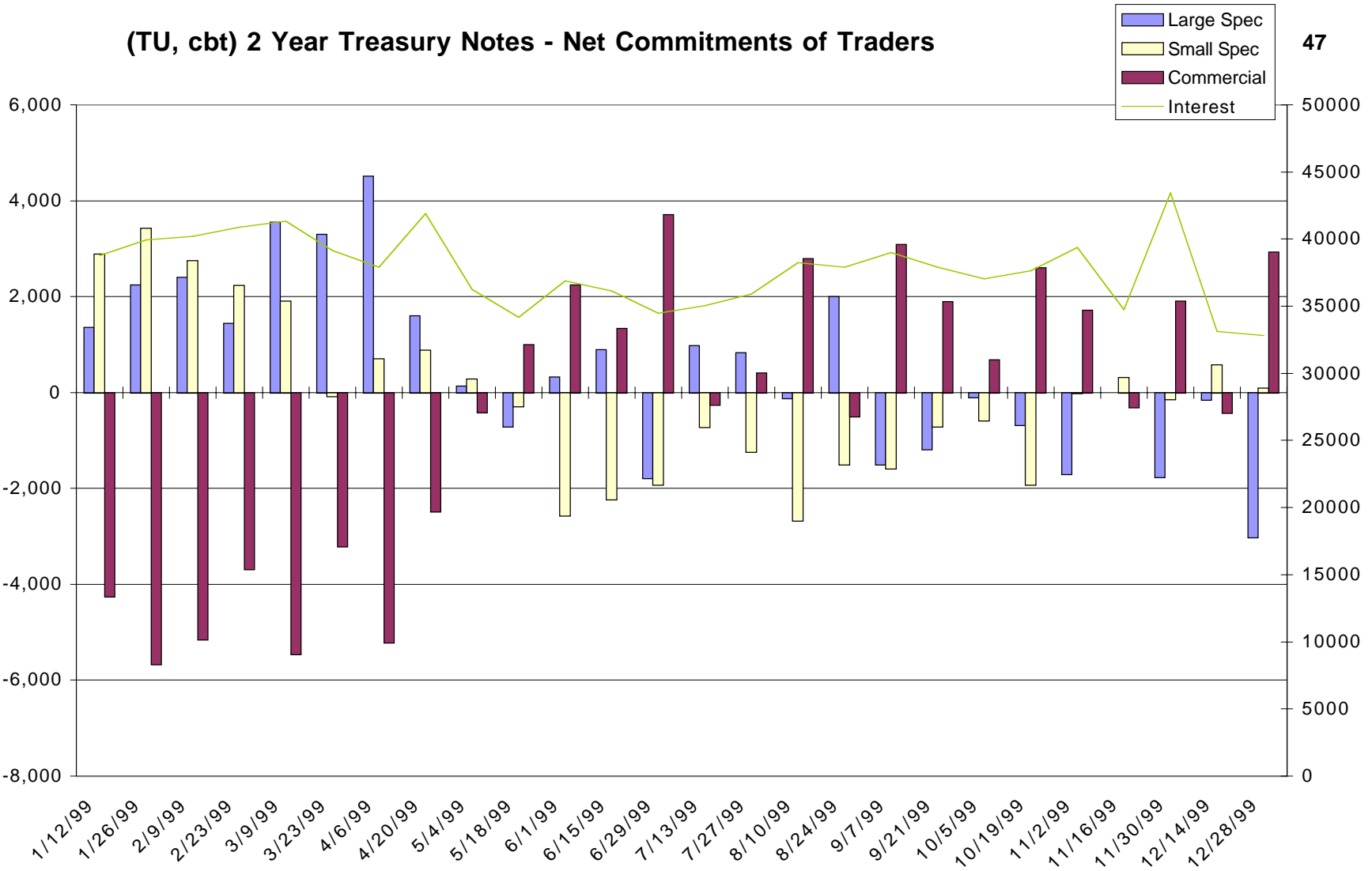


(TU, cbt) 2 Year Treasury Notes - Net Commitments of Traders



	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/2/99	2,323	4,025	37%	30,680	28,963	51%	6,021	6,036	50%	39,368
11/16/99	1,277	1,277	50%	27,143	27,457	50%	5,959	5,645	51%	34,723
11/30/99	1,372	3,136	30%	35,487	33,584	51%	5,695	5,834	49%	43,459
12/14/99	1,487	1,635	48%	25,434	25,859	50%	6,213	5,640	52%	33,134
12/28/99	2,535	5,559	31%	24,345	21,410	53%	5,327	5,238	50%	32,815