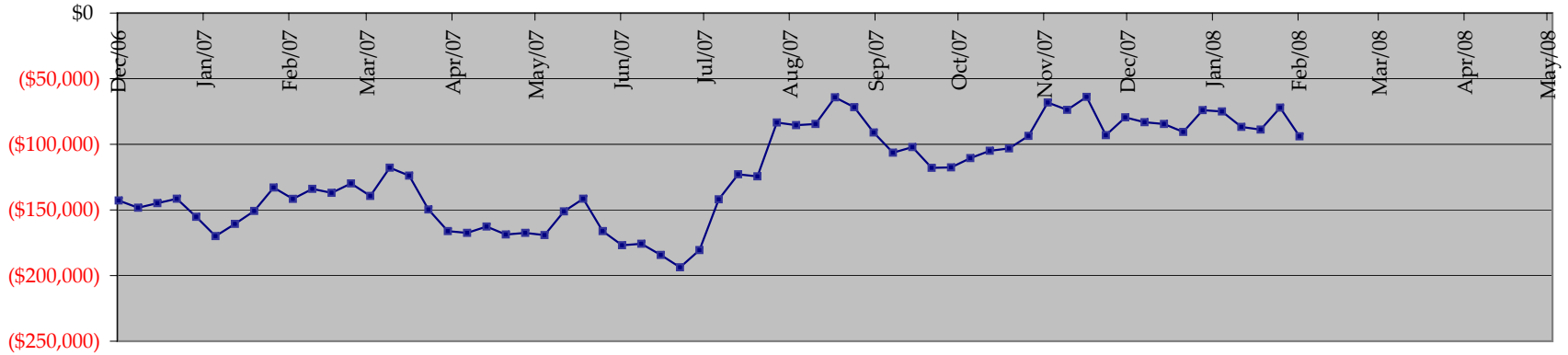
WoW^ Position Change				
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	As of
ZF	(11,824)	(90,006)	101,829	3/4/2008
ZN	76,394	91,518	(167,912)	
ZB	(20,762)	(7,967)	28,730	

^WoW = Week over week

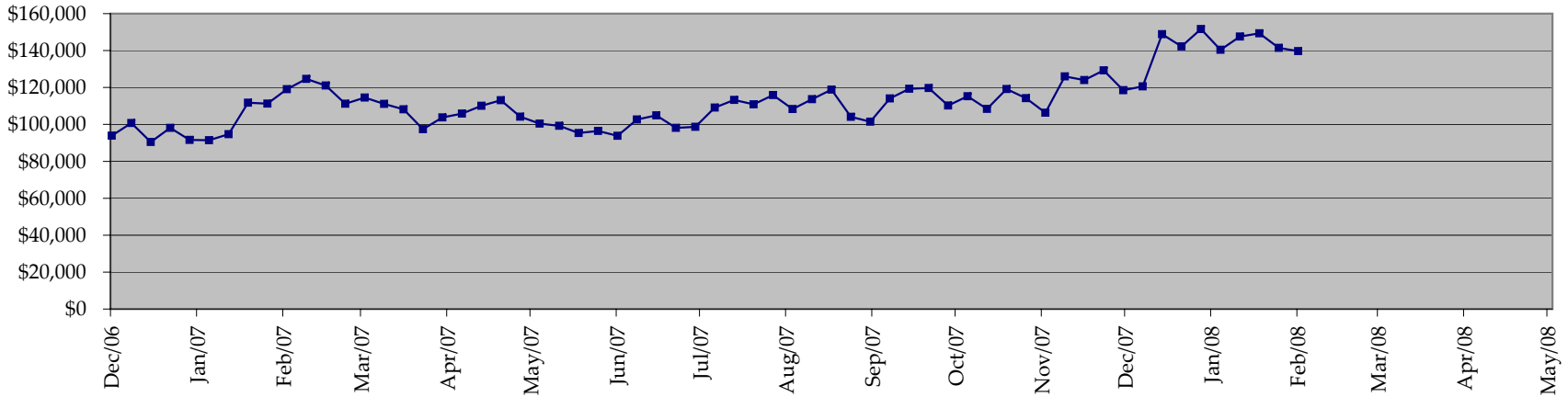
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,344,092	1,193,800	150,292	1,365,906	392,118	973,788	9,841,952	10,966,032	(1,124,080)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
3/4/2008	240,946	44,569	(285,515)

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

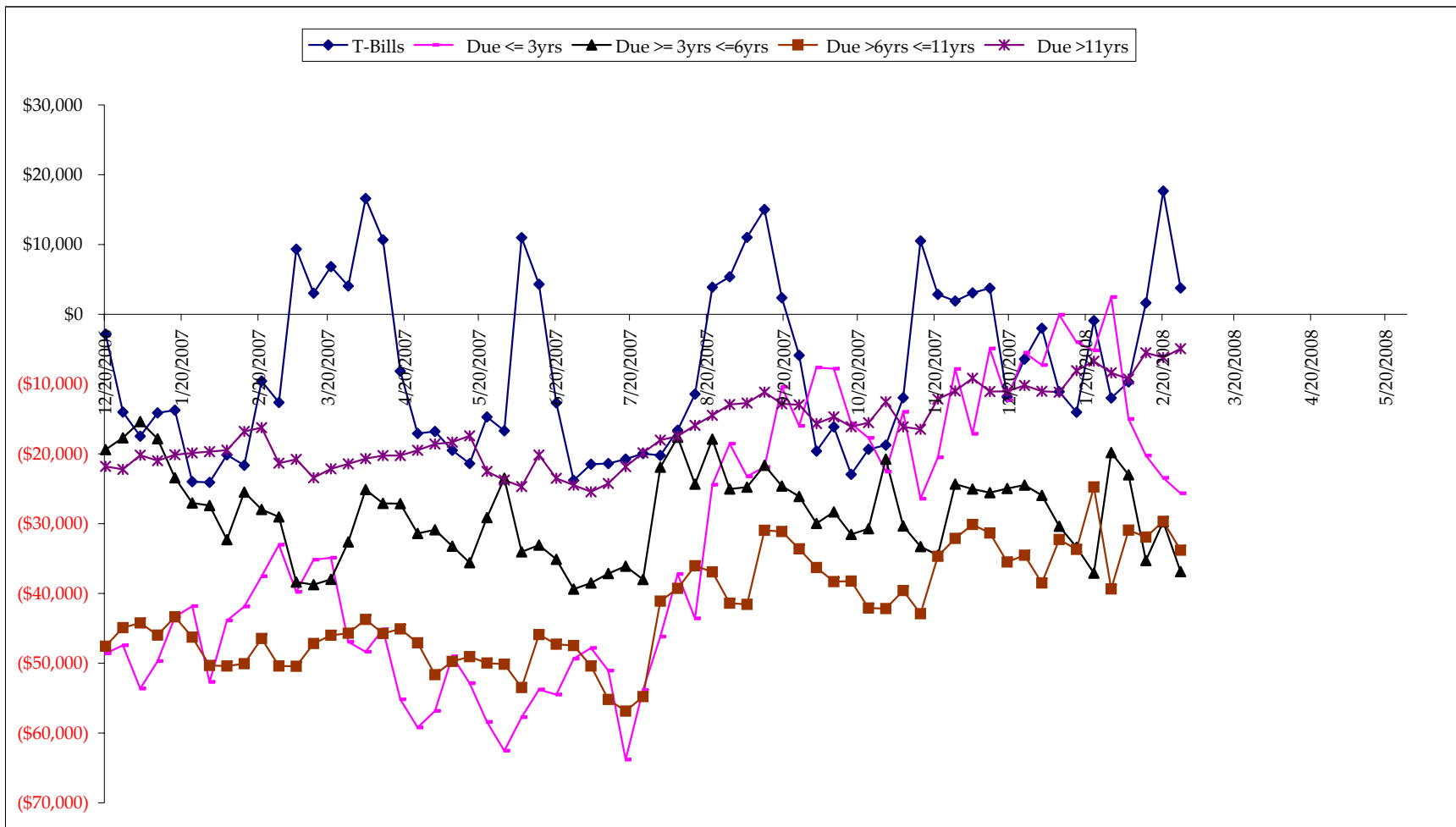


Fed Agency & GSA Position: Coupons - (\$mln)

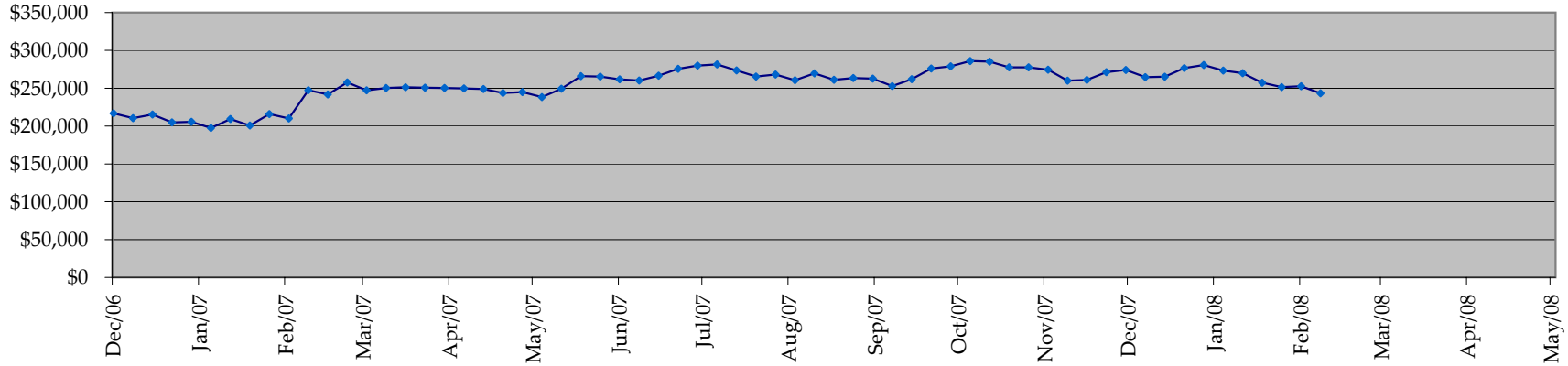


Treasury Coupon Positions by Maturity

All dates are 'as of'.



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

