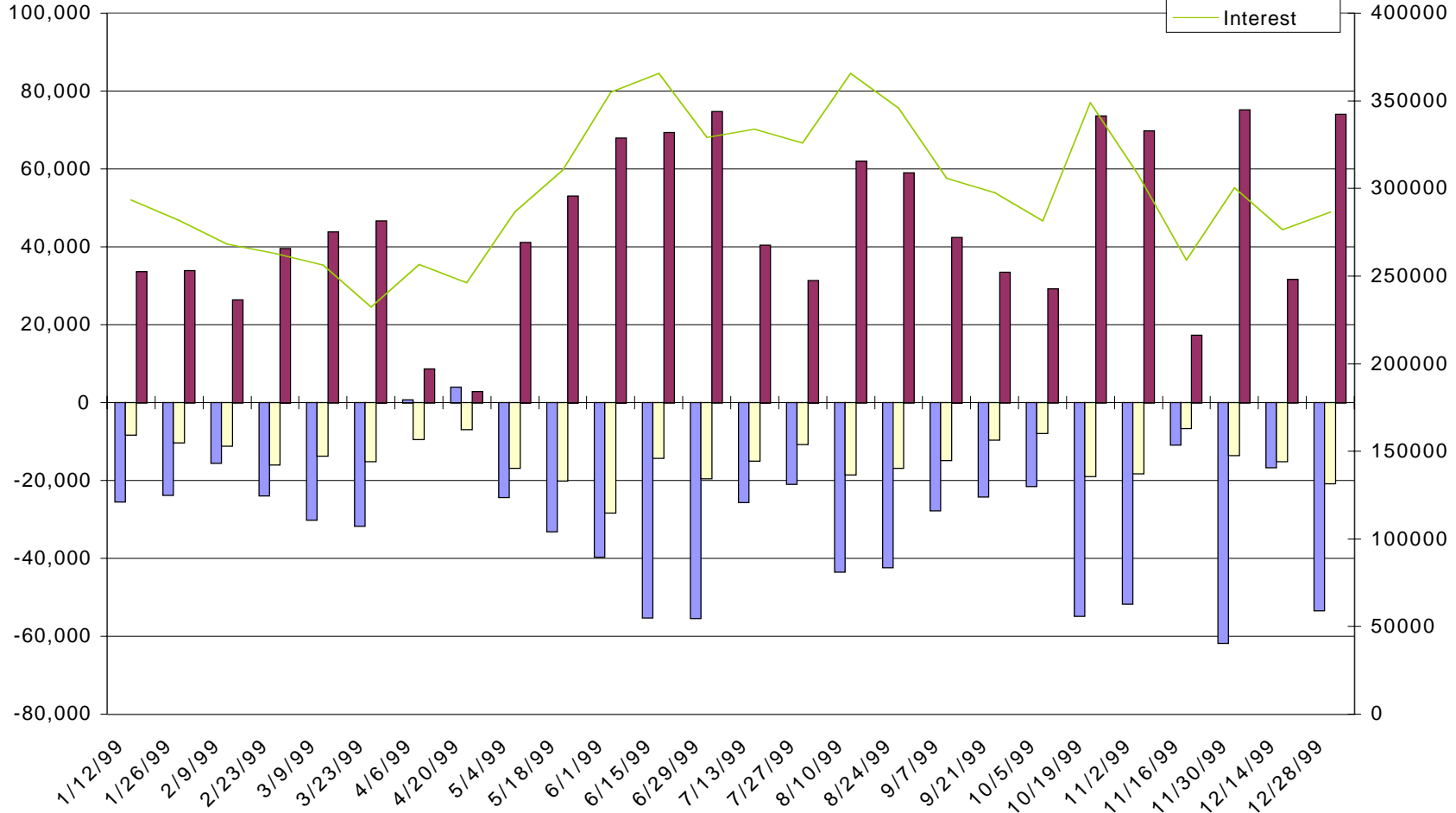


(FV, cbt) 5 Yr. Treasury Notes - Net Commitments of Traders

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	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open Interest
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	
11/2/99	19,657	71,324	22%	265,119	195,319	58%	21,450	39,583	35%	307,610
11/16/99	34,244	45,059	43%	198,787	181,461	52%	22,243	28,754	44%	258,952
11/30/99	19,222	80,892	19%	245,215	170,072	59%	31,714	45,187	41%	300,286
12/14/99	20,120	36,767	35%	237,634	205,979	54%	16,698	31,706	34%	276,396
12/28/99	24,570	77,925	24%	245,260	171,213	59%	16,278	36,970	31%	286,383