

12/18/2007 5:47

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

Table of Contents

- Pg 1** Energy: NYMEX
- Pg 2** CBOT: Financial Futures
- Pg 3** CME: Eurodollars
- Pg 4** Dealer Positions

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 ^	87,197	95,519	(8,322)	248,864	122,840	126,024	1,500,827	1,618,528	(117,701)	Crude Oil
Heating Oil	33,088	28,089	4,999	34,019	12,461	21,558	126,867	153,424	(26,557)	Heating Oil
Unleaded Gas	24,305	18,116	6,189	48,740	9,413	39,327	126,989	172,504	(45,515)	Unleaded Gas
Natural Gas	63,622	44,180	19,442	92,493	183,121	(90,628)	634,092	562,906	71,186	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	(16,762)	106,586	(89,823)
Heating Oil	(927)	(21,048)	21,976
Unleaded Gas	(17,545)	121,054	(103,509)
Natural Gas	27,764	(216,652)	188,887

as of

12/11/2007

^Week over Week

Current Positions										
	Small Spec			Large Spec			Commercials (Hedgers)			
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	257,920	226,497	31,423	413,488	495,423	(81,935)	1,307,513	1,257,002	50,511	ZF
ZN	369,028	452,776	(83,748)	786,279	329,245	457,034	1,592,251	1,965,538	(373,287)	ZN
ZB	168,656	169,840	(1,184)	156,377	159,108	(2,731)	689,297	685,382	3,915	ZB

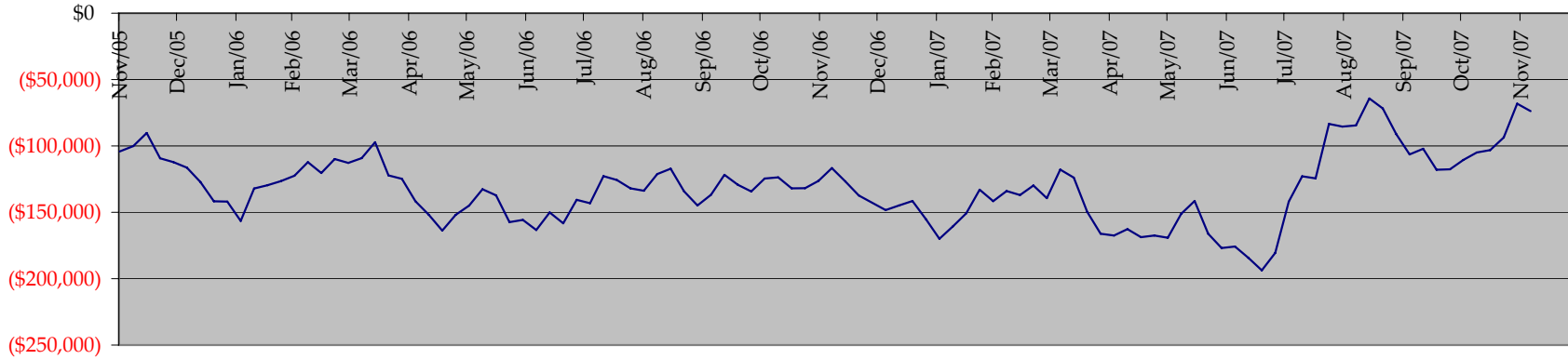
WoW^ Position Change				As of
	Sml Spec Net	Lrg Spec Net	Comm Net	
ZF	23,313	(45,845)	22,532	12/11/2007
ZN	(13,099)	(74,467)	87,565	
ZB	22,978	(65,179)	42,201	

^WoW = Week over week

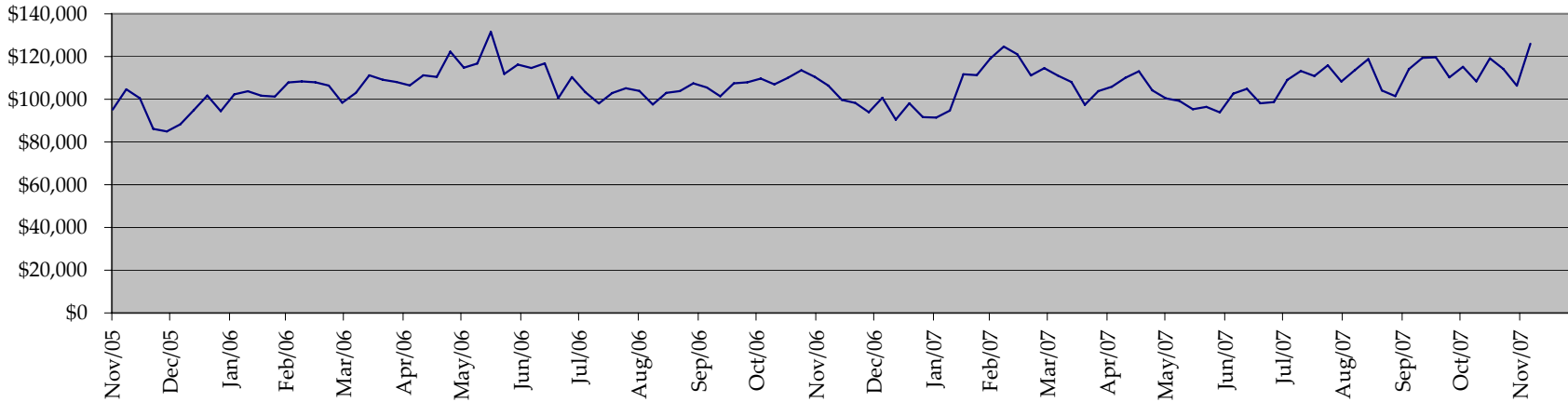
Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,471,106	1,379,053	92,053	1,293,953	422,775	871,178	9,966,773	10,930,005	(963,232)

As of	Week over Week Change		
	Sm Spec	Lg Spec	Commrcl
12/11/2007	50,075	(52,520)	2,444

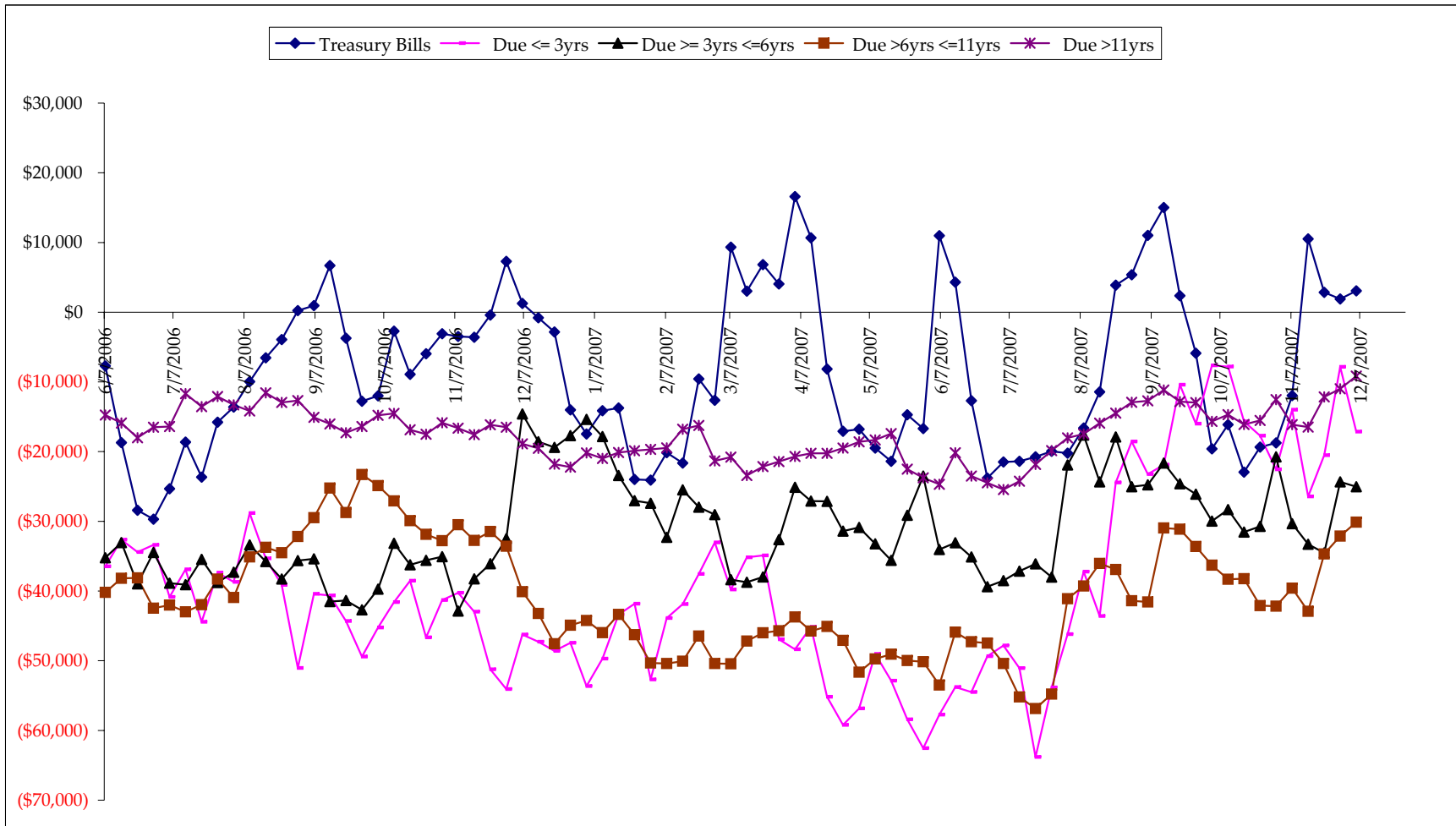
Outright Position: All Maturities, Coupons - (\$mln)



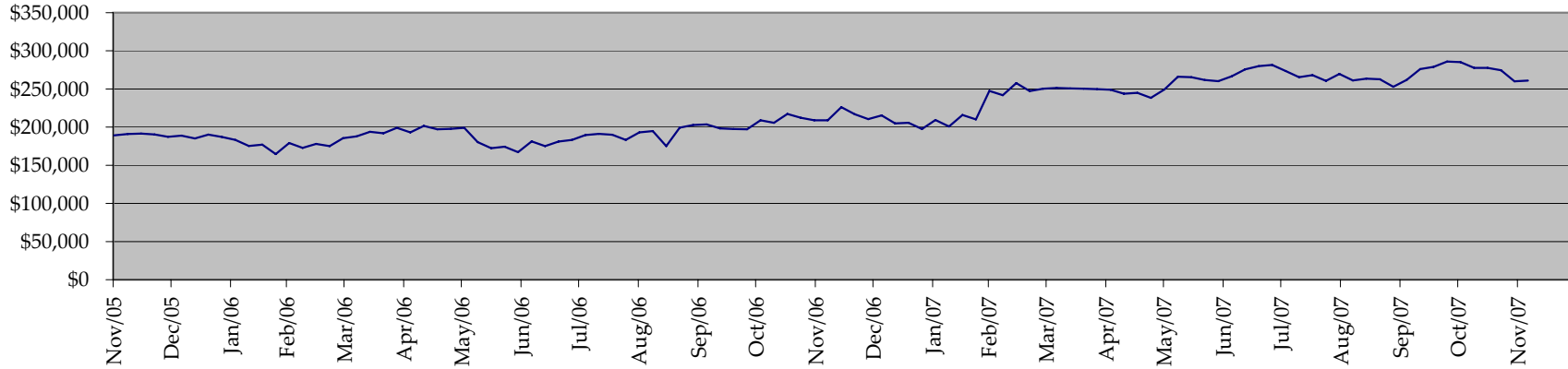
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

