

Rotate Me

Eurodollars & Fed Funds

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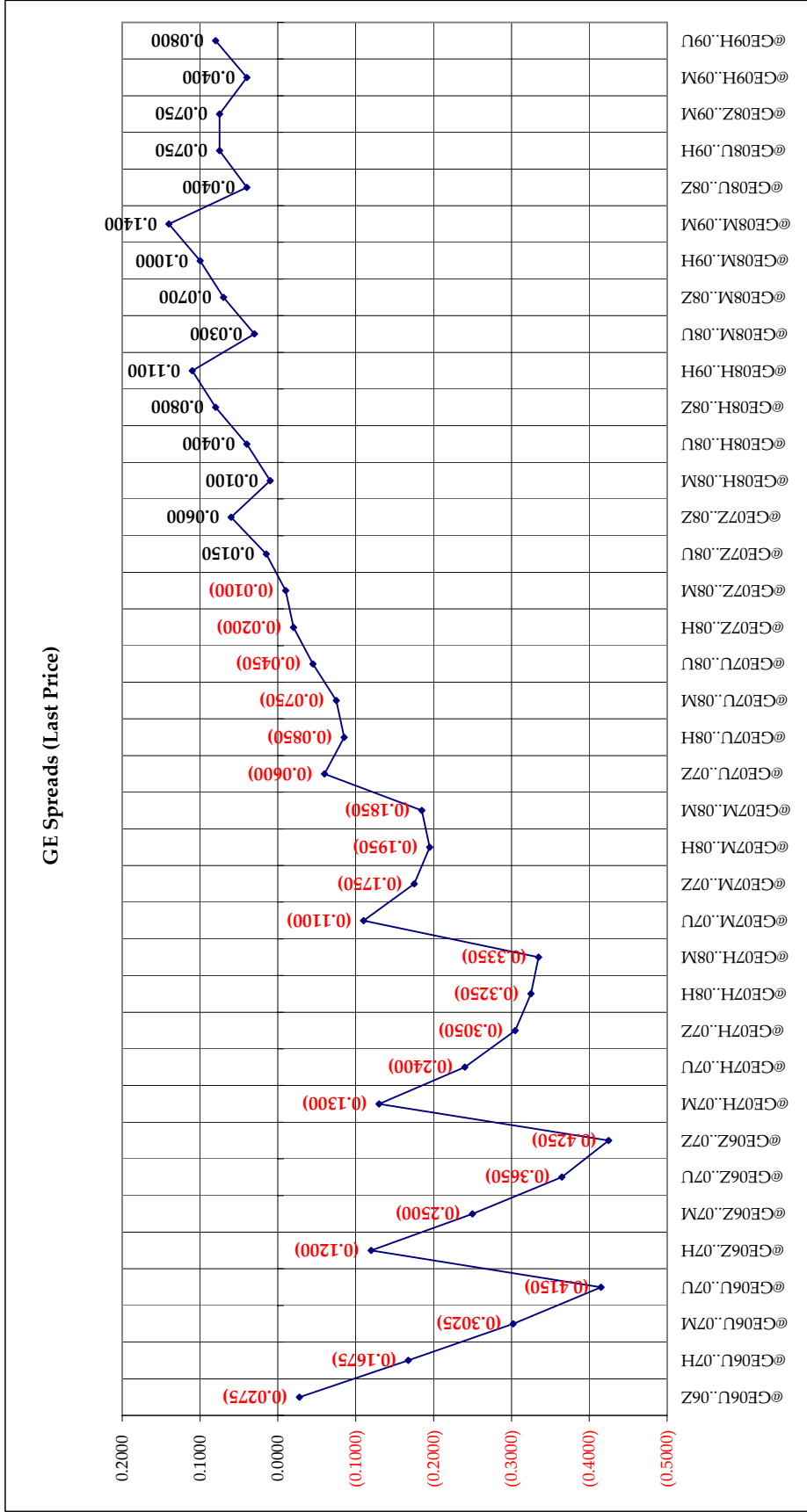
Eurodollar Color Codes for Individual Year Strips:

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.

	is	mid	high	low	open	volume	net	Mat.Date	Implied	
@GE06U	94.600	94.599	94.605	94.598	94.600	16,284	(0.003)	9/18/2006	5.400%	1st Year
@GE06Z	94.630	94.628	94.650	94.620	94.640	34,008	(0.010)	12/18/2006	5.370%	Whites
@GE07H	94.750	94.748	94.785	94.740	94.770	32,572	(0.025)	3/19/2007	5.250%	
@GE07M	94.880	94.878	94.915	94.870	94.910	28,885	(0.030)	6/18/2007	5.120%	
@GE07U	94.990	94.983	95.030	94.980	95.020	26,282	(0.035)	9/17/2007	5.010%	Reds
@GE07Z	95.055	95.058	95.090	95.045	95.080	20,648	(0.030)	12/17/2007	4.945%	
@GE08H	95.075	95.078	95.115	95.065	95.100	8,520	(0.030)	3/17/2008	4.925%	
@GE08M	95.065	95.068	95.100	95.060	95.095	6,280	(0.030)		4.935%	
@GE08U	95.040	95.043	95.070	95.030	95.060	432	(0.025)	9/15/2008	4.960%	
@GE08Z	95.005	95.000	95.030	95.000	95.020	838	(0.020)	12/15/2008	4.995%	
@GE09H	94.965	94.968	94.995	94.965	94.995	136	(0.025)	3/16/2009	5.035%	
@GE09M	94.930	94.930	94.935	94.930	94.935	410	(0.020)	6/15/2009	5.070%	
@GE09U	94.910	94.890	0.000	0.000	0.000	0	0.000	9/14/2009	5.090%	
@GE09Z	94.860	94.860	0.000	0.000	0.000	141	0.000	12/14/2009	5.140%	
@GE10H	94.830	94.815	0.000	0.000	0.000	0	0.000	3/15/2010	5.170%	
@GE10M	94.795		0.000	0.000	0.000	0	0.000	6/14/2010	5.205%	
@GE10U	94.760		0.000	0.000	0.000	0	0.000	9/13/2010	5.240%	
@GE10Z	94.720		0.000	0.000	0.000	141	0.000	12/13/2010	5.280%	
@GE11H	94.700		0.000	0.000	0.000	0	0.000	3/14/2011	5.300%	
@GE11M	94.675		0.000	0.000	0.000	0	0.000	6/13/2011	5.325%	
@GE11U	94.650		0.000	0.000	0.000	0	(0.030)	9/19/2011	5.350%	
@GE11Z	94.615		0.000	0.000	0.000	0	(0.030)	12/19/2011	5.385%	
@GE12H	94.600		0.000	0.000	0.000	0	(0.030)	3/19/2012	5.400%	
@GE12M	94.570		0.000	0.000	0.000	0	(0.035)	6/18/2012	5.430%	
@GE12U	94.545		0.000	0.000	0.000	0	(0.035)	9/17/2012	5.455%	
@GE12Z	94.510		0.000	0.000	0.000	0	(0.035)	12/17/2012	5.490%	
@GE13H	94.495		0.000	0.000	0.000	0	(0.040)	3/18/2013	5.505%	
@GE13M	94.470		0.000	0.000	0.000	0	(0.040)	6/17/2013	5.530%	
@GE13U	94.445		0.000	0.000	0.000	0	(0.040)	9/16/2013	5.555%	
@GE13Z	94.410		0.000	0.000	0.000	0	(0.040)	12/16/2013	5.590%	
@GE14H	94.395		0.000	0.000	0.000	0	(0.045)	3/17/2014	5.605%	
@GE14M	94.370		0.000	0.000	0.000	0	(0.045)	6/16/2014	5.630%	
@GE14U	94.345		0.000	0.000	0.000	0	(0.045)	9/15/2014	5.655%	
@GE14Z	94.315		0.000	0.000	0.000	0	(0.045)	12/15/2014	5.685%	
@GE15H	94.305		0.000	0.000	0.000	0	(0.045)	3/16/2015	5.695%	
@GE15M	94.285		0.000	0.000	0.000	0	(0.045)	6/15/2015	5.715%	
@GE15U	94.260		0.000	0.000	0.000	0	(0.045)	9/14/2015	5.740%	
@GE15Z	94.230		0.000	0.000	0.000	0	(0.045)	12/14/2015	5.770%	
@GE16H	94.225		0.000	0.000	0.000	0	(0.045)	3/14/2016	5.775%	
@GE16M	94.205		0.000	0.000	0.000	0	(0.045)	6/13/2016	5.795%	

	is	mid	high	low	open	volume	net	Mat.Date	Implied	
@GE16U	94.180		0.000	0.000	0.000	0	(0.045)	9/13/2016	5.820%	
@GE16Z	94.145		0.000	0.000	0.000	0	(0.045)	12/13/2016	5.855%	
@GE17H	94.120		0.000	0.000	0.000	0	(0.045)	3/13/2017	5.880%	
@GE17M	94.095		0.000	0.000	0.000	0	(0.045)	6/12/2017	5.905%	
@GE17U	94.070		0.000	0.000	0.000	0	(0.045)	9/11/2017	5.930%	
@GE17Z	94.045		0.000	0.000	0.000	0	(0.045)	12/11/2017	5.955%	
@GE18H	94.020		0.000	0.000	0.000	0	(0.045)	3/11/2018	5.980%	
@GE18M	94.000		0.000	0.000	0.000	0	(0.045)	6/10/2018	6.005%	
@GE18U	93.975		0.000	0.000	0.000	0	(0.045)	9/9/2018	6.030%	
@GE18Z	93.950		0.000	0.000	0.000	0	(0.045)	12/9/2018	6.055%	
@GE19H	93.925		0.000	0.000	0.000	0	(0.045)	3/9/2019	6.080%	
@GE19M	93.900		0.000	0.000	0.000	0	(0.045)	6/8/2019	6.105%	
@GE19U	93.875		0.000	0.000	0.000	0	(0.045)	9/7/2019	6.130%	
@GE19Z	93.850		0.000	0.000	0.000	0	(0.045)	12/7/2019	6.155%	
@GE20H	93.825		0.000	0.000	0.000	0	(0.045)	3/7/2020	6.180%	
@GE20M	93.800		0.000	0.000	0.000	0	(0.045)	6/6/2020	6.205%	
@GE20U	93.775		0.000	0.000	0.000	0	(0.045)	9/5/2020	6.230%	
@GE20Z	93.750		0.000	0.000	0.000	0	(0.045)	12/5/2020	6.255%	
@GE21H	93.725		0.000	0.000	0.000	0	(0.045)	3/5/2021	6.280%	
@GE21M	93.700		0.000	0.000	0.000	0	(0.045)	6/4/2021	6.305%	
@GE21U	93.675		0.000	0.000	0.000	0	(0.045)	9/3/2021	6.330%	
@GE21Z	93.650		0.000	0.000	0.000	0	(0.045)	12/3/2021	6.355%	
@GE22H	93.625		0.000	0.000	0.000	0	(0.045)	3/3/2022	6.380%	
@GE22M	93.600		0.000	0.000	0.000	0	(0.045)	6/2/2022	6.405%	
@GE22U	93.575		0.000	0.000	0.000	0	(0.045)	9/1/2022	6.430%	
@GE22Z	93.550		0.000	0.000	0.000	0	(0.045)	12/1/2022	6.455%	
@GE23H	93.525		0.000	0.000	0.000	0	(0.045)	3/1/2023	6.480%	
@GE23M	93.500		0.000	0.000	0.000	0	(0.045)	6/1/2023	6.505%	
@GE23U	93.475		0.000	0.000	0.000	0	(0.045)	9/1/2023	6.530%	
@GE23Z	93.450		0.000	0.000	0.000	0	(0.045)	12/1/2023	6.555%	
@GE24H	93.425		0.000	0.000	0.000	0	(0.045)	3/1/2024	6.580%	
@GE24M	93.400		0.000	0.000	0.000	0	(0.045)	6/1/2024	6.605%	
@GE24U	93.375		0.000	0.000	0.000	0	(0.045)	9/1/2024	6.630%	
@GE24Z	93.350		0.000	0.000	0.000	0	(0.045)	12/1/2024	6.655%	
@GE25H	93.325		0.000	0.000	0.000	0	(0.045)	3/1/2025	6.680%	
@GE25M	93.300		0.000	0.000	0.000	0	(0.045)	6/1/2025	6.705%	
@GE25U	93.275		0.000	0.000	0.000	0	(0.045)	9/1/2025	6.730%	
@GE25Z	93.250		0.000	0.000	0.000	0	(0.045)	12/1/2025	6.755%	
@GE26H	93.225		0.000	0.000	0.000	0	(0.045)	3/1/2026	6.780%	
@GE26M	93.200		0.000	0.000	0.000	0	(0.045)	6/1/2026	6.805%	
@GE26U	93.175		0.000	0.000	0.000	0	(0.045)	9/1/2026	6.830%	
@GE26Z	93.150		0.000	0.000	0.000	0	(0.045)	12/1/2026	6.855%	
@GE27H	93.125		0.000	0.000	0.000	0	(0.045)	3/1/2027	6.880%	
@GE27M	93.100		0.000	0.000	0.000	0	(0.045)	6/1/2027	6.905%	
@GE27U	93.075		0.000	0.000	0.000	0	(0.045)	9/1/2027	6.930%	
@GE27Z	93.050		0.000	0.000	0.000	0	(0.045)	12/1/2027	6.955%	
@GE28H	93.025		0.000	0.000	0.000	0	(0.045)	3/1/2028	6.980%	
@GE28M	93.000		0.000	0.000	0.000	0	(0.045)	6/1/2028	7.005%	
@GE28U	92.975		0.000	0.000	0.000	0	(0.045)	9/1/2028	7.030%	
@GE28Z	92.950		0.000	0.000	0.000	0	(0.045)	12/1/2028	7.055%	
@GE29H	92.925		0.000	0.000	0.000	0	(0.045)	3/1/2029	7.080%	
@GE29M	92.900		0.000	0.000	0.000	0	(0.045)	6/1/2029	7.105%	
@GE29U	92.875		0.000	0.000	0.000	0	(0.045)	9/1/2029	7.130%	
@GE29Z	92.850		0.000	0.000	0.000	0	(0.045)	12/1/2029	7.155%	
@GE30H	92.825		0.000	0.000	0.000	0	(0.045)	3/1/2030	7.180%	
@GE30M	92.800		0.000	0.000	0.000	0	(0.045)	6/1/2030	7.205%	
@GE30U	92.775		0.000	0.000	0.000	0	(0.045)	9/1/2030	7.230%	
@GE30Z	92.750		0.000	0.000	0.000	0	(0.045)	12/1/2030	7.255%	
@GE31H	92.725		0.000	0.000	0.000	0	(0.045)	3/1/2031	7.280%	
@GE31M	92.700		0.000	0.000	0.000	0	(0.045)	6/1/2031	7.305%	
@GE31U	92.675		0.000	0.000	0.000	0	(0.045)	9/1/2031	7.330%	
@GE31Z	92.650		0.000	0.000	0.000	0	(0.045)	12/1/2031	7.355%	
@GE32H	92.625		0.000	0.000	0.000	0	(0.045)	3/1/2032	7.380%	
@GE32M	92.600		0.000	0.000	0.000	0	(0.045)	6/1/2032	7.405%	
@GE32U	92.575		0.000	0.000	0.000	0	(0.045)	9/1/2032	7.430%	
@GE32Z	92.550		0.000	0.000	0.000	0	(0.045)	12/1/2032	7.455%	
@GE33H	92.525		0.000	0.000	0.000	0	(0.045)	3/1/2033	7.480%	
@GE33M	92.500		0.000	0.000	0.000	0	(0.045)	6/1/2033	7.505%	
@GE33U	92.475		0.000	0.000	0.000	0	(0.045)	9/1/2033	7.530%	
@GE33Z	92.450		0.000	0.000	0.000	0	(0.045)	12/1/2033	7.555%	
@GE34H	92.425		0.000	0.000	0.000	0	(0.045)	3/1/2034	7.580%	
@GE34M	92.400		0.000	0.000	0.000	0	(0.045)	6/1/2034	7.605%	
@GE34U	92.375		0.000	0.000	0.000	0	(0.045)	9/1/2034	7.630%	
@GE34Z	92.350		0.000	0.000	0.000	0	(0.045)	12/1/2034	7.655%	
@GE35H</										



U|Sep
Z|Dec

H|March
M|June

Fed Funds

										Blank	
	Is	mid	high	low	open	volume	net			Implied	
@ZQ06Q	94.755		0.000	0.000	0.000	0	0.000			@ZQ06Q	
@ZQ06U	94.745	94.745	94.745	94.745	94.745	35	0.005			@ZQ06U	
@ZQ06V	94.735	94.738	94.740	94.735	94.740	799	0.000			@ZQ06V	
@ZQ06X	94.710	94.713	94.715	94.710	94.715	1088	(0.010)			@ZQ06X	
@ZQ06Z	94.715	94.718	94.725	94.710	94.725	1426	(0.010)			@ZQ06Z	
@ZQ07F	94.715	94.718	94.730	94.710	94.725	708	(0.015)			@ZQ07F	
@ZQ07G	94.790	94.788	94.800	94.785	94.795	500	(0.010)			@ZQ07G	
@ZQ07H	94.820		0.000	0.000	0.000	0	(0.010)			@ZQ07H	
@ZQ07J	94.880		0.000	0.000	0.000	0	(0.010)			@ZQ07J	
@ZQ07K	94.880		0.000	0.000	0.000	0	(0.010)			@ZQ07K	
@ZQ07M	94.880		0.000	0.000	0.000	0	(0.010)			@ZQ07M	
@ZQ07N	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07N	
@ZQ07Q	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07Q	
@ZQ07U	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07U	
@ZQ07V	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07V	
@ZQ07X	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07X	
@ZQ07Z	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ07Z	
@ZQ08F	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08F	
@ZQ08G	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08G	
@ZQ08H	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08H	
@ZQ08J	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08J	
@ZQ08K	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08K	
@ZQ08M	95.020		0.000	0.000	0.000	0	(0.010)			@ZQ08M	

Fed Funds Spread Matrix based on Last Price

	@ZQ06Q	@ZQ06U	@ZQ06V	@ZQ06X	@ZQ06Z	@ZQ07F	@ZQ07G	@ZQ07H
@ZQ06Q	0.000	0.010	0.020	0.045	0.040	0.040	(0.035)	(0.065)
@ZQ06U	(0.010)	0.000	0.010	0.035	0.030	0.030	(0.045)	(0.075)
@ZQ06V	(0.020)	(0.010)	0.000	0.025	0.020	0.020	(0.055)	(0.085)
@ZQ06X	(0.045)	(0.035)	(0.025)	0.000	(0.005)	(0.005)	(0.080)	(0.110)
@ZQ06Z	(0.040)	(0.030)	(0.020)	0.005	0.000	0.000	(0.075)	(0.105)
@ZQ07F	(0.040)	(0.030)	(0.020)	0.005	0.000	0.000	(0.075)	(0.105)
@ZQ07G	0.035	0.045	0.055	0.080	0.075	0.075	0.000	(0.030)
@ZQ07H	0.065	0.075	0.085	0.110	0.105	0.105	0.030	0.000

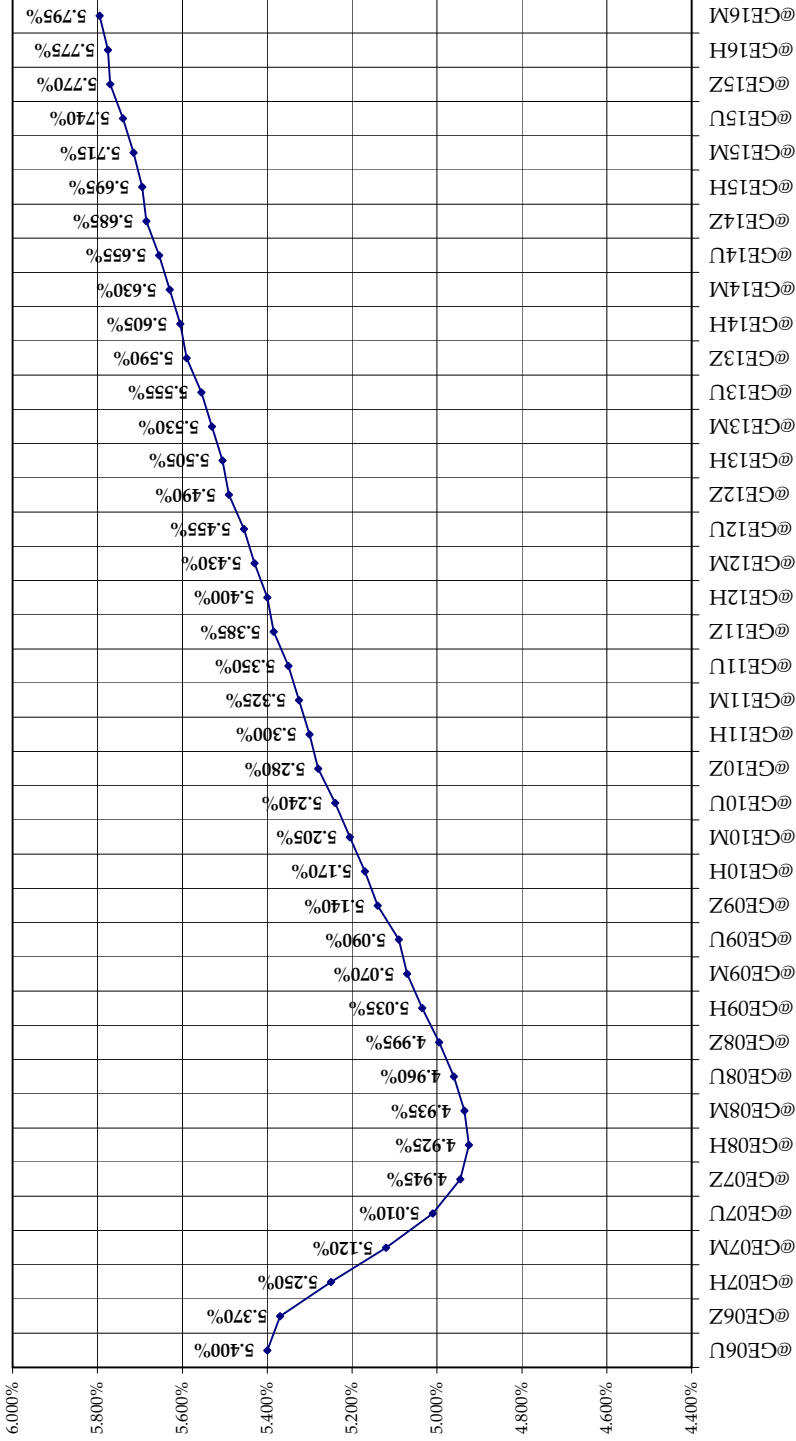
Commodity	Non Reportable (Small Spec & Small Comm'l)			Reportable Non Comm'l (Large Spec)			Reportable (Hedgers)			Open	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Interest	Sub
Copper	10089	10634	-545	8156	19644	-11488	45327	33294	12033	70522	HG
Gold	53728	20207	33521	120628	36569	84059	104825	222404	-117579	390836	GC
Platinum	2138	964	1174	5368	525	4843	1662	7679	-6017	9685	PL
Silver	34783	13262	21521	33871	9031	24840	30229	76590	-46361	144938	SI
Metal Subtotal	100738	45067	55671	168003	85789	102284	182043	339967	-157924	615961	Sub
Eurodollars	1261775	1574633	-312858	734603	734441	162		9861102	162637	19635611	ED
5Yr TreasNotes	276500	296089	-19589	245595	236180	9415	933424	923250	10174	1612609	FY
10Yr TreasNotes	392063	419009	-27856	676989	248131	428858	1403546	1804549	-401003	2871244	TY
TreasurBonds	182564	217706	-35142	127336	168004	-40668	547017	471206	7681	1031591	US
5Yr/10Yr Subtotal	85117	933704	-82587	1049920	652315	397605	2883987	3199005	-315018	5515444	Sub
Crude Oil	69784	81174	-11390	185582	104247	81335	984541	1054487	-69946	1808704	CL
Heating Oil	31542	30023	1519	20189	14359	5830	124993	132341	-7348	213595	HO
Unleaded Gas	11572	8329	3243	7156	5557	1599	42109	46950	-4841	67908	HU
Natural Gas	72948	34836	38112	120636	73162	47474	604711	690296	-85585	1377094	NG
Energy Subtotal	185846	154362	31484	333563	197325	136238	1756354	1924074	-167720	3467301	Sub
DJ Industrials	27387	8046	19341	12670	4418	8252	20998	48591	-27593	61818	DJ
DJ Industrials \$5	9310	54373	-45063	25481	26932	-451	70789	25276	45513	109873	D5
SP 500	147348	169137	-21789	87406	49929	37477	448219	463906	-15687	733487	SP
E-Mini SP 500	440238	146155	294083	247997	393704	-145702	871015	1019391	-148376	1655101	ES
S&P Sub (E/F5)	235395	198368	37027	137005	128669	8335	622422	687784	-45363	1064507	Sub
MASDAQ 100	9105	13513	-4408	8208	-6196	13951	39501	10604	57084	ND	MD
E-Mini ND 100	53884	23731	30153	70195	150842	-80647	275633	225140	50493	405196	ND
ND Sub (E/F5)	19881	18259	1622	22247	44572	-22326	94627	73925	20702	138123	Sub
Stock Indx Sub	284634	235579	49054	177268	183062	-5797	782287	795549	-43263	1286669	Sub
Br Pound	33947	18383	15564	66580	10177	56403	32474	104442	-71868	133812	BP
Canadian \$	37074	21563	15511	45881	17102	28779	25942	70233	-44291	114350	CD
Australian \$	24835	7618	17217	34368	1142	33246	4827	55290	-50463	64195	AD
Euro FX	62262	37953	24309	89841	8964	80877	30808	135994	-105186	197787	EU
Japanese Yen	40882	39729	953	27147	122092	-94945	216451	122459	93992	295624	JY
Swiss Franc	11981	14307	-3226	12620	25285	-12665	44256	29265	14991	69500	SF
Mexican Peso	4630	3275	1355	32841	10037	22804	46418	70577	-24159	84340	MX
FX Subtotal	215411	142828	72583	309298	194799	114499	401176	588260	-187084	959608	Sub
US Dollar Index	1038	3674	-2636	9067	11181	-2124	8032	3273	4759	20738	DX
Corn	191940	312034	-120094	274049	158753	115296	707346	702548	4798	1625725	C
Oats	2863	1857	1006	4916	395	4521	2908	8435	-5527	11664	O
Soybeans	61047	92447	-31400	55039	100286	-45247	212855	136208	76647	433571	S
Soybean Meal	31168	23438	7730	28770	72323	-43553	144066	108243	35823	257179	SM
Soybean Oil	25102	21827	3775	53704	31684	22040	148343	174157	-25814	285727	SO
Wheat	34133	68264	-34131	65881	78529	-12648	268740	221961	46779	495137	W
Kansas Wheat	32888	34560	-1672	50639	9706	40933	55695	94945	-39260	174937	KV
Grain Subtotal	379141	553927	-174786	532998	451656	81342	1539943	1446437	93446	3283940	Sub
Cocoa	12050	7409	4641	31607	21810	9797	85001	99439	-14438	139048	CO
Coffee	10926	6995	3931	27550	23087	4463	57842	66235	-8393	130003	KC
Orange Juice	7265	3417	3848	12893	1092	11801	20191	35842	-15651	55120	OJ
Sugar #11	73857	76524	-2967	101281	38428	62853	349866	409752	-59886	693224	SB
Cotton	20397	14110	6287	32536	37870	-5334	122806	123760	-954	229349	CT
Lumber	2093	2492	-399	2705	2285	420	903	925	-22	6683	LB
Live Cattle	24757	60099	-35342	56466	15864	40602	99507	104768	-5261	236628	LC
Feeders	6464	15159	-8695	12210	2642	9568	10108	10982	-874	37894	FC
Lean Hogs	20441	40104	-19663	39618	16401	23217	76953	80508	-3555	183014	LH
Pork Bellies		no report									PB
Meat Subtotal	51662	115362	-63700	108294	34907	73387	186568	196258	-9690	457536	Sub

	2/19/2006	0	0	0	0	0
	2/26/2006	0	0	0	0	0
	1/2/2007	0	0	0	0	0
	1/9/2007	0	0	0	0	0
	1/16/2007	0	0	0	0	0
	2/3/2007	0	0	0	0	0
	3/0/2007	0	0	0	0	0

Eurodollar - Charted Quarterly Curve

9/6/2006 5:40

GE Curve



U|Sep
Z|Dec

H|March
M|June

Blank

**US DOLLAR
GARBAN EURO DEPOSITS**

	Is	mid
@?GEDON	5.250	
@?GEDTN	5.250	
@?GEDSN	5.250	
@?GED1W	5.260	
@?GED2W	5.270	
@?GED3W	5.270	
@?GED1M	5.280	
@?GED2M	5.310	
@?GED3M	5.340	
@?GED4M	5.350	
@?GED5M	5.360	
@?GED6M	5.360	
@?GED7M	5.360	
@?GED8M	5.360	
@?GED9M	5.350	
@?GED10M	5.340	
@?GED11M	5.330	
@?GED1Y	5.330	

GARBAN LIBOR

	Is
@?GLUS1M	5.330
@?GLUS2M	5.360
@?GLUS3M	5.390
@?GLUS4M	5.400
@?GLUS5M	5.410
@?GLUS6M	5.410
@?GLUS7M	5.410
@?GLUS8M	5.410
@?GLUS9M	5.400
@?GLUS10M	5.390
@?GLUS11M	5.380
@?GLUS1Y	5.380

Fed Funds % Chance of tightening

as of 9/6/2006 5:40

Actual FF Rate	FOMC Meeting Date	Implied Rate	FF Rate Projected on X date	Days Calc	Days as %	Month	Projected EOM Price*	Projected EOM Yield	Last trade	Mispriced bps	% Chance of Change
5.25%											
	31-Aug-06		5.50%	20.00	110.00%						
FOMC	20-Sep-06	5.255%		10.00	52.55%	SEP, 2006	94.582	5.418	94.745	0.163	6%
	30-Sep-06			30.00	162.55%						
	30-Sep-06		5.50%	24.00	132.00%						
FOMC	24-Oct-06	5.265%		7.00	36.86%	OCT, 2006	94.553	5.447	94.735	0.182	22%
	31-Oct-06			31.00	168.86%						
	30-Nov-06		5.50%	12.00	66.00%						
FOMC	12-Dec-06	5.285%		19.00	100.42%	DEC, 2006	94.632	5.368	94.715	0.083	21%
	31-Dec-06			31.00	166.42%						

Percent
Chance Column

*EOM = End of Month