

11/13/2007 10:53

**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 ^	85,203	99,511	(14,308)	280,580	122,029	158,551	1,604,862	1,749,108	(144,246)	Crude Oil
Heating Oil	42,688	27,967	14,721	40,911	19,397	21,514	134,111	170,346	(36,235)	Heating Oil
Unleaded Gas	22,129	15,934	6,195	58,415	8,700	49,715	123,230	179,140	(55,910)	Unleaded Gas
Natural Gas	71,437	35,977	35,460	58,777	138,432	(79,655)	589,343	545,147	44,196	Natural Gas

^ Light Sweet

WoW^Position Change			
	Sml Spec	Lrg Spec	Comm
	Net	Net	Net
Crude Oil	(25,780)	127,522	(101,746)
Heating Oil	7,839	(33,367)	25,529
Unleaded Gas	(23,842)	133,706	(109,864)
Natural Gas	49,768	(238,206)	188,442

as of  
11/6/2007

^Week over Week

Current Positions										
Small Spec			Large Spec			Commercials (Hedgers)				
	Long	Short	Net	Long	Short	Net	Long	Short	Net	
ZF	244,380	229,431	14,949	390,220	374,293	15,927	1,269,564	1,300,441	(30,877)	ZF
ZN	380,016	433,942	(53,926)	807,060	232,949	574,111	1,794,874	2,315,060	(520,186)	ZN
ZB	170,752	184,594	(13,842)	193,372	168,785	24,587	692,753	703,498	(10,745)	ZB

WoW^ Position Change				
	Sml Spec Net	Lrg Spec Net	Comm Net	As of
ZF	(13,264)	(77,376)	90,639	11/6/2007
ZN	31,792	132,071	(163,864)	
ZB	2,105	32,743	(34,849)	

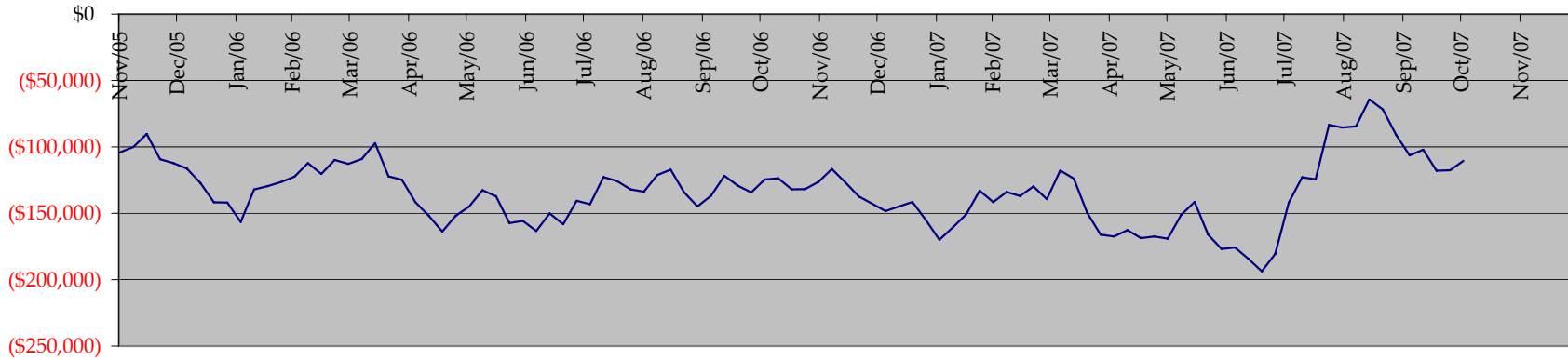
^WoW = Week over week

Current Positions								
Small Spec			Large Spec			Commercials		
Long	Short	Net	Long	Short	Net	Long	Short	Net
1,398,202	1,383,502	14,700	1,336,001	362,297	973,704	9,261,508	10,249,913	(988,405)

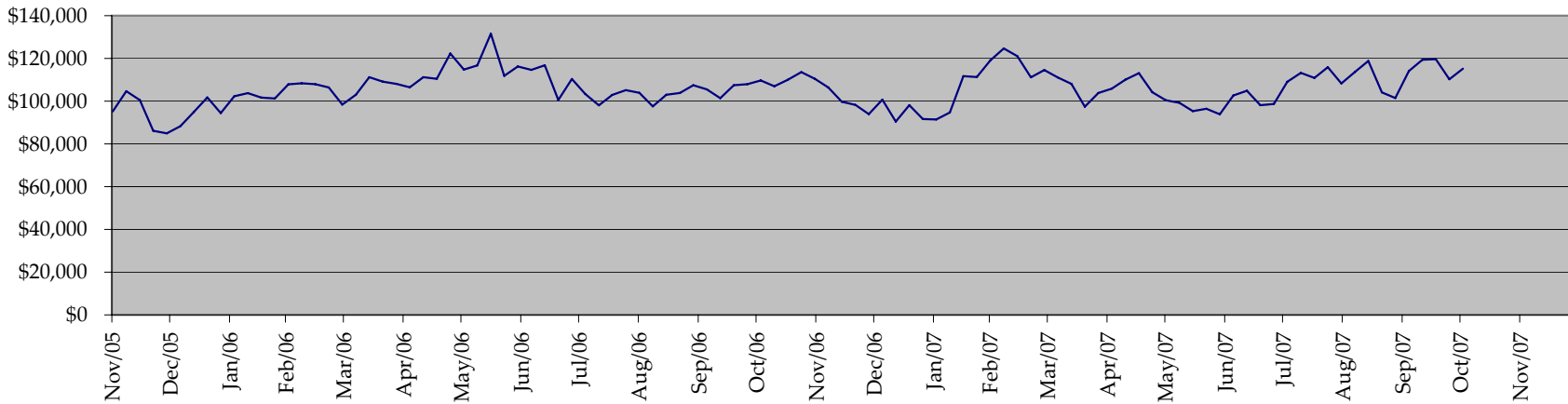
As of	Week over Week Change		
	Sm Spec	Lg Spec	Commrcl
11/6/2007	(11,962)	29,194	(17,233)

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

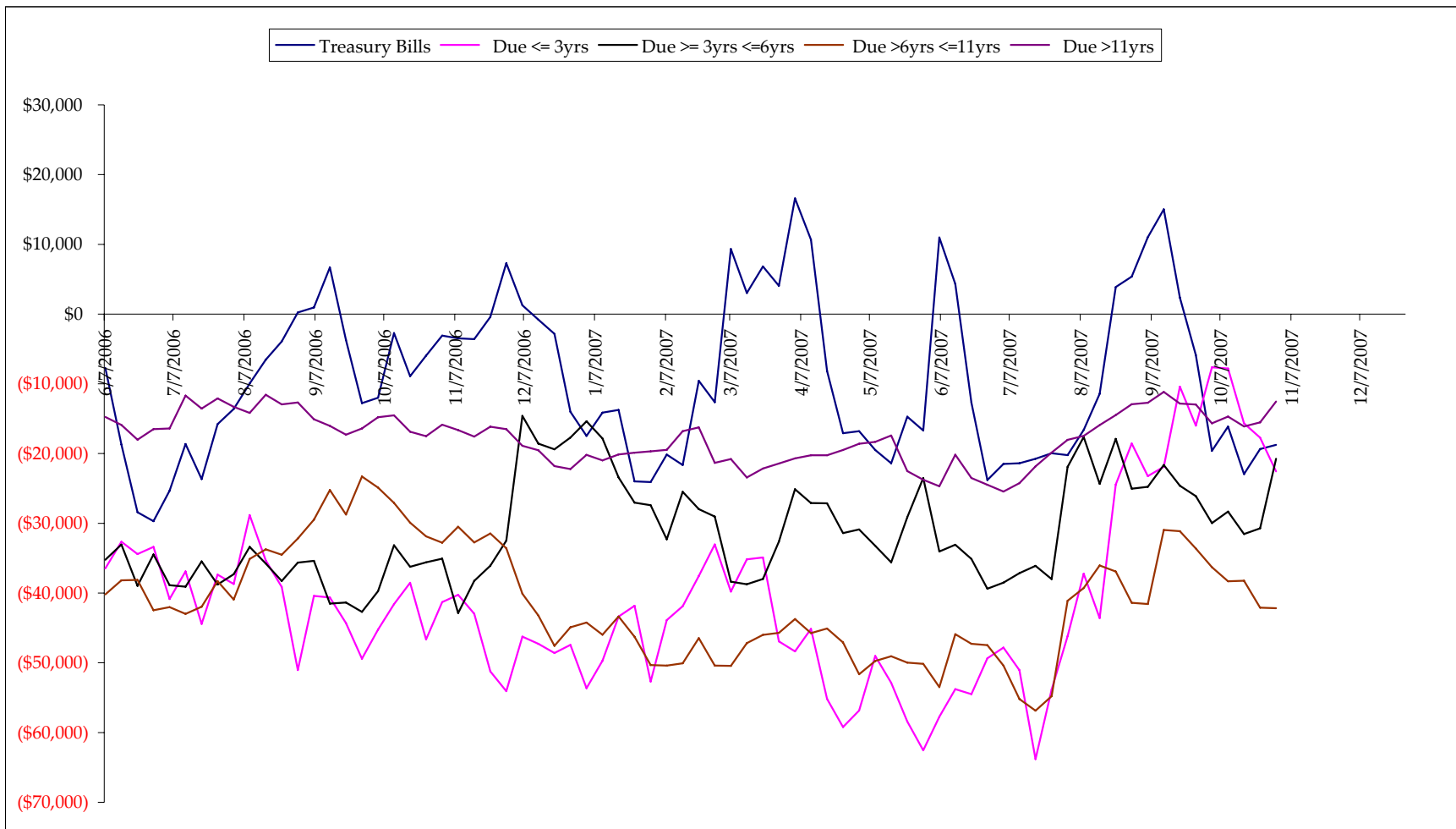
Outright Position: All Maturities, Coupons - (\$mln)



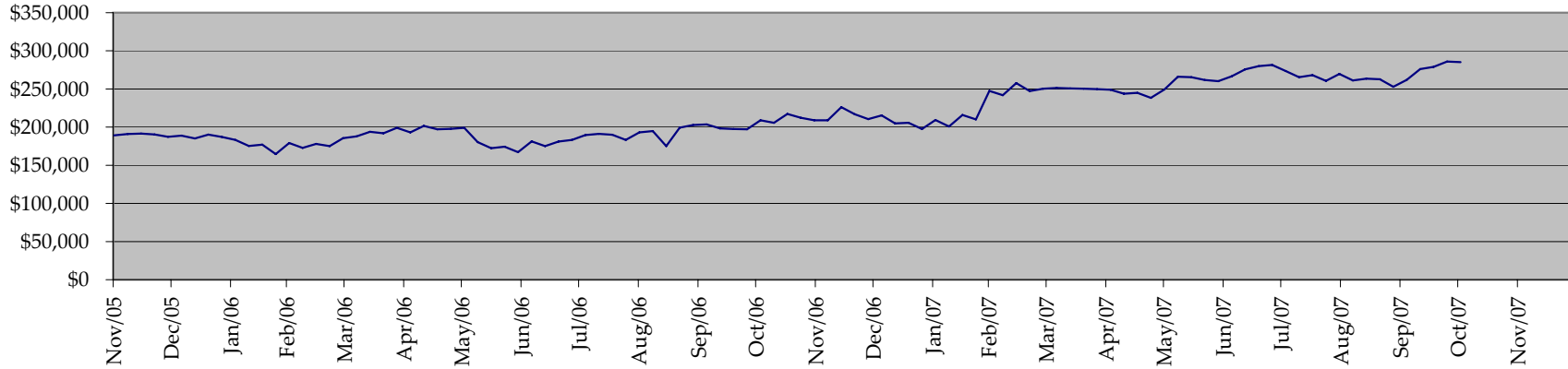
Fed Agency & GSA Position: Coupons - (\$mln)



Treasury Coupon Positions by Maturity



Total Corporate Position - (\$mln)



Total Mortgage Position - (\$mln)

