

12/6/2007 5:40

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 ^	82,418	86,530	(4,112)	262,369	129,969	132,400	1,489,569	1,617,857	(128,288)	Crude Oil
Heating Oil	38,604	27,725	10,879	40,713	16,562	24,151	139,051	174,082	(35,031)	Heating Oil
Unleaded Gas	22,844	14,579	8,265	60,664	9,316	51,348	122,375	181,988	(59,613)	Unleaded Gas
Natural Gas	70,461	34,872	35,589	72,196	162,173	(89,977)	606,741	552,353	54,388	Natural Gas

^ Light Sweet

WoW^Position Change				as of
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
Crude Oil	(14,732)	109,372	(94,639)	11/27/2007
Heating Oil	5,042	(30,861)	25,818	
Unleaded Gas	(29,552)	139,139	(109,588)	
Natural Gas	39,701	(222,377)	182,676	

^Week over Week

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	269,104	266,960	2,144	480,233	421,673	58,560	1,376,926	1,437,631	(60,705)	ZF
ZN	378,573	443,971	(65,398)	738,872	254,437	484,435	1,734,831	2,153,867	(419,036)	ZN
ZB	178,845	193,708	(14,863)	220,697	161,342	59,355	672,961	717,454	(44,493)	ZB

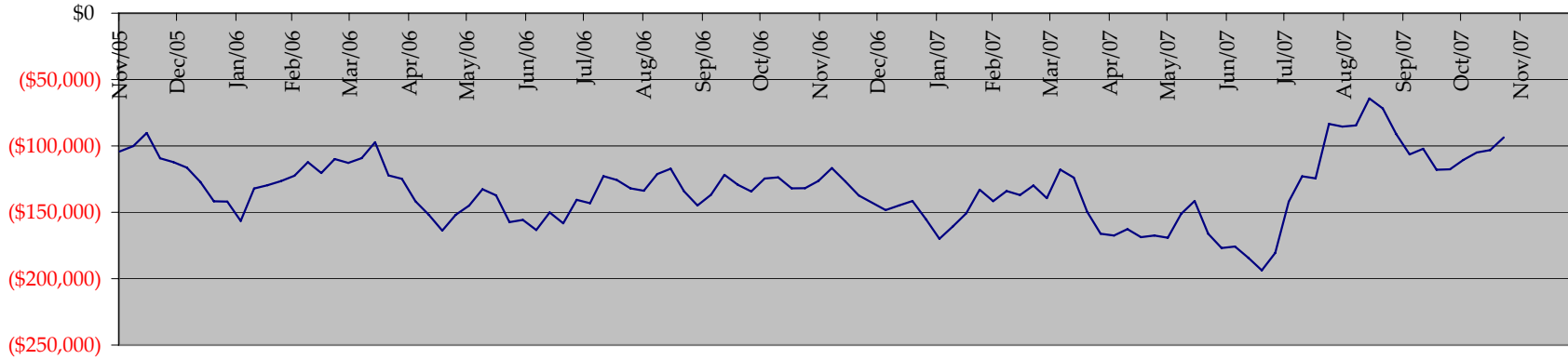
WoW^ Position Change				As of
	Sml Spec Net	Lrg Spec Net	Comm Net	
ZF	16,561	20,320	(36,882)	11/27/2007
ZN	87,373	(47,305)	(40,068)	
ZB	21,632	18,187	(39,821)	

^WoW = Week over week

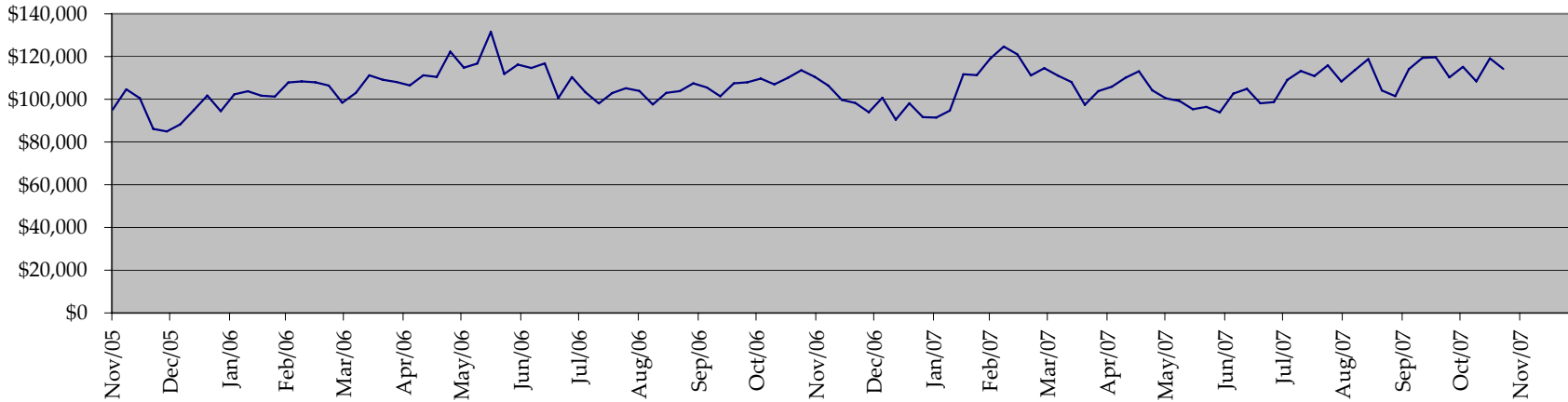
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,419,253	1,427,347	(8,094)	1,310,407	413,252	897,155	9,761,194	10,650,254	(889,060)

As of	Week over Week Change		
	Sm Spec	Lg Spec	Commrcl
11/27/2007	(40,131)	(53,718)	93,851

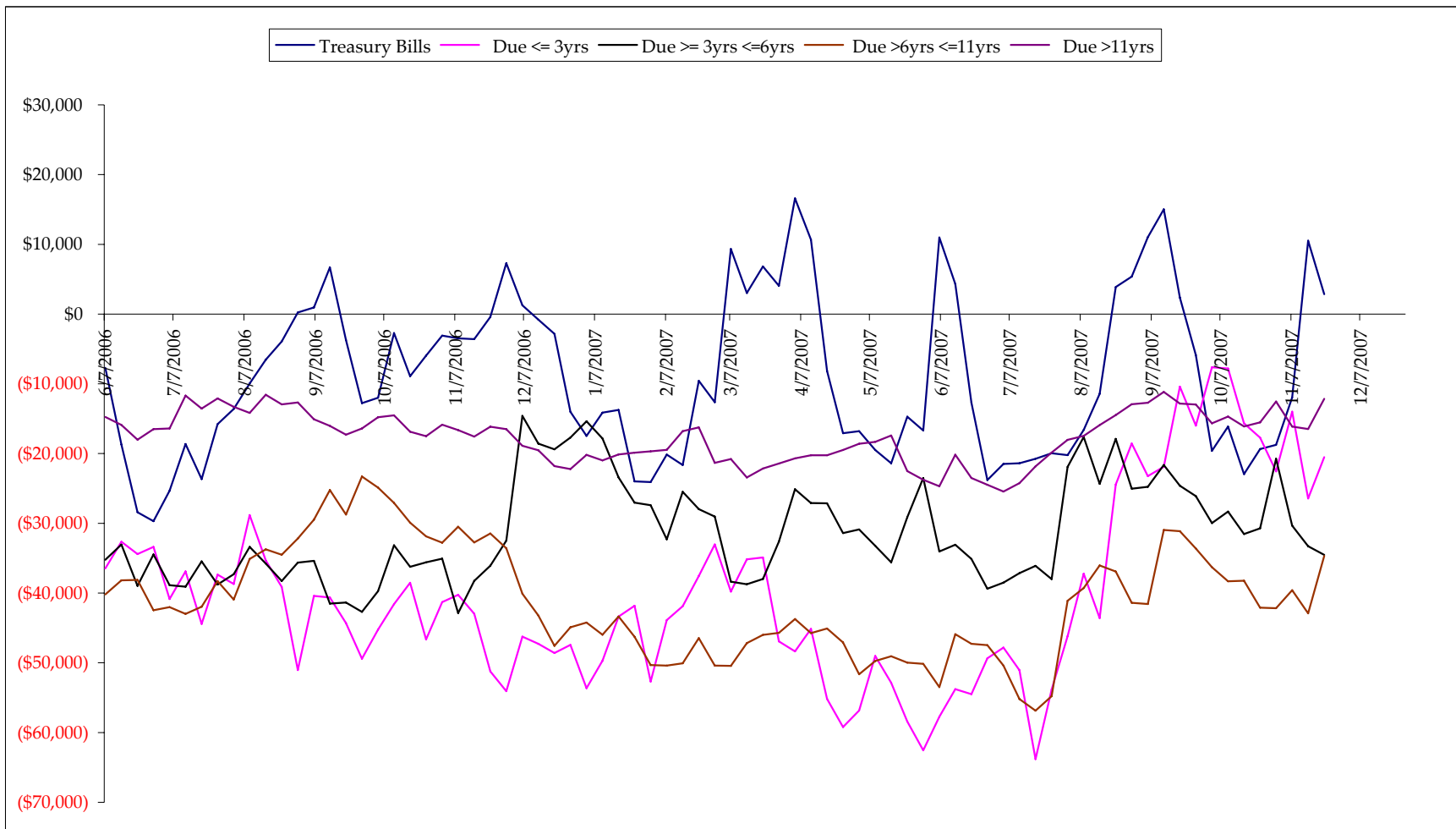
Outright Position: All Maturities, Coupons - (\$mln)



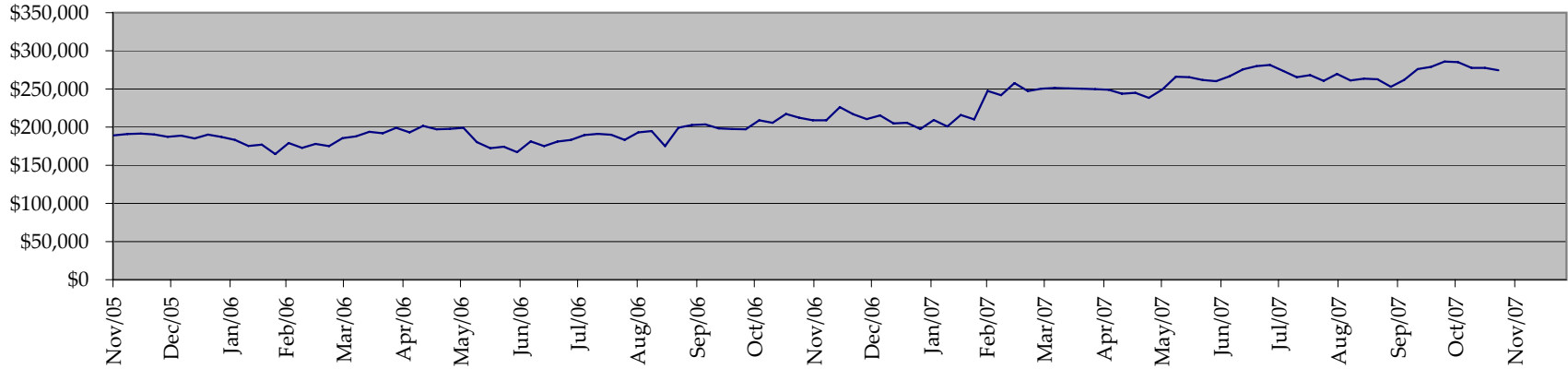
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

