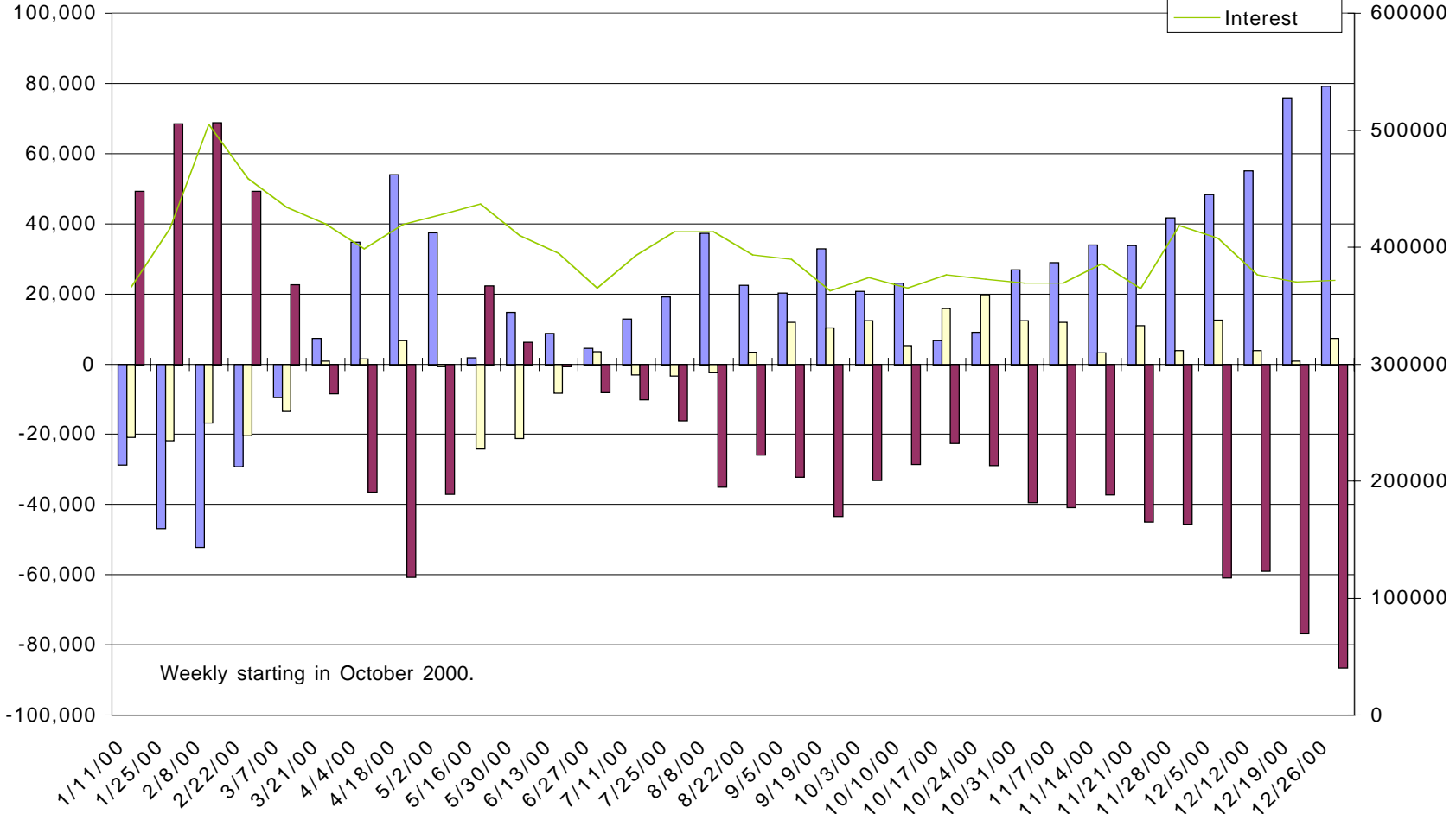


(FV, cbt) 5 Yr. Treasury Notes - Net Commitments of Traders

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	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open Interest
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	
11/28/00	63,520	21,890	74%	270,025	315,471	46%	72,985	69,169	51%	418,666
12/5/00	69,120	20,829	77%	252,429	313,213	45%	77,803	65,310	54%	407,572
12/12/00	74,487	19,424	79%	228,364	287,272	44%	68,077	64,232	51%	376,572
12/19/00	84,124	8,312	91%	222,453	299,083	43%	63,199	62,381	50%	370,051
12/26/00	87,199	7,953	92%	218,408	304,924	42%	64,735	57,465	53%	371,667