

3/18/2008 5:48

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 ^	85,361	96,173	(10,812)	293,932	139,530	154,402	1,703,066	1,846,656	(143,590)	Crude Oil
Heating Oil	38,829	29,576	9,253	48,732	21,318	27,414	135,626	172,293	(36,667)	Heating Oil
Unleaded Gas	32,398	23,549	8,849	68,417	17,754	50,663	137,204	196,717	(59,513)	Unleaded Gas
Natural Gas	86,583	38,645	47,938	142,646	323,863	(181,217)	664,530	531,252	133,278	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	(18,956)	124,559	(105,604)
Heating Oil	(3,080)	(15,759)	18,839
Unleaded Gas	(38,991)	216,613	(177,623)
Natural Gas	58,750	(335,619)	276,868

as of
3/11/2008

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	292,703	268,207	24,496	519,449	394,528	124,921	1,214,131	1,363,548	(149,417)	ZF
ZN	353,655	429,886	(76,231)	429,928	298,015	131,913	1,732,670	1,788,351	(55,681)	ZN
ZB	138,590	185,648	(47,058)	199,725	187,038	12,687	722,307	687,935	34,372	ZB

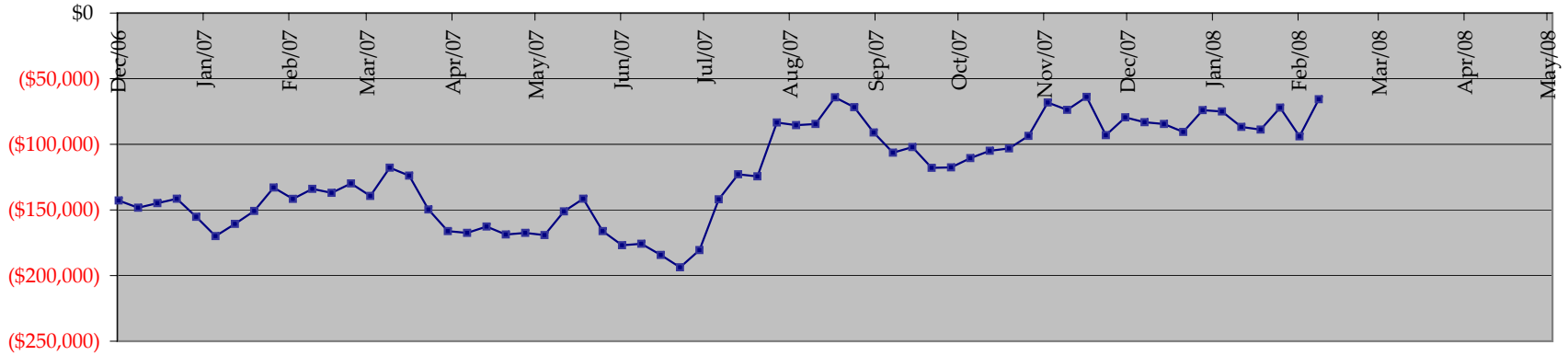
WoW^ Position Change				
	Sml Spec Net	Lrg Spec Net	Comm Net	As of
ZF	28,436	101,993	(130,428)	3/11/2008
ZN	(18,254)	(115,717)	133,972	
ZB	11,621	17,861	(29,482)	

^WoW = Week over week

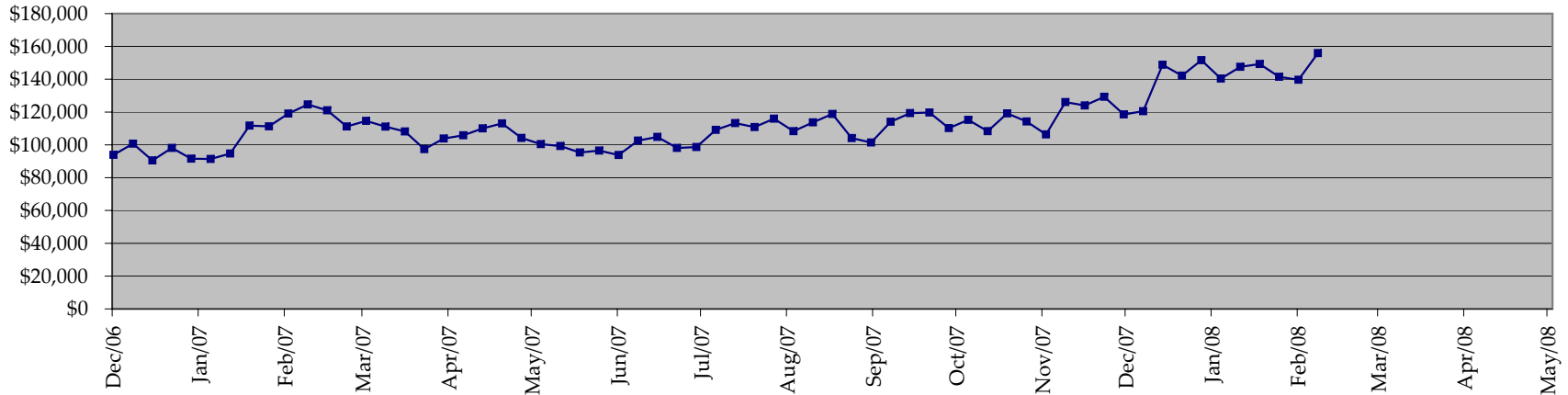
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,415,413	1,181,552	233,861	1,416,617	452,325	964,292	9,627,520	10,825,672	(1,198,152)

As of	Week over Week Change *		
	Sm Spec	Lg Spec	Commrcl
3/11/2008	83,569	(9,496)	(74,072)

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

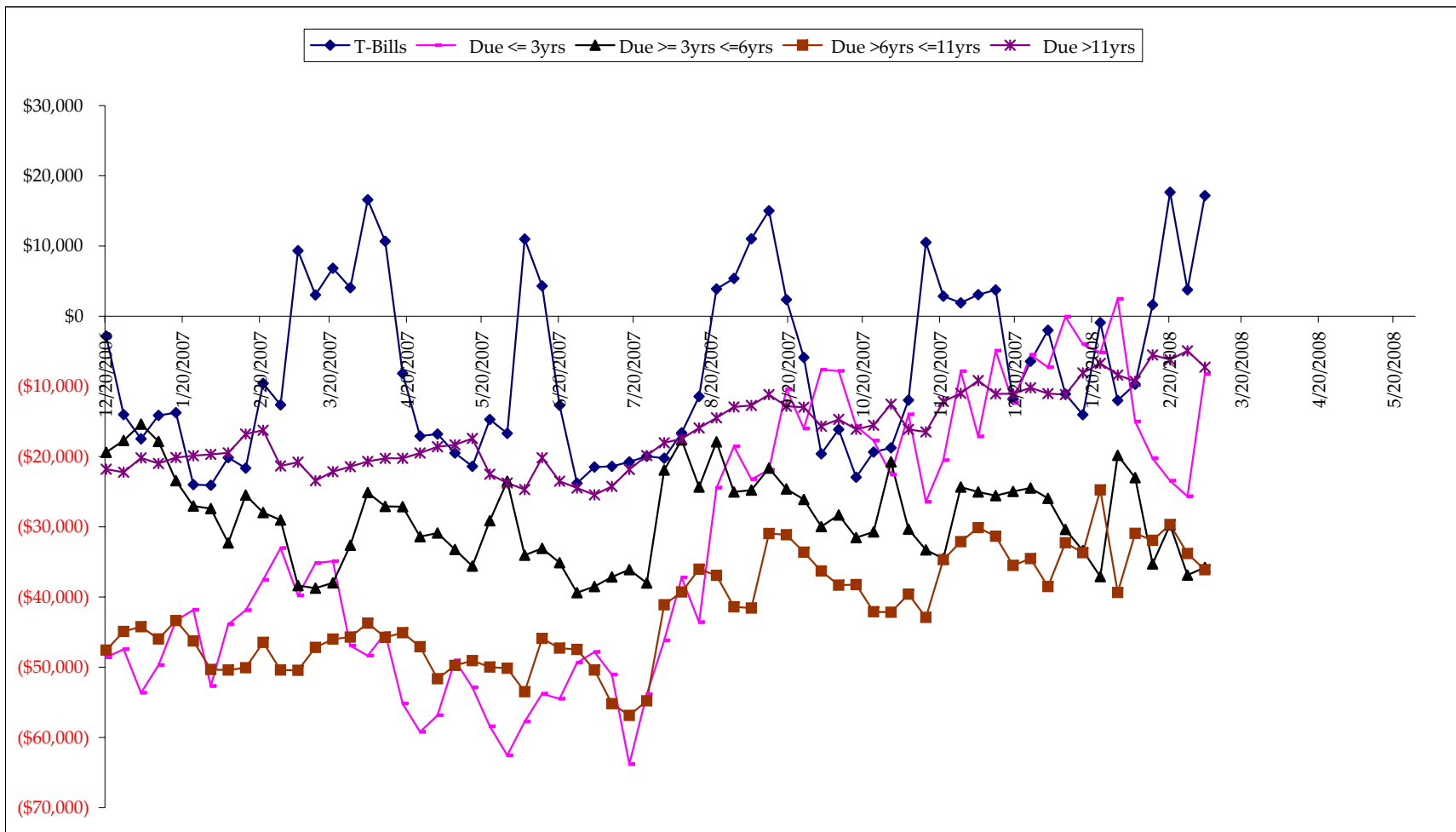


Fed Agency & GSA Position: Coupons - (\$mln)

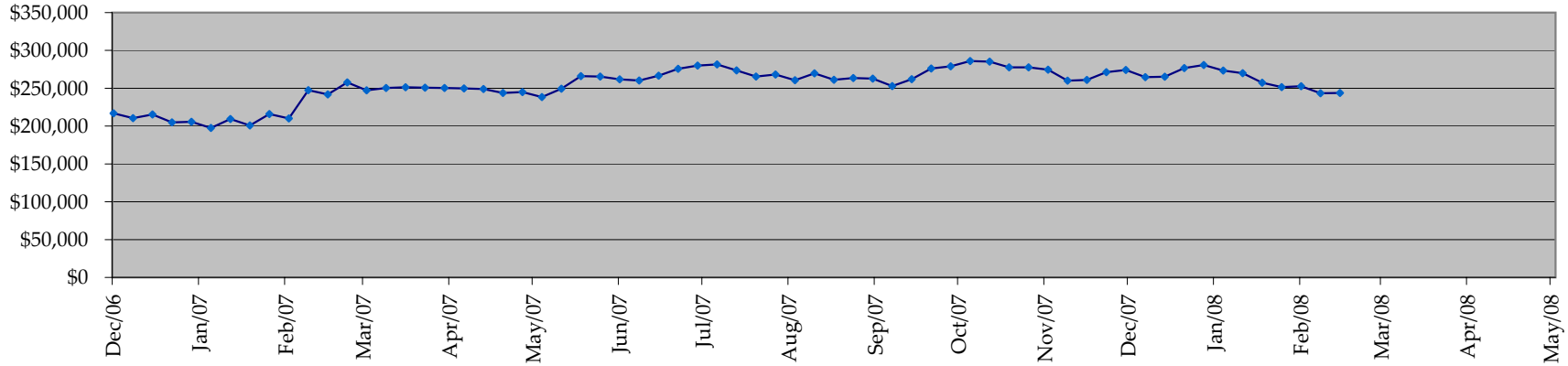


Treasury Coupon Positions by Maturity

All dates are 'as of'.



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

