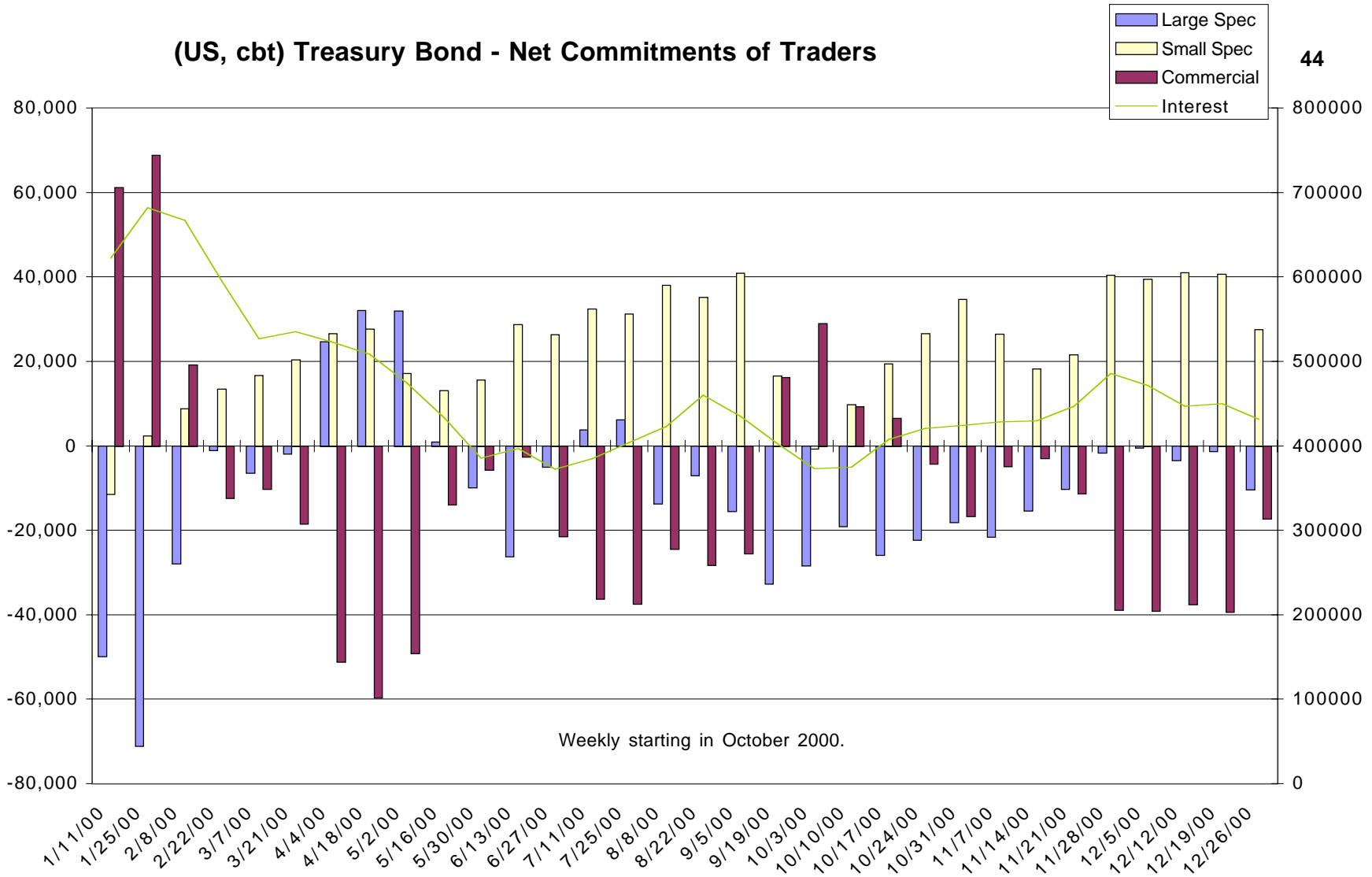


(US, cbt) Treasury Bond - Net Commitments of Traders



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-- Large Speculators --

---- Commercial ----

-- Small Speculators --

Open

	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/28/00	59,019	60,575	49%	278,574	317,399	47%	128,288	87,907	59%	485,700
12/5/00	61,494	61,923	50%	280,592	319,637	47%	124,453	84,979	59%	471,210
12/12/00	57,096	60,538	49%	273,779	311,342	47%	114,020	73,015	61%	446,782
12/19/00	62,480	63,775	49%	267,954	307,309	47%	117,596	76,946	60%	449,572
12/26/00	55,722	66,004	46%	270,322	287,534	48%	103,551	76,057	58%	431,188