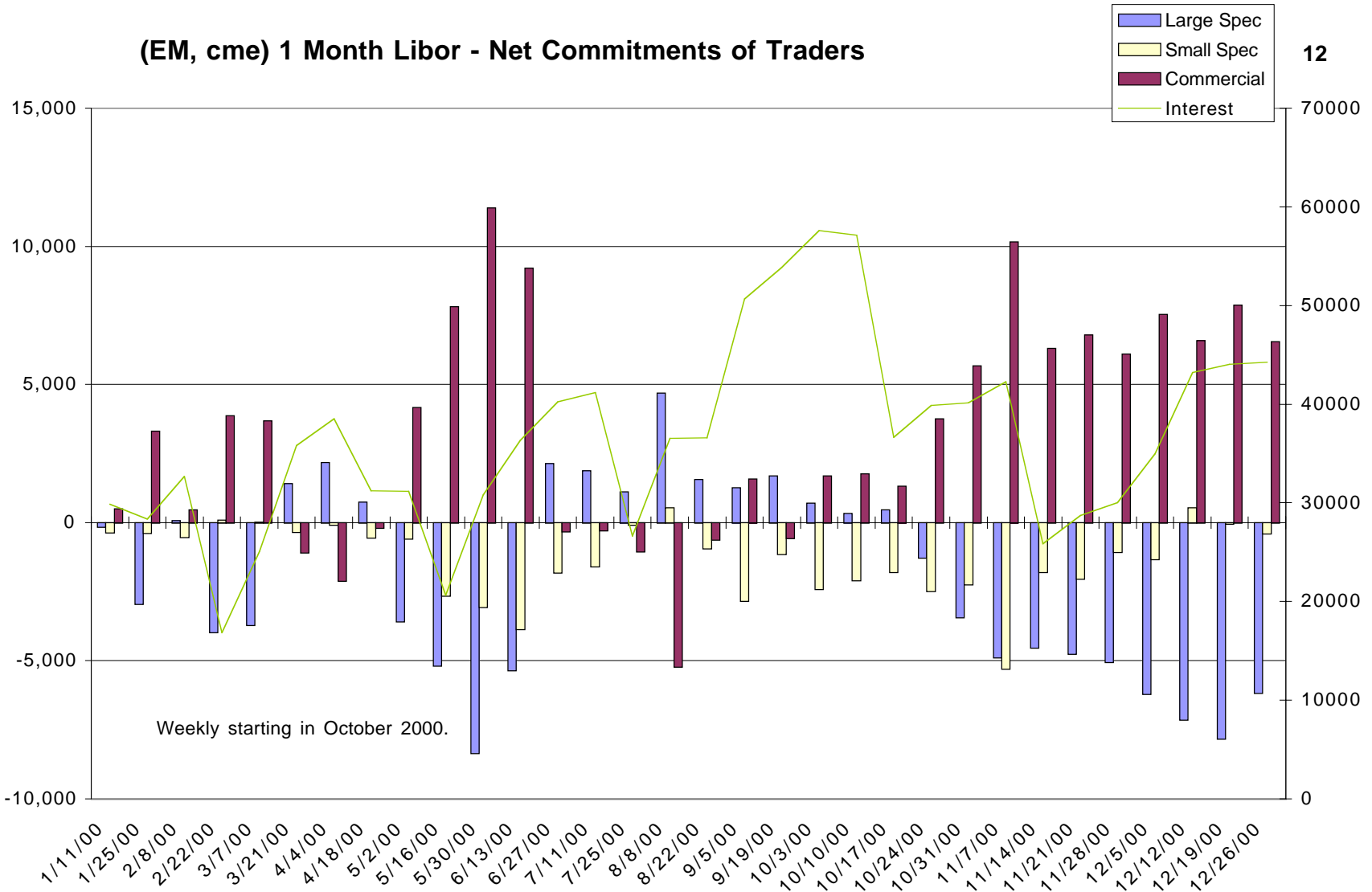


(EM, cme) 1 Month Libor - Net Commitments of Traders



	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/28/00	1,708	6,758	20%	22,978	16,867	58%	4,093	5,154	44%	30,041
12/5/00	1,979	8,186	19%	25,630	18,094	59%	5,873	7,202	45%	34,978
12/12/00	2,879	10,003	22%	30,399	23,819	56%	7,778	7,234	52%	43,204
12/19/00	4,976	12,793	28%	30,525	22,660	57%	6,168	6,216	50%	44,038
12/26/00	5,064	11,232	31%	30,802	24,247	56%	5,142	5,529	48%	44,276