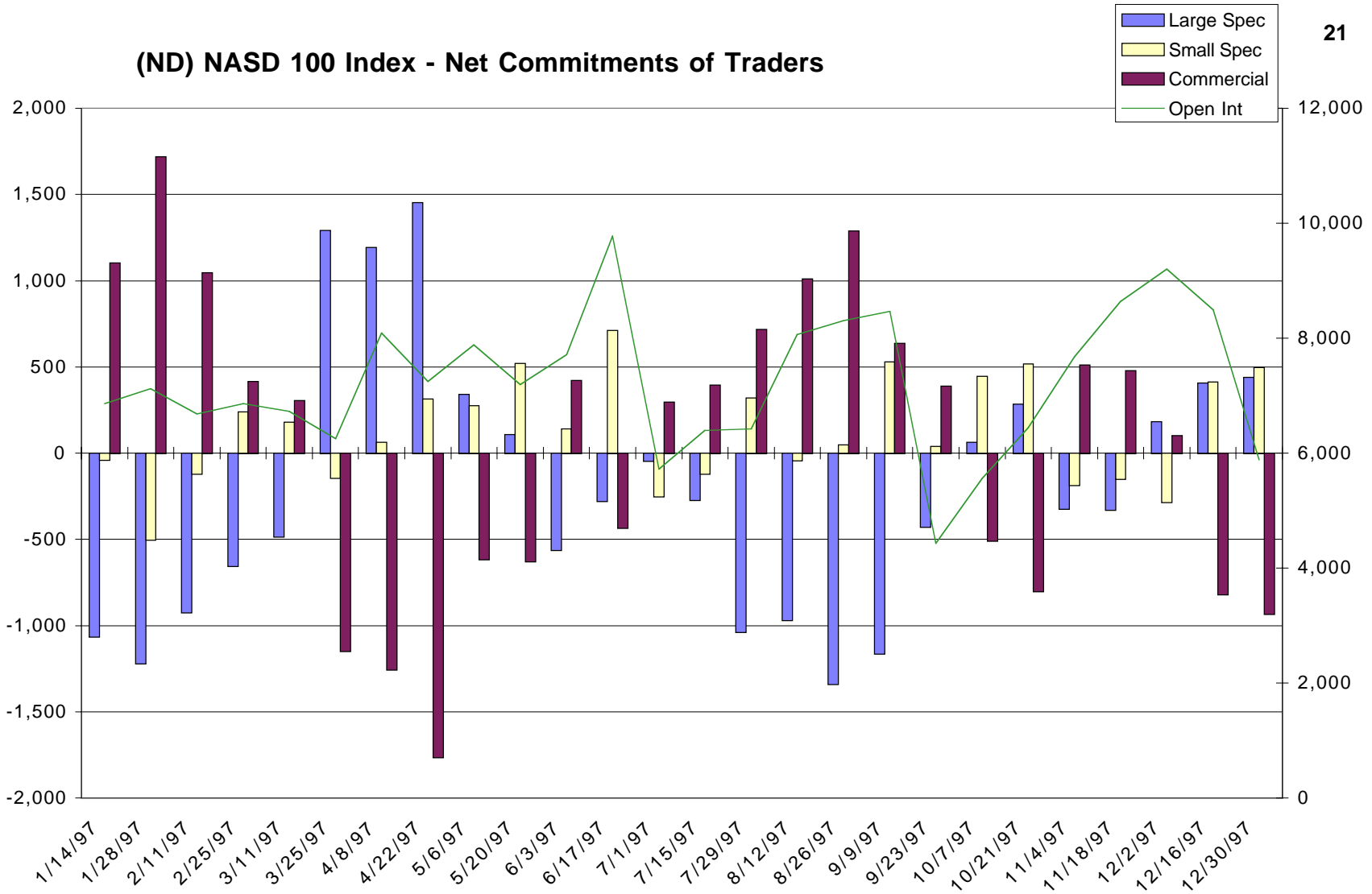


(ND) NASD 100 Index - Net Commitments of Traders



21

-- Large Speculators --

---- Commercial ----

-- Small Speculators --

Open

| | Long | Short | Bullish | Long | Short | Bullish | Long | Short | Bullish | Open Interest |
|----------|-------|-------|---------|-------|-------|---------|-------|-------|---------|---------------|
| 11/4/97 | 1,026 | 1,350 | 43% | 5,758 | 5,248 | 52% | 891 | 1,077 | 45% | 7,675 |
| 11/18/97 | 951 | 1,280 | 43% | 6,763 | 6,284 | 52% | 921 | 1,071 | 46% | 8,635 |
| 12/2/97 | 1,252 | 1,070 | 54% | 6,605 | 6,502 | 50% | 1,347 | 1,632 | 45% | 9,204 |
| 12/16/97 | 1,256 | 850 | 60% | 5,429 | 6,249 | 46% | 1,806 | 1,392 | 56% | 8,491 |
| 12/30/97 | 953 | 515 | 65% | 3,868 | 4,801 | 45% | 1,060 | 565 | 65% | 5,881 |