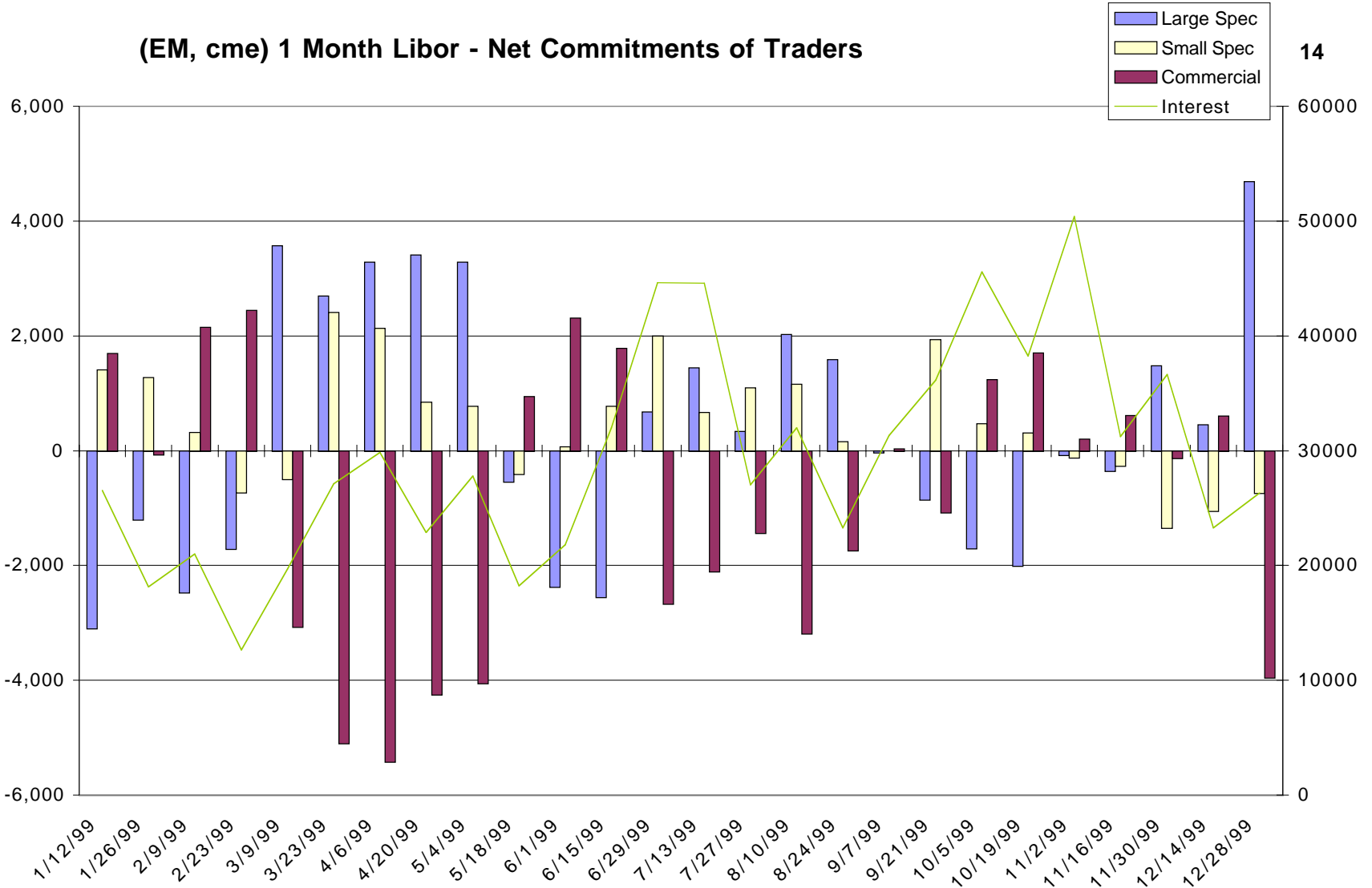


# (EM, cme) 1 Month Libor - Net Commitments of Traders



	-- Large Speculators --			---- Commercial ----			-- Small Speculators --			Open
	Long	Short	Bullish	Long	Short	Bullish	Long	Short	Bullish	Interest
11/2/99	4,144	4,221	50%	38,927	38,728	50%	6,004	6,126	49%	50,382
11/16/99	3,899	4,254	48%	24,055	23,440	51%	2,635	2,895	48%	31,235
11/30/99	4,313	2,833	60%	28,742	28,874	50%	2,534	3,882	39%	36,625
12/14/99	2,649	2,199	55%	17,871	17,271	51%	1,717	2,767	38%	23,263
12/28/99	5,756	1,066	84%	17,177	21,132	45%	2,010	2,745	42%	26,299