

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.

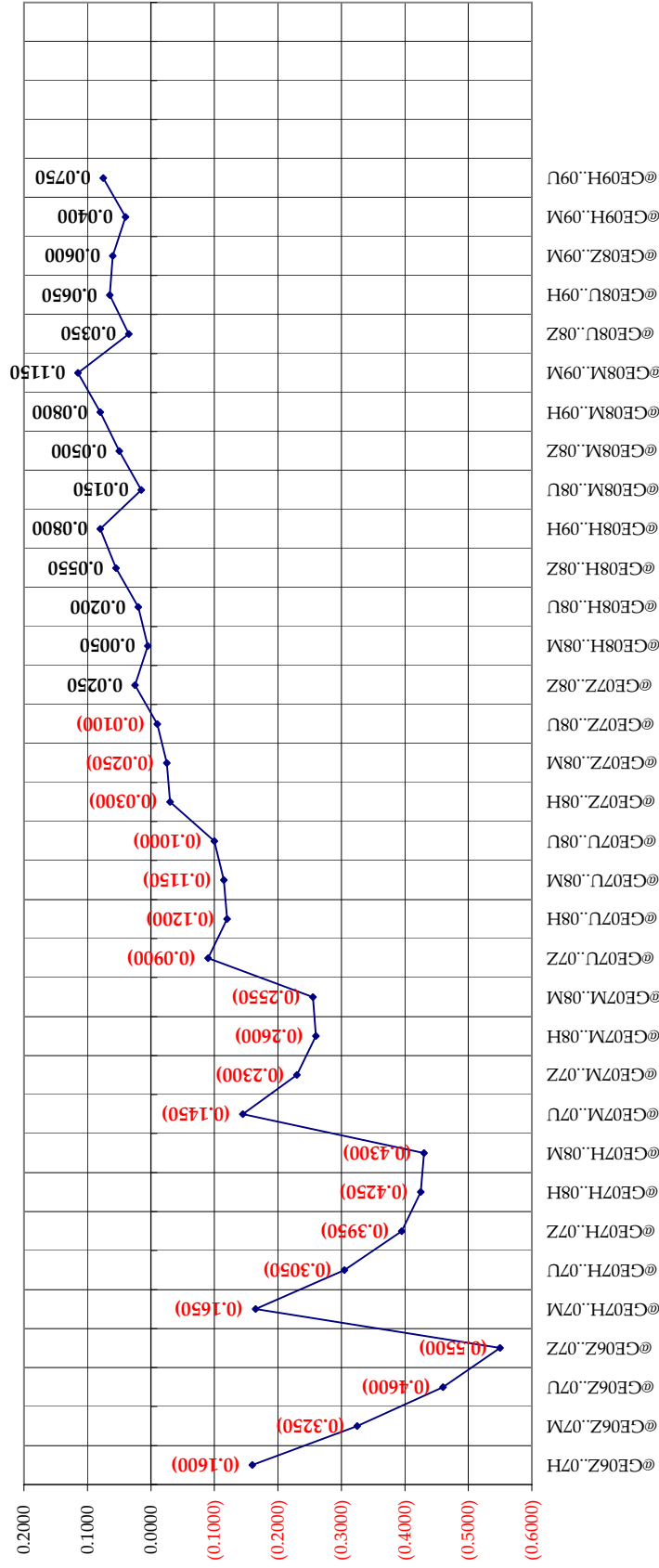
Eurodollars - All Electronic Outright Contracts

(Excluding Serial)

Blank

	is	mid	high	low	open	volume	net	Mat.Date	Implied	
@GE06Z	94.685	94.683	94.685	94.675	94.685	19,028	0.000	12/18/2006	5.315%	Whites
@GE07H	94.845	94.843	94.845	94.825	94.840	23,282	0.000	3/19/2007	5.155%	
@GE07M	95.010	95.008	95.010	94.990	95.005	23,530	0.000	6/18/2007	4.990%	
@GE07U	95.150	95.148	95.155	95.130	95.145	15,084	0.000	9/17/2007	4.850%	
@GE07Z	95.240	95.238	95.240	95.215	95.235	21,184	0.005	12/17/2007	4.760%	1st Year
@GE08H	95.265	95.268	95.270	95.245	95.265	8,805	0.000	3/17/2008	4.735%	Reds
@GE08M	95.265	95.263	95.265	95.245	95.255	5,857	0.005	6/16/2008	4.735%	
@GE08U	95.250	95.248	95.250	95.230	95.235	2,780	0.000		4.750%	
@GE08Z	95.215	95.213	95.215	95.200	95.200	1,747	0.005	12/15/2008	4.785%	2-3 yrs out
@GE09H	95.185	95.185	95.185	95.170	95.175	682	0.005	3/16/2009	4.815%	
@GE09M	95.140	95.145	95.140	95.130	95.130	165	0.000	6/15/2009	4.860%	Greens
@GE09U	95.110	95.108	95.110	95.110	95.110	388	0.005	9/14/2009	4.890%	
@GE09Z	95.060	95.063	0.000	0.000	0.000	150	0.000	12/14/2009	4.940%	
@GE10H	95.035	95.040	0.000	0.000	0.000	231	0.000	3/15/2010	4.965%	Blues
@GE10M	95.000	95.008	0.000	0.000	0.000	150	0.000	6/14/2010	5.000%	
@GE10U	94.970	94.978	0.000	0.000	0.000	231	0.000	9/13/2010	5.030%	3-4 yrs out
@GE10Z	94.930	94.925	0.000	0.000	0.000	150	0.000	12/13/2010	5.070%	
@GE11H	94.915	0.000	0.000	0.000	0.000	150	0.000	3/14/2011	5.085%	4-5 yrs out
@GE11M	94.885	0.000	0.000	0.000	0.000	150	0.000	6/13/2011	5.115%	
@GE11U	94.860	0.000	0.000	0.000	0.000	150	0.000	9/19/2011	5.140%	
@GE11Z	94.825	0.000	0.000	0.000	0.000	0	(0.045)	12/19/2011	5.175%	
@GE12H	94.810	0.000	0.000	0.000	0.000	0	(0.045)	3/19/2012	5.190%	Purples
@GE12M	94.785	0.000	0.000	0.000	0.000	0	(0.045)	6/18/2012	5.215%	
@GE12U	94.755	0.000	0.000	0.000	0.000	0	(0.045)	9/17/2012	5.245%	5-6 yrs out
@GE12Z	94.720	0.000	0.000	0.000	0.000	0	(0.045)	12/17/2012	5.280%	
@GE13H	94.710	0.000	0.000	0.000	0.000	0	(0.045)	3/18/2013	5.290%	6-7 yrs out
@GE13M	94.680	0.000	0.000	0.000	0.000	0	(0.045)	6/17/2013	5.320%	
@GE13U	94.660	0.000	0.000	0.000	0.000	0	(0.045)	9/16/2013	5.340%	Oranges
@GE13Z	94.625	0.000	0.000	0.000	0.000	0	(0.045)	12/16/2013	5.375%	
@GE14H	94.615	0.000	0.000	0.000	0.000	0	(0.045)	3/17/2014	5.385%	7-8 yrs out
@GE14M	94.590	0.000	0.000	0.000	0.000	0	(0.045)	6/16/2014	5.410%	
@GE14U	94.565	0.000	0.000	0.000	0.000	0	(0.045)	9/15/2014	5.435%	Pinks
@GE14Z	94.535	0.000	0.000	0.000	0.000	0	(0.045)	12/15/2014	5.465%	
@GE15H	94.525	0.000	0.000	0.000	0.000	0	(0.045)	3/16/2015	5.475%	8-9 yrs out
@GE15M	94.505	0.000	0.000	0.000	0.000	0	(0.045)	6/15/2015	5.495%	
@GE15U	94.480	0.000	0.000	0.000	0.000	0	(0.045)	9/14/2015	5.520%	Greys
@GE15Z	94.450	0.000	0.000	0.000	0.000	0	(0.045)	12/14/2015	5.550%	
@GE16H	94.445	0.000	0.000	0.000	0.000	0	(0.045)	3/14/2016	5.555%	8-10 yrs out
@GE16M	94.425	0.000	0.000	0.000	0.000	0	(0.045)	6/13/2016	5.575%	
@GE16M	94.425	0.000	0.000	0.000	0.000	0	(0.045)	6/13/2016	5.575%	Coppers

GE Spreads (Last Price)



U|Sep
Z|Dec

H|March
M|June

Fed Funds

	Is	mid	high	low	open	volume	Blank	net	Implied
@ZQ06U	94.750	94.748	94.750	94.745	94.750	840		0.000	5.250% @ZQ06U
@ZQ06V	94.750	94.753	94.750	94.750	94.750	15		0.000	5.250% @ZQ06V
@ZQ06X	94.755	94.753	94.755	94.755	94.755	944		0.000	5.245% @ZQ06X
@ZQ06Z	94.770	94.773	94.770	94.765	94.770	814		0.000	5.230% @ZQ06Z
@ZQ07F	94.780	94.783	94.785	94.775	94.785	1251		(0.010)	5.220% @ZQ07F
@ZQ07G	94.840	94.845	94.850	94.840	94.845	628		(0.010)	5.160% @ZQ07G
@ZQ07H	94.890	94.883	94.890	94.890	94.890	1		0.005	5.110% @ZQ07H
@ZQ07J	94.915		0.000	0.000	0.000	0		0.000	5.085% @ZQ07J
@ZQ07K	94.975		0.000	0.000	0.000	0		0.000	5.025% @ZQ07K
@ZQ07M	94.975		0.000	0.000	0.000	0		0.000	5.025% @ZQ07M
@ZQ07N	95.055		0.000	0.000	0.000	0		0.000	4.945% @ZQ07N
@ZQ07Q	95.170		0.000	0.000	0.000	0		0.000	4.830% @ZQ07Q
@ZQ07U	95.170		0.000	0.000	0.000	0		0.000	4.830% @ZQ07U
@ZQ07V	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ07V
@ZQ07X	95.170		0.000	0.000	0.000	0		0.000	4.830% @ZQ07X
@ZQ07Z	95.170		0.000	0.000	0.000	0		0.000	4.830% @ZQ07Z
@ZQ08F	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08F
@ZQ08G	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08G
@ZQ08H	95.170		0.000	0.000	0.000	0		0.000	4.830% @ZQ08H
@ZQ08J	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08J
@ZQ08K	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08K
@ZQ08M	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08M
@ZQ08N	95.170		0.000	0.000	0.000	0		(0.025)	4.830% @ZQ08N
@ZQ08Q	95.170		0.000	0.000	0.000	0		0.000	4.830% @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	0.000	0.000	0.000	0	0.000
@ZQ06U..06X	(0.005)		0.000	0.000	0.000	0	0.000
@ZQ06U..06Z	(0.015)		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	(0.040)		0.000	0.000	0.000	0	0.000
@ZQ06V..07F	(0.035)		0.000	0.000	0.000	0	0.000
@ZQ06V..07G	(0.090)		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	(0.015)	(0.015)	0.000	0.000	0.000	0	0.000
@ZQ06X..07F	(0.035)		0.000	0.000	0.000	0	0.000
@ZQ06X..07G	(0.030)		0.000	0.000	0.000	0	0.000
@ZQ06Z..07F	(0.015)	(0.013)	(0.015)	(0.015)	(0.015)	583	0.005
@ZQ06Z..07G	(0.085)	(0.045)	0.000	0.000	0.000	0	0.000
@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	(0.065)	(0.063)	(0.065)	(0.065)	(0.065)	1	(0.005)
@ZQ07E..07H	(0.105)		0.000	0.000	0.000	0	0.000
@ZQ07G..07J	0.000		0.000	0.000	0.000	0	0.000
@ZQ07H..07J	(0.040)		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