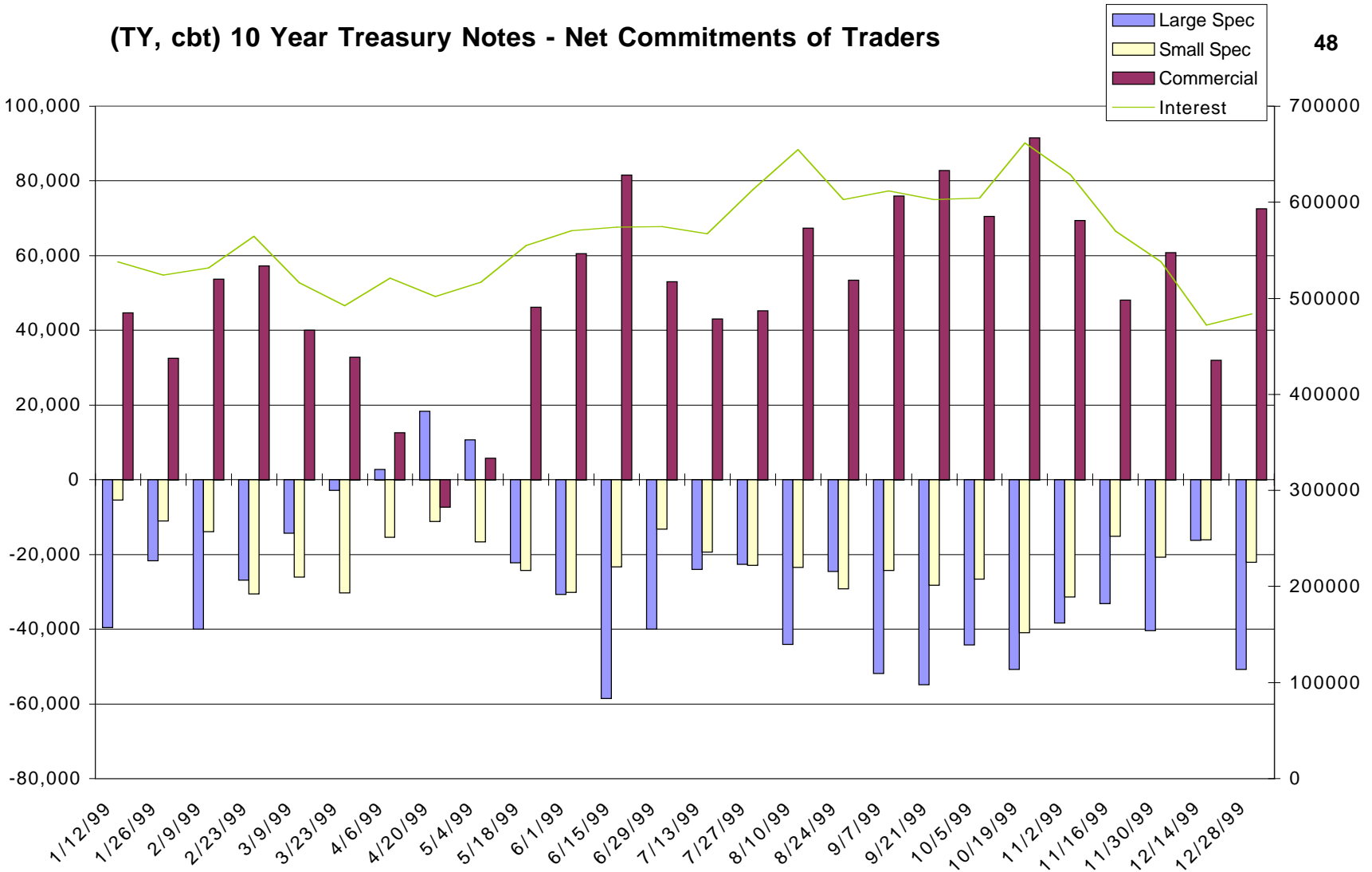


(TY, cbt) 10 Year Treasury Notes - Net Commitments of Traders



	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/2/99	42,429	80,614	34%	521,055	451,589	54%	56,866	88,147	39%	628,753
11/16/99	35,560	68,648	34%	459,431	411,367	53%	65,719	80,695	45%	570,068
11/30/99	29,509	69,768	30%	434,053	373,269	54%	69,369	89,894	44%	538,006
12/14/99	27,578	43,686	39%	389,696	357,681	52%	54,014	69,921	44%	471,908
12/28/99	47,844	98,430	33%	386,613	314,068	55%	46,406	68,365	40%	484,024