

11/8/2007 5:48

**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](mailto: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 ^	100,334	101,302	(968)	260,594	125,785	134,809	1,506,126	1,639,967	(133,841)	Crude Oil
Heating Oil	40,285	28,813	11,472	48,329	17,300	31,029	136,176	178,676	(42,500)	Heating Oil
Unleaded Gas	23,619	16,737	6,882	64,008	9,127	54,881	106,323	168,087	(61,764)	Unleaded Gas
Natural Gas	69,236	39,199	30,037	60,864	144,855	(83,991)	582,183	528,229	53,954	Natural Gas

^ Light Sweet

WoW^Position Change				as of
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	
Crude Oil	(13,546)	99,326	(85,780)	10/30/2007
Heating Oil	7,426	(25,997)	18,571	
Unleaded Gas	(28,038)	124,784	(96,747)	
Natural Gas	31,005	(218,800)	187,795	

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	257,039	228,826	28,213	420,596	327,293	93,303	1,144,262	1,265,778	(121,516)	ZF
ZN	374,882	460,600	(85,718)	715,677	273,637	442,040	1,747,660	2,103,982	(356,322)	ZN
ZB	159,252	175,199	(15,947)	167,342	175,498	(8,156)	698,682	674,578	24,104	ZB

WoW^ Position Change				
	Sml Spec	Lrg Spec	Comm	
	Net	Net	Net	As of
ZF	(2,440)	(57,485)	59,925	10/30/2007
ZN	8,191	34,186	(42,377)	
ZB	666	12,291	(12,956)	

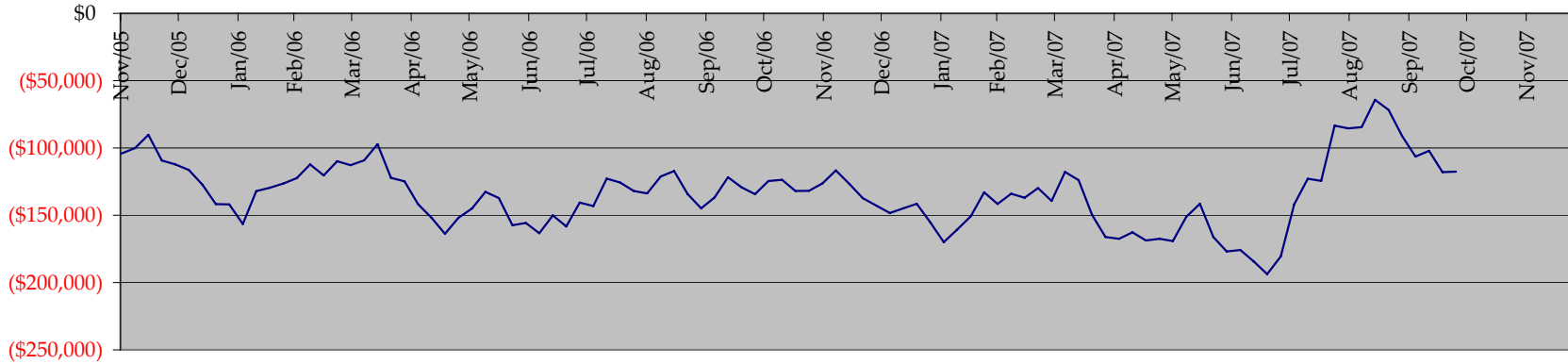
^WoW = Week over week

Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,433,546	1,406,884	26,662	1,294,440	349,930	944,510	9,296,281	10,267,453	(971,172)

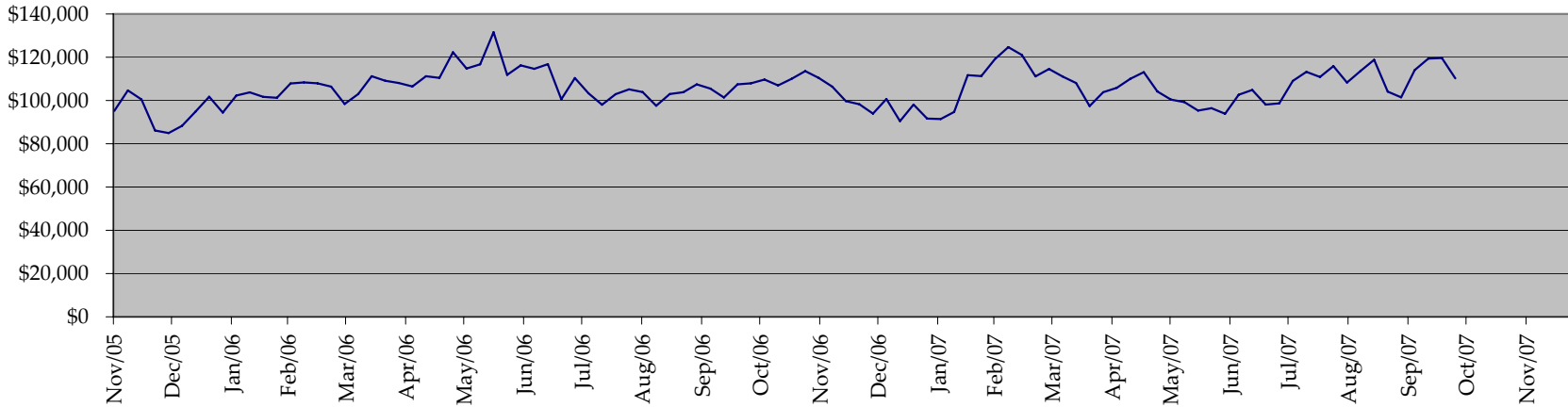
As of #####	Week over Week Change		
	Sm Spec	Lg Spec	Commrcl
	6,586	1,638	(8,224)

\*Minimum and Maximum Positions go back to 01/10/2006

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



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



Treasury Coupon Positions by Maturity

