

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.

Eurodollars - All Electronic Outright Contracts

(Excluding Serial)

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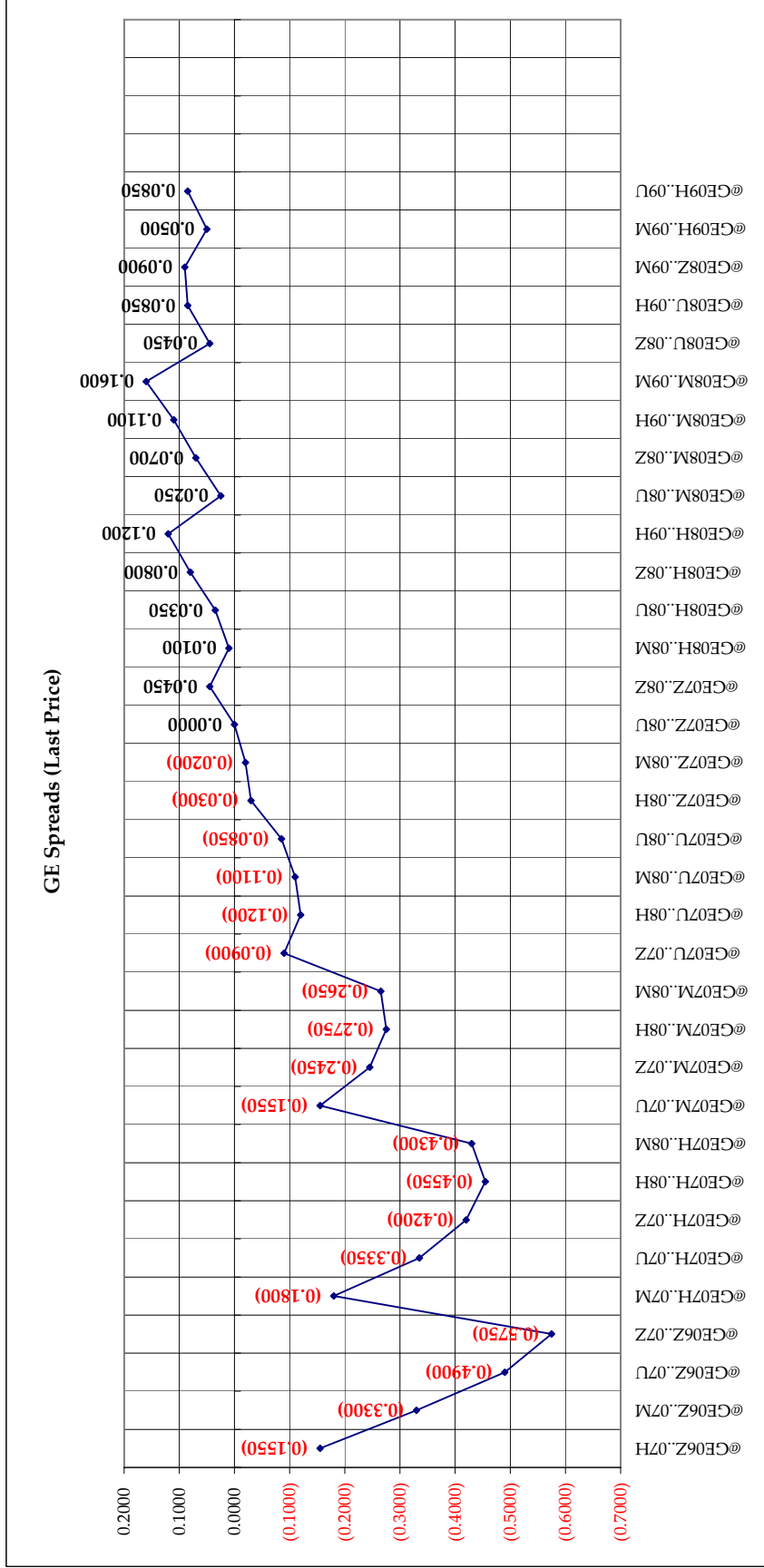
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	is	mid	high	low	open	volume	net	Mat.Date	Implied	
@GE06Z	94.695	94.698	94.700	94.675	94.680	64,333	0.025	12/18/2006	5.305%	Whites
@GE07H	94.855	94.853	94.860	94.815	94.825	76,668	0.045	3/19/2007	5.145%	
@GE07M	95.030	95.033	95.040	94.980	94.990	71,071	0.055	6/18/2007	4.970%	
@GE07U	95.190	95.188	95.190	95.135	95.140	68,177	0.065	9/17/2007	4.810%	
@GE07Z	95.275	95.278	95.280	95.225	95.235	92,327	0.060	12/17/2007	4.725%	Reds
@GE08H	95.310	95.308	95.310	95.260	95.270	37,574	0.060	3/17/2008	4.690%	
@GE08M	95.300	95.298	95.305	95.250	95.260	25,728	0.060	6/16/2008	4.700%	
@GE08U	95.270	95.273	95.280	95.220	95.230	12,974			4.730%	
@GE08Z	95.225	95.228	95.225	95.185	95.185	4,755	0.055	12/15/2008	4.775%	Greens
@GE09H	95.190	95.188	95.190	95.135	95.140	3,690	0.060	3/16/2009	4.810%	
@GE09M	95.140	95.138	95.140	95.095	95.110	3,737	0.055	6/15/2009	4.860%	
@GE09U	95.100	95.098	95.100	95.055	95.065	981	0.055	9/14/2009	4.900%	
@GE09Z	95.035	95.050	95.035	95.000	95.000	256	0.040	12/14/2009	4.965%	Blues
@GE10H	95.005	95.015	95.005	94.990	94.990	90	0.040	3/15/2010	4.995%	
@GE10M	94.950	94.975	94.950	94.950	94.950	1	0.025	6/14/2010	5.050%	
@GE10U	94.920	94.933	94.920	94.920	94.920	1	0.030	9/13/2010	5.080%	
@GE10Z	94.850	94.868	0.000	0.000	0.000	0	0.000	12/13/2010	5.150%	Golds
@GE11H	94.865		94.865	94.865	94.865	1	0.030	3/14/2011	5.135%	
@GE11M	94.805		0.000	0.000	0.000	0	0.000	6/13/2011	5.195%	
@GE11U	94.780		0.000	0.000	0.000	0	0.000	9/19/2011	5.220%	
@GE11Z	94.745		0.000	0.000	0.000	0	0.080	12/19/2011	5.255%	Purples
@GE12H	94.730		0.000	0.000	0.000	0	0.080	3/19/2012	5.270%	
@GE12M	94.705		0.000	0.000	0.000	0	0.080	6/18/2012	5.295%	
@GE12U	94.675		0.000	0.000	0.000	0	0.075	9/17/2012	5.325%	
@GE12Z	94.640		0.000	0.000	0.000	0	0.075	12/17/2012	5.360%	Oranges
@GE13H	94.630		0.000	0.000	0.000	0	0.075	3/18/2013	5.370%	
@GE13M	94.600		0.000	0.000	0.000	0	0.075	6/17/2013	5.400%	
@GE13U	94.580		0.000	0.000	0.000	0	0.075	9/16/2013	5.420%	
@GE13Z	94.545		0.000	0.000	0.000	0	0.075	12/16/2013	5.455%	Pinks
@GE14H	94.535		0.000	0.000	0.000	0	0.075	3/17/2014	5.465%	
@GE14M	94.510		0.000	0.000	0.000	0	0.075	6/16/2014	5.490%	
@GE14U	94.485		0.000	0.000	0.000	0	0.075	9/15/2014	5.515%	
@GE14Z	94.455		0.000	0.000	0.000	0	0.075	12/15/2014	5.545%	Greys
@GE15H	94.445		0.000	0.000	0.000	0	0.075	3/16/2015	5.555%	
@GE15M	94.425		0.000	0.000	0.000	0	0.075	6/15/2015	5.575%	
@GE15U	94.400		0.000	0.000	0.000	0	0.075	9/14/2015	5.600%	
@GE15Z	94.370		0.000	0.000	0.000	0	0.075	12/14/2015	5.630%	Coppers
@GE16H	94.365		0.000	0.000	0.000	0	0.075	3/14/2016	5.635%	
@GE16M	94.345		0.000	0.000	0.000	0	0.075	6/13/2016	5.655%	
@GE16M	94.345		0.000	0.000	0.000	0	0.075	6/13/2016	5.655%	

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	is	mid	high	low	open	volume	net
@GE06Z..07H	(0.1550)	(0.1575)	(0.1350)	(0.1600)	(0.1400)	11,052	(0.010)
@GE06Z..07M	(0.3300)	(0.3350)	(0.3050)	(0.3350)	(0.3100)	2,533	(0.025)
@GE06Z..07U	(0.4900)	(0.4925)	(0.4600)	(0.4900)	(0.4600)	147	(0.030)
@GE06Z..07Z	(0.5750)	(0.5825)	(0.5450)	(0.5800)	(0.5450)	6,648	(0.025)
@GE07H..07M	(0.1800)	(0.1775)	(0.1650)	(0.1800)	(0.1700)	7,087	(0.015)
@GE07H..07U	(0.3350)	(0.3325)	(0.3150)	(0.3350)	(0.3200)	6,576	(0.015)
@GE07H..07Z	(0.4200)	(0.4225)	(0.4100)	(0.4250)	(0.4100)	1,438	(0.015)
@GE07H..08H	(0.4550)	(0.4525)	(0.4400)	(0.4600)	(0.4450)	3,545	(0.005)
@GE07H..08M	(0.4300)	(0.4450)	0.0000	0.0000	0.0000	0	0.000
@GE07M..07U	(0.1550)	(0.1525)	(0.1500)	(0.1600)	(0.1500)	6,457	(0.005)
@GE07M..07Z	(0.2450)	(0.2425)	(0.2400)	(0.2500)	(0.2450)	7,135	(0.005)
@GE07M..08H	(0.2750)	(0.2775)	(0.2750)	(0.2850)	(0.2750)	618	0.000
@GE07M..08M	(0.2650)	(0.2675)	(0.2650)	(0.2750)	(0.2650)	2,091	0.000
@GE07U..07Z	(0.0900)	(0.0875)	(0.0900)	(0.0950)	(0.0900)	10,906	0.000
@GE07U..08H	(0.1200)	(0.1225)	(0.1200)	(0.1300)	(0.1250)	2,792	0.000
@GE07U..08M	(0.1100)	(0.1075)	(0.1100)	(0.1200)	(0.1150)	442	0.000
@GE07U..08U	(0.0850)	(0.0875)	(0.0850)	(0.0950)	(0.0900)	2,635	0.005
@GE07Z..08H	(0.0300)	(0.0325)	(0.0300)	(0.0350)	(0.0350)	5,361	0.000
@GE07Z..08M	(0.0200)	(0.0225)	(0.0200)	(0.0300)	(0.0200)	1,745	0.000
@GE07Z..08U	0.0000	0.0000	0.0100	(0.0050)	0.0050	502	(0.005)
@GE07Z..08Z	0.0450	0.0475	0.0600	0.0450	0.0550	2,231	(0.010)
@GE08H..08M	0.0100	0.0125	0.0100	0.0050	0.0100	3,185	0.000
@GE08H..08U	0.0350	0.0375	0.0400	0.0350	0.0400	1,792	(0.005)
@GE08H..08Z	0.0800	0.0825	0.0900	0.0800	0.0850	169	(0.005)
@GE08H..09H	0.1200	0.1200	0.1350	0.1200	0.1250	1,990	(0.005)
@GE08M..08U	0.0250	0.0275	0.0300	0.0250	0.0300	2,655	(0.005)
@GE08M..08Z	0.0700	0.0725	0.0800	0.0700	0.0750	344	(0.005)
@GE08M..09H	0.1100	0.1100	0.1200	0.1100	0.1150	159	0.000
@GE08M..09M	0.1600	0.1625	0.1650	0.1550	0.1650	2,224	0.005
@GE08U..08Z	0.0450	0.0475	0.0500	0.0450	0.0450	448	0.000
@GE08U..09H	0.0850	0.0875	0.0900	0.0850	0.0850	220	0.005
@GE08Z..09M	0.0900	0.0875	0.0900	0.0850	0.0900	288	0.005
@GE09H..09M	0.0500	0.0475	0.0500	0.0450	0.0500	202	0.005
@GE09H..09U	0.0850	0.0875	0.0900	0.0850	0.0900	34	0.000

H	March
Z	June
U	Sept
	Dec



U|Sep
Z|Dec

H|March
M|June

Fed Funds										
	Is	mid	high	low	open	volume	Blank	net	Implied	
@ZQ06U	94.755	94.758	94.760	94.755	94.755	4488		0.000	5.245%	@ZQ06U
@ZQ06V	94.755	94.753	94.755	94.750	94.755	2097		0.005	5.245%	@ZQ06V
@ZQ06X	94.755	94.758	94.760	94.755	94.755	6344		0.005	5.245%	@ZQ06X
@ZQ06Z	94.775	94.778	94.775	94.765	94.775	6772		0.015	5.225%	@ZQ06Z
@ZQ07F	94.790	94.788	94.790	94.775	94.785	1069		0.025	5.210%	@ZQ07F
@ZQ07G	94.845	94.848	94.850	94.825	94.835	3904		0.025	5.155%	@ZQ07G
@ZQ07H	94.850	94.875	0.000	0.000	0.000	0		0.000	5.150%	@ZQ07H
@ZQ07J	94.880		0.000	0.000	0.000	0		0.000	5.120%	@ZQ07J
@ZQ07K	94.880		0.000	0.000	0.000	0		0.000	5.120%	@ZQ07K
@ZQ07M	94.880		0.000	0.000	0.000	0		0.000	5.120%	@ZQ07M
@ZQ07N	95.020		0.000	0.000	0.000	0		0.000	4.980%	@ZQ07N
@ZQ07Q	95.135		0.000	0.000	0.000	0		0.000	4.865%	@ZQ07Q
@ZQ07U	95.135		0.000	0.000	0.000	0		0.000	4.865%	@ZQ07U
@ZQ07V	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ07V
@ZQ07X	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ07X
@ZQ07Z	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ07Z
@ZQ08F	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08F
@ZQ08G	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08G
@ZQ08H	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08H
@ZQ08J	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08J
@ZQ08K	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08K
@ZQ08M	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08M
@ZQ08N	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08N
@ZQ08Q	95.135		0.000	0.000	0.000	0		0.190	4.865%	@ZQ08Q

Note: Table linked to FF % chance

Fed Fund Spreads (Electrically Traded Contracts)

	Is	mid	high	low	open	volume	net
@ZQ06U..06V	0.005	0.000	0.005	0.005	0.005	4	0.000
@ZQ06U..06X	0.035		0.000	0.000	0.000	0	0.000
@ZQ06U..06Z	0.040		0.000	0.000	0.000	0	0.000
@ZQ06U..07F	0.000		0.000	0.000	0.000	0	0.000
@ZQ06U..07G	0.000		0.000	0.000	0.000	0	0.000
@ZQ06V..06X	0.005	0.000	0.000	0.000	0.000	0	0.000
@ZQ06V..06Z	(0.020)		(0.020)	(0.020)	(0.020)	100	(0.025)
@ZQ06V..07F	(0.015)		0.000	0.000	0.000	0	0.000
@ZQ06V..07G	(0.035)		0.000	0.000	0.000	0	0.000
@ZQ06V..07H	0.000		0.000	0.000	0.000	0	0.000
@ZQ06V..07X	0.000		0.000	0.000	0.000	0	0.000
@ZQ06X..06Z	(0.020)	(0.020)	(0.015)	(0.020)	(0.015)	2,185	(0.005)
@ZQ06X..07F	(0.015)		0.000	0.000	0.000	0	0.000
@ZQ06X..07G	(0.030)		0.000	0.000	0.000	0	0.000
@ZQ06Z..07F	(0.020)	(0.013)	(0.005)	(0.020)	(0.010)	184	(0.010)
@ZQ06Z..07G	(0.070)	(0.060)	(0.060)	(0.070)	(0.060)	2,545	(0.025)
@ZQ06Z..07H	0.000		0.000	0.000	0.000	0	0.000
@ZQ06Z..07J	0.000		0.000	0.000	0.000	0	0.000
@ZQ07E..07G	(0.055)		0.000	0.000	0.000	0	0.000
@ZQ07E..07H	(0.060)	(0.070)	0.000	0.000	0.000	0	0.000
@ZQ07G..07J	0.000		0.000	0.000	0.000	0	0.000
@ZQ07H..07J	(0.035)		0.000	0.000	0.000	0	0.000
@ZQ07J..07K	0.000		0.000	0.000	0.000	0	0.000
@ZQ07J..07M	0.000		0.000	0.000	0.000	0	0.000
@ZQ07K..07M	0.000		0.000	0.000	0.000	0	0.000
@ZQ07N..07Q	0.000		0.000	0.000	0.000	0	0.000
@ZQ07X..07Z	0.000		0.000	0.000	0.000	0	0.000

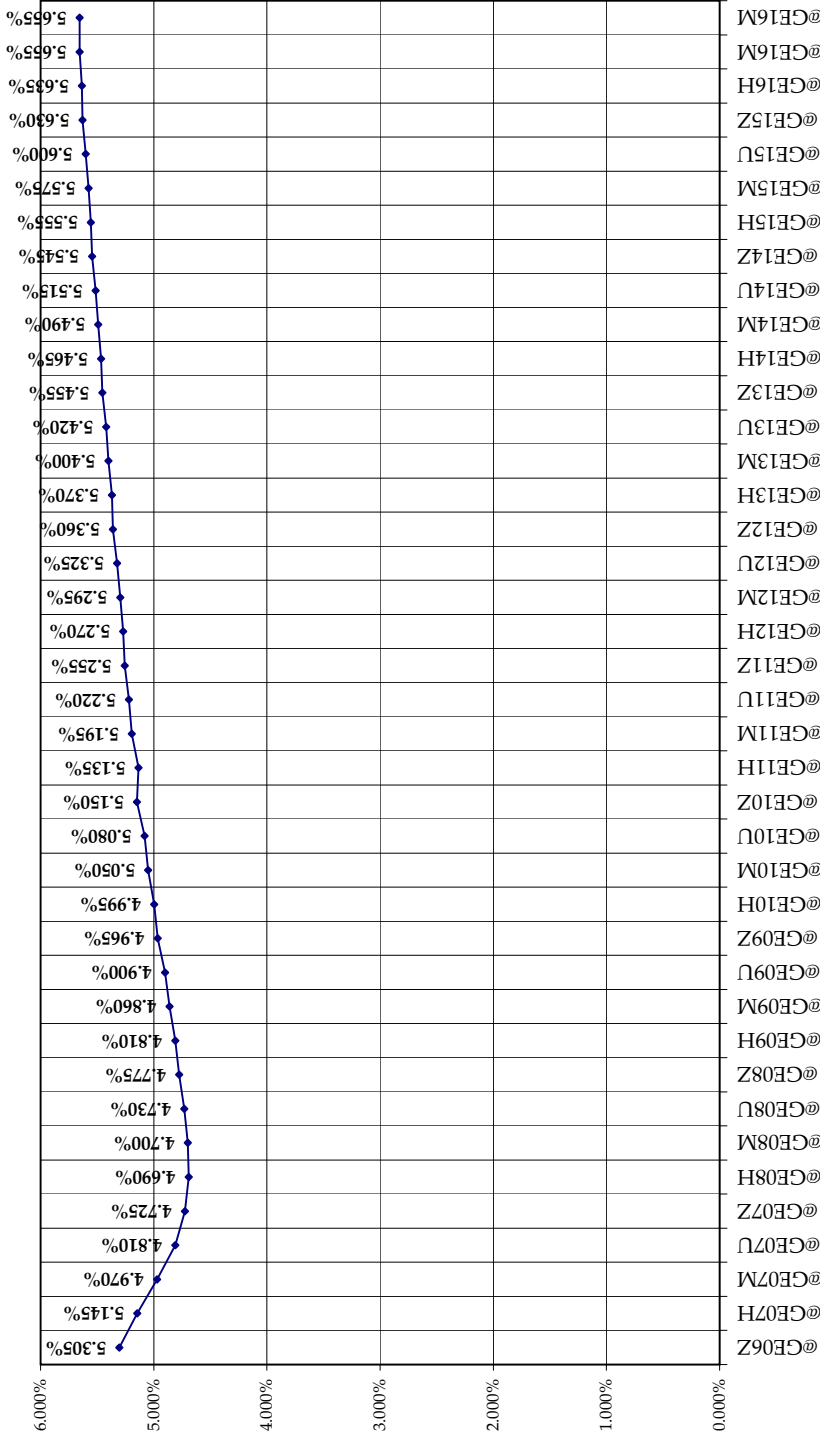
Fed Funds Spread Matrix based on Last Price

	@ZQ06U	@ZQ06V	@ZQ06X	@ZQ06Z	@ZQ07F	@ZQ07G	@ZQ07H	@ZQ07J
@ZQ06U	0.000	0.000	0.000	2.000	3.500	9.000	9.500	12.500
@ZQ06V	0.000	0.000	0.000	2.000	3.500	9.000	9.500	12.500
@ZQ06X	0.000	0.000	0.000	2.000	3.500	9.000	9.500	12.500
@ZQ06Z	(2.000)	(2.000)	(2.000)	0.000	1.500	7.000	7.500	10.500
@ZQ07F	(3.500)	(3.500)	(3.500)	(1.500)	0.000	5.500	6.000	9.000
@ZQ07G	(9.000)	(9.000)	(9.000)	(7.000)	(5.500)	0.000	0.500	3.500
@ZQ07H	(9.500)	(9.500)	(9.500)	(7.500)	(6.000)	(0.500)	0.000	3.000
@ZQ07J	(12.500)	(12.500)	(12.500)	(10.500)	(9.000)	(3.500)	(3.000)	0.000

EuroDollar Open Interest FUTURES & OPTIONS COMBINED													Week over Week Change			
Small Spec			Large Spec			Commercials (Hedgers)			Positions As Of		Small Spec	Large Spec	Commercials	Equation Check		
Long	Short	Net	Long	Short	Net	Long	Short	Net	Of							
926,443	1,370,583	(444,140)	617,300	896,583	(279,283)	7,649,116	6,925,693	723,423	1/3/2006							
990,253	1,457,630	(467,377)	624,530	789,581	(165,051)	7,829,906	7,197,478	632,428	1/10/2006	(23,237)	114,232	(90,995)	0			
1,014,747	1,455,079	(440,332)	696,498	791,656	(95,158)	7,864,613	7,329,123	535,490	1/17/2006	27,045	69,893	(96,938)	0			
1,007,597	1,442,204	(434,607)	672,464	772,452	(99,988)	7,871,129	7,336,535	534,594	1/24/2006	5,725	(4,830)	(896)	(1)			
1,021,045	1,550,262	(529,217)	705,635	899,115	(193,480)	8,139,942	7,417,245	722,697	1/31/2006	(94,610)	(93,492)	188,103	0			
1,064,699	1,616,900	(552,201)	738,612	1,060,080	(321,468)	8,444,654	7,570,985	873,669	2/7/2006	(22,984)	(127,988)	150,972	0			
1,017,685	1,542,444	(524,759)	748,173	1,071,652	(323,479)	8,675,791	7,827,552	848,239	2/14/2006	27,442	(2,011)	(25,430)	1			
1,010,706	1,494,699	(483,993)	742,151	1,195,310	(453,159)	8,875,769	7,938,617	937,152	2/21/2006	40,766	(129,680)	88,913	0			
1,072,584	1,566,378	(493,794)	711,342	1,295,644	(584,302)	9,048,717	7,970,621	1,078,096	2/28/2006	(9,801)	(131,143)	140,944	0			
1,090,494	1,607,143	(516,649)	801,699	1,196,802	(395,103)	9,326,821	8,415,070	911,751	3/7/2006	(22,855)	189,199	(166,345)	(1)			
1,056,801	1,592,601	(535,800)	837,931	1,090,644	(252,713)	8,161,680	7,373,166	788,514	3/14/2006	(19,151)	142,390	(123,237)	1			
1,091,986	1,539,038	(447,052)	697,715	855,084	(157,369)	8,193,777	7,589,356	604,421	3/21/2006	88,748	95,344	(184,093)	0			
1,071,401	1,535,683	(464,282)	839,616	916,782	(77,166)	8,459,835	7,918,388	541,447	3/28/2006	(17,230)	80,203	(62,974)	(1)			
1,166,851	1,648,779	(481,928)	860,685	1,212,170	(351,485)	8,849,349	8,015,936	833,413	4/4/2006	(17,646)	(274,319)	291,966	0			
1,123,543	1,598,501	(474,958)	903,206	1,313,076	(409,870)	9,017,128	8,132,298	884,830	4/11/2006	6,970	(56,385)	51,417	2			
1,248,260	1,635,251	(386,991)	898,044	1,212,894	(314,850)	8,802,785	8,100,944	701,841	4/18/2006	87,967	95,020	(182,989)	0			
1,232,232	1,630,196	(397,964)	869,804	1,251,381	(381,577)	9,155,229	8,375,688	779,541	4/25/2006	(10,973)	(66,727)	77,700	0			
1,178,978	1,602,057	(423,079)	872,762	1,255,302	(382,540)	9,171,680	8,366,061	805,619	5/2/2006	(25,115)	(963)	26,078	0			
1,240,171	1,605,725	(365,554)	809,752	1,299,812	(490,060)	9,492,562	8,636,950	855,612	5/9/2006	57,525	(107,520)	49,993	(2)			
1,142,056	1,383,135	(241,079)	830,114	1,349,788	(519,674)	9,439,362	8,678,610	760,752	5/16/2006	124,475	(29,614)	(94,860)	(1)			
1,225,837	1,554,462	(328,625)	825,106	1,226,487	(401,381)	9,603,385	8,873,380	730,005	5/23/2006	(87,546)	118,293	(30,747)	(1)			
1,253,878	1,610,775	(356,897)	855,077	1,259,971	(404,894)	9,575,030	8,813,240	761,790	5/30/2006	(28,272)	(3,513)	31,785	(1)			
1,249,663	1,727,582	(477,919)	943,207	1,131,139	(187,932)	9,676,270	9,010,419	665,851	6/6/2006	(121,022)	216,962	(95,939)	0			
1,256,161	1,674,691	(418,530)	900,003	1,171,215	(271,212)	9,829,553	9,139,812	689,741	6/13/2006	59,389	(83,280)	23,890	(1)			
1,194,814	1,602,467	(407,653)	645,797	1,257,732	(611,935)	8,840,938	7,821,350	1,019,588	6/20/2006	10,877	(340,723)	329,847	0			
1,185,595	1,539,121	(353,526)	680,369	1,330,319	(649,950)	9,343,418	8,339,942	1,003,476	6/27/2006	54,127	(38,015)	(16,112)	0			
1,235,379	1,666,392	(431,013)	557,761	1,225,636	(667,875)	9,494,410	8,395,522	1,098,888	7/4/2006	(77,487)	(17,925)	95,412	0			
1,246,195	1,664,503	(418,308)	497,747	1,091,725	(593,978)	9,579,502	8,567,217	1,012,285	7/11/2006	12,705	73,897	(86,603)	(1)			
1,210,798	1,543,012	(332,214)	474,654	1,057,581	(582,927)	9,680,997	8,765,855	915,142	7/18/2006	86,094	11,051	(97,143)	1			
1,336,128	1,701,136	(365,008)	487,408	884,509	(397,101)	9,626,277	8,864,168	762,109	7/25/2006	(32,794)	185,826	(153,033)	0			
1,322,715	1,650,531	(327,816)	632,777	676,527	(43,750)	9,800,173	9,428,605	371,568	8/1/2006	37,192	353,351	(390,541)	2			
1,401,813	1,678,791	(276,978)	735,959	654,782	81,177	9,912,421	9,716,621	195,800	8/8/2006	50,838	124,927	(175,768)	(1)			
1,458,502	1,743,819	(285,317)	588,464	640,609	(52,145)	9,719,047	9,381,585	337,462	8/15/2006	(8,339)	(133,322)	141,662	0			
1,377,201	1,661,970	(284,769)	796,162	682,879	113,283	9,943,184	9,771,699	171,485	8/22/2006	548	165,428	(165,977)	(1)			
1,261,775	1,574,633	(312,858)	734,603	734,441	162	10,173,799	9,861,102	312,697	8/29/2006	(28,089)	(113,121)	141,212	1			
1,373,865	1,682,393	(308,528)	853,719	677,351	176,368	10,302,221	10,170,060	132,161	9/5/2006	4,330	176,206	(180,536)	1			
1,353,589	1,613,614	(260,025)	830,108	712,526	117,582	10,197,092	10,054,648	142,444	9/12/2006	48,503	(58,786)	10,283	1			
									9/19/2006	260,025	(117,582)	(142,444)	0			
									9/26/2006	0	0	0	0			
									10/3/2006	0	0	0	0			
									10/10/2006	0	0	0	0			
									10/17/2006	0	0	0	0			
									10/24/2006	0	0	0	0			
									10/31/2006	0	0	0	0			
									11/7/2006	0	0	0	0			
									11/14/2006	0	0	0	0			
									11/21/2006	0	0	0	0			
									11/28/2006	0	0	0	0			
									12/5/2006	0	0	0	0			
									12/12/2006	0	0	0	0			

Eurodollar - Charted Quarterly Curve

GE Curve



U|Sep
Z|Dec

H|March
M|June

Blank

**US DOLLAR
GARBAN EURO DEPOSITS**

	Is	mid
@?GEDON	5.188	
@?GEDTN	5.230	
@?GEDSN	5.240	
@?GED1W	5.270	
@?GED2W	5.270	
@?GED3W	5.270	
@?GED1M	5.270	
@?GED2M	5.290	
@?GED3M	5.310	
@?GED4M	5.320	
@?GED5M	5.310	
@?GED6M	5.300	
@?GED7M	5.300	
@?GED8M	5.290	
@?GED9M	5.280	
@?GED10M	5.270	
@?GED11M	5.260	
@?GED1Y	5.260	

GARBAN LIBOR

	Is
@?GLUS1M	5.330
@?GLUS2M	5.350
@?GLUS3M	5.380
@?GLUS4M	5.390
@?GLUS5M	5.400
@?GLUS6M	5.410
@?GLUS7M	5.410
@?GLUS8M	5.410
@?GLUS9M	5.410
@?GLUS10M	5.410
@?GLUS11M	5.400
@?GLUS1Y	5.400

Fed Funds % Chance of Tightening, Easing

as of 9/22/2006 5:38

Actual FF Rate	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
5.25%								
FOMC	30-Sep-06 24-Oct-06 31-Oct-06	5.245%	5.25%	OCT, 2006	94.751	5.249	94.755	129%
FOMC	30-Nov-06 12-Dec-06 31-Dec-06	5.225%	5.00%	DEC, 2006	94.862	5.138	94.775	15%
FOMC	31-Jan-07	5.210%	5.00%	JAN, 2007	95.000	5.000	94.79	0%
FOMC	21-Mar-07	5.150%	5.00%	MCH, 2007	94.952	5.048	94.85	67%
FOMC	9-May-07	5.120%	5.00%	MAY, 2007	94.915	5.085	94.88	60%
FOMC	28-Jun-07	5.120%	5.00%	JUN, 2007	94.992	5.008	94.88	5%

Percent Chance Column

Problem with Jan Disregard information

*EOM = End of Month
Table is Day Count Equation