

## Rotate Me

### Eurodollars & Fed Funds

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"Hey! Where is everything?"  
I'm retooling all the emails to conform to CQG.  
I'll be making changes over the next few weeks.

#### Eurodollar Color Codes for Individual Year Strips:

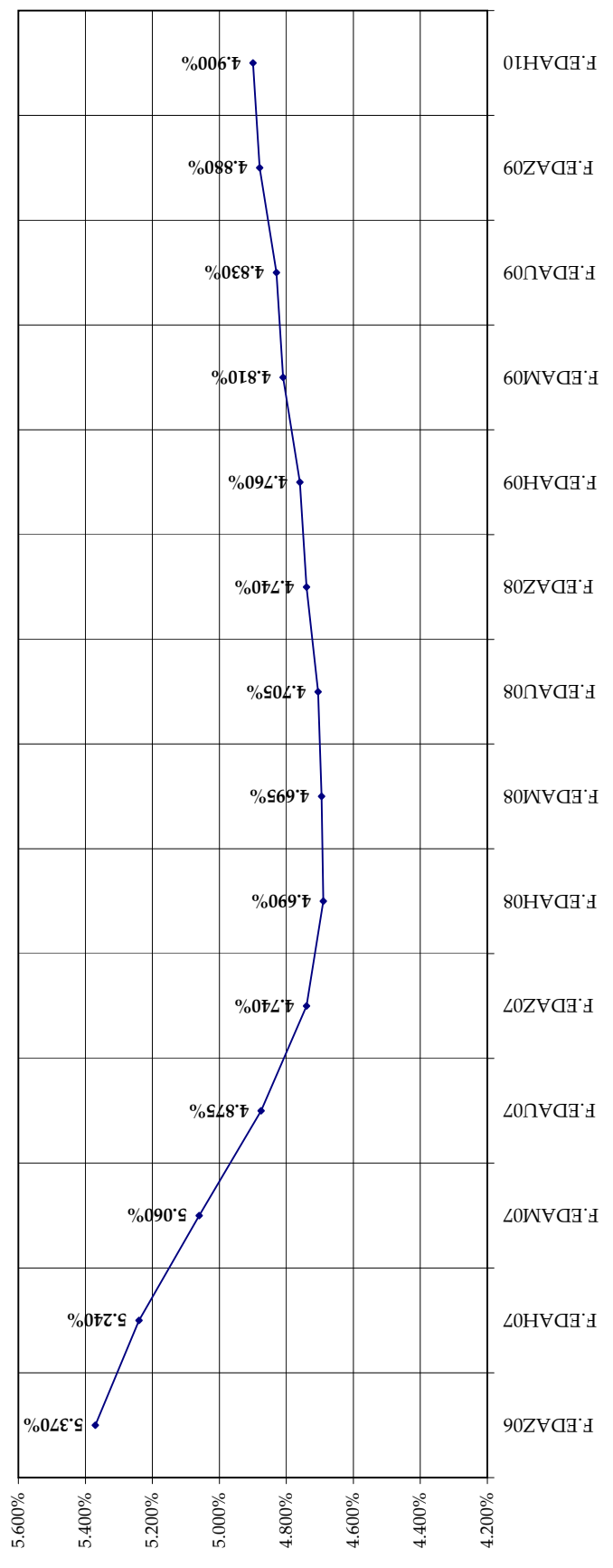
Color	Year	Contracts
White	One	1 - 4
Red	Two	5 - 8
Green	Three	9 - 12
Blue	Four	13 - 16
Gold	Five	17 - 20
Purple	Six	21 - 24
Orange	Seven	25 - 28
Pink	Eight	29 - 32
Silver	Nine	33 - 36
Copper	Ten	37 - 40

Note: Serial Contracts are not included in color scheme.



Eurodollar - Charted Quarterly Curve

GE Curve (14 months out)



Fed Funds - Outright (Electronically Traded Contracts)

Fed Funds			
	Is	net	Implied
F.FFAX06	94.755	0.000	5.245% Nov
F.FFAZ06	94.760	10.000	5.240% Dec
F.FFAF07	94.750	5.000	5.250% Jan
F.FFAG07	94.760	0.000	5.240% Feb
F.FFAH07	94.780	5.000	5.220% Mar
F.FFAJ07	94.830	20.000	5.170% Apr
F.FFAK07	94.895	20.000	5.105% May

Note: Table linked to FF % chance

**Fed Funds % Chance of Tightening, Easing**

Rate projection for particular FOMC meeting

Actual FF Rate 5.25%	FOMC Meeting Date	Implied Rate	FF Rate Projected on X date	Month	Projected EOM Price*	Proj Yield End of Month Yield	Last trade	% Chance of Change
	30-Nov-06		5.00%	DEC, 2006	94.853	5.147	94.760	6%
<b>FOMC</b>	<b>12-Dec-06</b>	5.240%						
	31-Dec-06		5.00%	JAN, 2007	94.750	5.250	94.750	0%
<b>FOMC</b>	<b>31-Jan-07</b>	5.250%						
<b>FOMC</b>	<b>21-Mar-07</b>	5.220%	5.00%	MCH, 2007	94.929	5.071	94.78	30%
<b>FOMC</b>	<b>9-May-07</b>	5.105%	5.00%	MAY, 2007	94.925	5.075	94.895	66%

Percent Chance Column

\*EOM = End of Month  
Table is Day Count Equation

