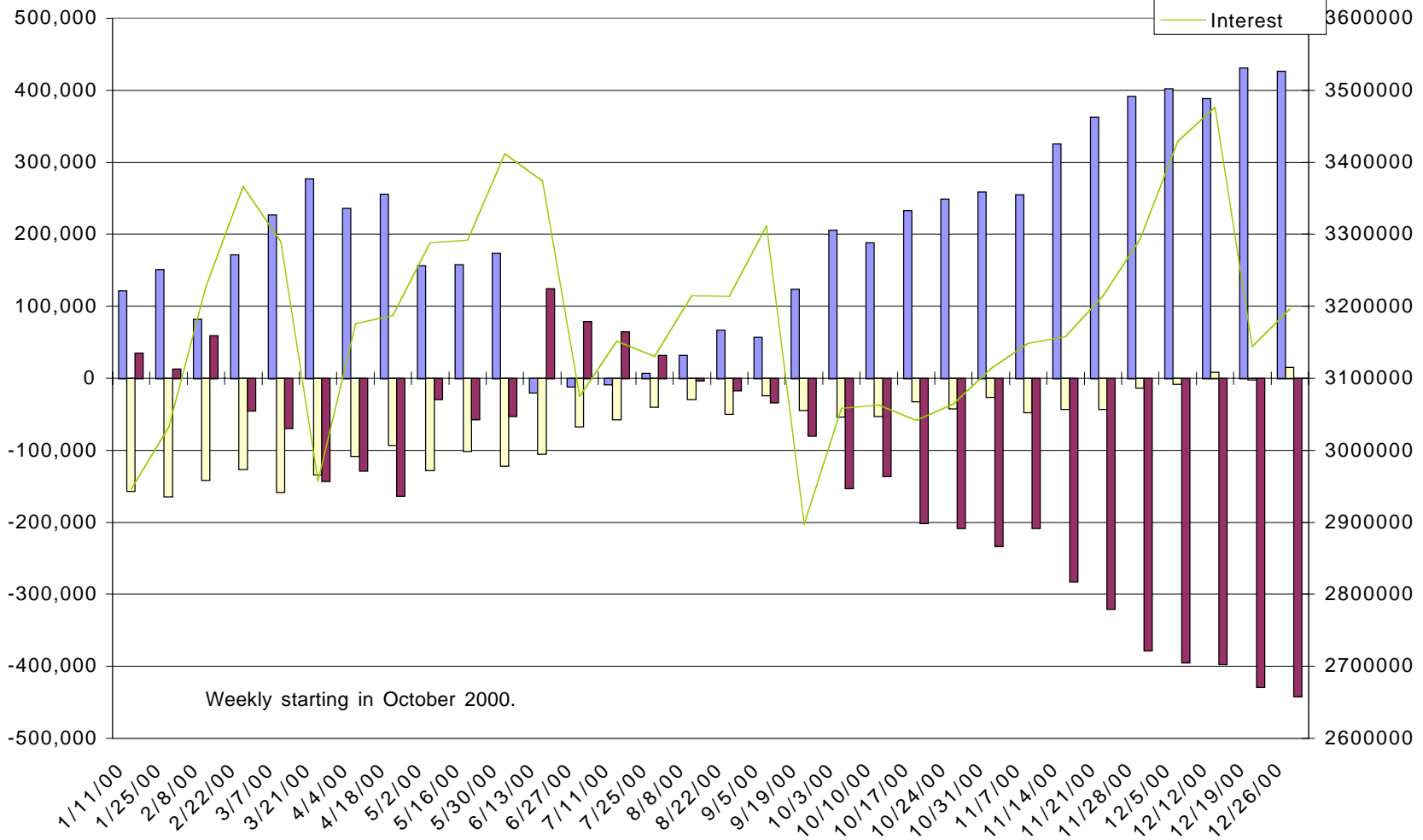


(ED, cme) Eurodollar - Net Commitments of Traders



	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/28/00	428,412	37,237	92%	2,209,863	2,588,004	46%	435,743	448,777	49%	3,293,133
12/5/00	445,602	43,738	91%	2,259,882	2,654,318	46%	468,538	475,966	50%	3,429,185
12/12/00	437,403	48,575	90%	2,296,422	2,693,387	46%	458,975	450,838	50%	3,476,440
12/19/00	458,803	27,898	94%	1,974,486	2,403,544	45%	418,221	420,068	50%	3,143,739
12/26/00	457,992	31,556	94%	2,048,360	2,489,657	45%	413,467	398,606	51%	3,196,340