

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.

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(Excluding Serial)

	is	mid	high	low	open	volume	net	Mat.Date	Implied	
@GE06Z	94.680	94.678	94.690	94.670	94.680	21,103	0.000	12/18/2006	5.320%	Whites
@GE07H	94.845	94.848	94.855	94.835	94.840	14,407	0.000	3/19/2007	5.155%	
@GE07M	95.020	95.018	95.025	95.005	95.015	11,290	0.005	6/18/2007	4.980%	
@GE07U	95.155	95.158	95.165	95.145	95.155	11,349	0.000	9/17/2007	4.845%	
@GE07Z	95.240	95.243	95.250	95.230	95.240	15,915	0.000	12/17/2007	4.760%	1-2 yrs out
@GE08H	95.270	95.273	95.280	95.255	95.260	7,609	0.000	3/17/2008	4.750%	Reds
@GE08M	95.260	95.263	95.270	95.250	95.250	4,538	0.000	6/16/2008	4.740%	
@GE08U	95.240	95.243	95.250	95.230	95.235	2,814	0.000		4.760%	
@GE08Z	95.200	95.205	95.205	95.190	95.205	1,859	0.000	12/15/2008	4.800%	Greens
@GE09H	95.175	95.175	95.175	95.165	95.170	597	0.005	3/16/2009	4.825%	
@GE09M	95.130	95.135	95.135	95.125	95.135	671	0.000	6/15/2009	4.870%	
@GE09U	95.100	95.098	95.100	95.095	95.100	353	0.005	9/14/2009	4.900%	
@GE09Z	95.050	95.058	95.050	95.050	95.050	3	0.000	12/14/2009	4.950%	Blues
@GE10H	95.025	95.035	95.025	95.025	95.025	1	0.000	3/15/2010	4.975%	
@GE10M	94.990	95.000	94.990	94.990	94.990	1	0.000	6/14/2010	5.010%	3-4 yrs out
@GE10U	94.960	94.970	0.000	0.000	0.000	0	0.000	9/13/2010	5.040%	
@GE10Z	94.920	94.923	94.920	94.920	94.920	1	0.000	12/13/2010	5.080%	4-5 yrs out
@GE11H	94.905	0.000	0.000	0.000	0.000	0	0.000	3/14/2011	5.095%	
@GE11M	94.875	0.000	0.000	0.000	0.000	0	0.000	6/13/2011	5.125%	
@GE11U	94.850	0.000	0.000	0.000	0.000	0	0.000	9/19/2011	5.150%	
@GE11Z	94.815	0.000	0.000	0.000	0.000	0	(0.010)	12/19/2011	5.185%	Purples
@GE12H	94.800	0.000	0.000	0.000	0.000	0	(0.010)	3/19/2012	5.200%	
@GE12M	94.775	0.000	0.000	0.000	0.000	0	(0.010)	6/18/2012	5.225%	5-6 yrs out
@GE12U	94.745	0.000	0.000	0.000	0.000	0	(0.010)	9/17/2012	5.255%	
@GE12Z	94.710	0.000	0.000	0.000	0.000	0	(0.010)	12/17/2012	5.290%	6-7 yrs out
@GE13H	94.700	0.000	0.000	0.000	0.000	0	(0.010)	3/18/2013	5.300%	
@GE13M	94.670	0.000	0.000	0.000	0.000	0	(0.010)	6/17/2013	5.330%	Oranges
@GE13U	94.650	0.000	0.000	0.000	0.000	0	(0.010)	9/16/2013	5.350%	
@GE13Z	94.615	0.000	0.000	0.000	0.000	0	(0.010)	12/16/2013	5.385%	7-8 yrs out
@GE14H	94.605	0.000	0.000	0.000	0.000	0	(0.010)	3/17/2014	5.395%	
@GE14M	94.580	0.000	0.000	0.000	0.000	0	(0.010)	6/16/2014	5.420%	Pinks
@GE14U	94.555	0.000	0.000	0.000	0.000	0	(0.010)	9/15/2014	5.445%	
@GE14Z	94.525	0.000	0.000	0.000	0.000	0	(0.010)	12/15/2014	5.475%	8-9 yrs out
@GE15H	94.515	0.000	0.000	0.000	0.000	0	(0.010)	3/16/2015	5.485%	
@GE15M	94.495	0.000	0.000	0.000	0.000	0	(0.010)	6/15/2015	5.505%	Greys
@GE15U	94.470	0.000	0.000	0.000	0.000	0	(0.010)	9/14/2015	5.530%	
@GE15Z	94.440	0.000	0.000	0.000	0.000	0	(0.010)	12/14/2015	5.560%	8-10 yrs out
@GE16H	94.435	0.000	0.000	0.000	0.000	0	(0.010)	3/14/2016	5.565%	
@GE16M	94.415	0.000	0.000	0.000	0.000	0	(0.010)	6/13/2016	5.585%	Coppers
@GE16M	94.415	0.000	0.000	0.000	0.000	0	(0.010)	6/13/2016	5.585%	

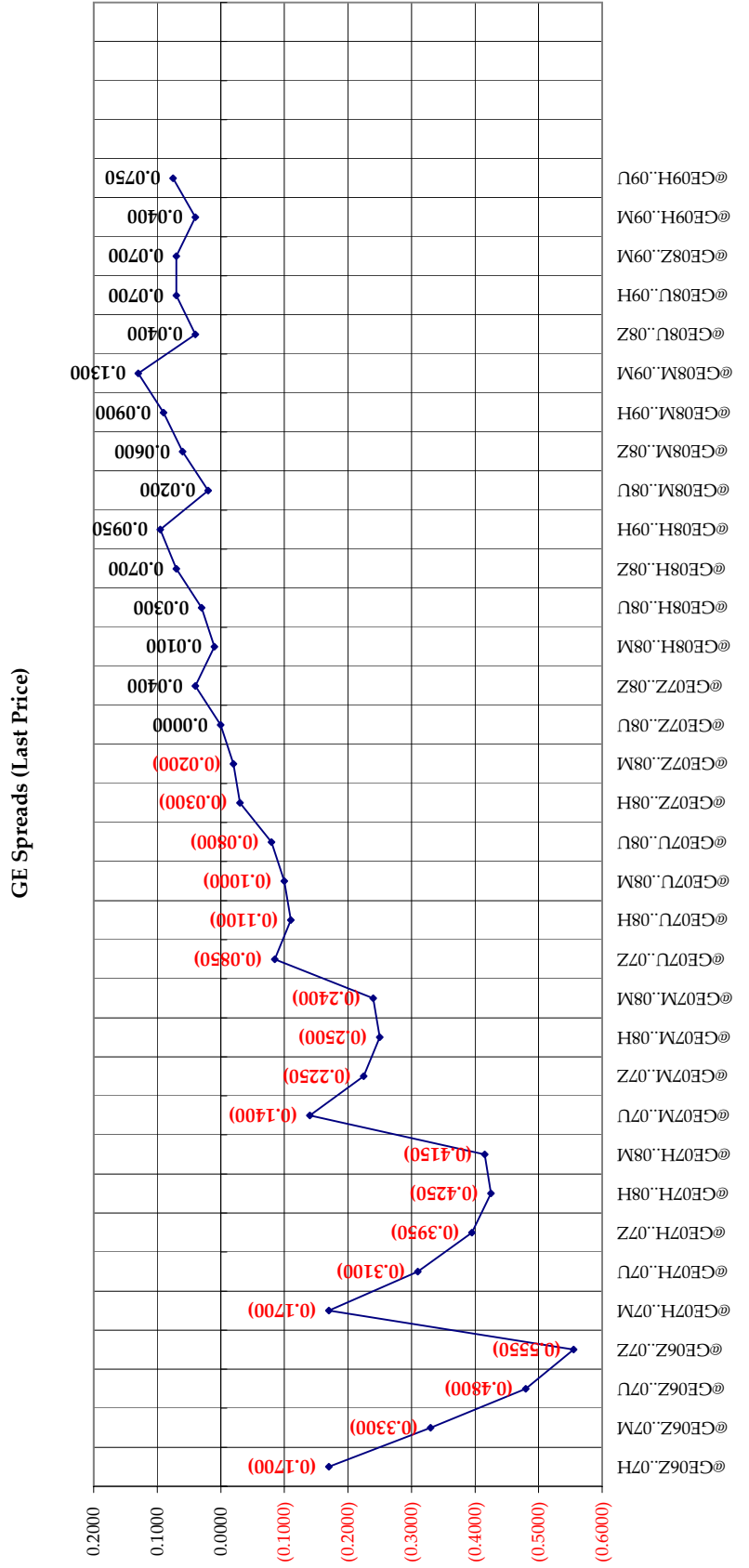
Eurodollar - All Electronic Quarterly Spreads

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	is	mid	high	low	open	volume	net
@GE06Z..07H	(0.1700)	(0.1675)	(0.1600)	(0.1700)	(0.1650)	896	0.000
@GE06Z..07M	(0.3300)	(0.3400)	(0.3300)	(0.3400)	(0.3350)	136	0.010
@GE06Z..07U	(0.4800)	(0.4800)	(0.4700)	(0.4800)	(0.4750)	30	(0.005)
@GE06Z..07Z	(0.5550)	(0.5625)	(0.5550)	(0.5600)	(0.5600)	178	0.010
@GE07H..07M	(0.1700)	(0.1725)	(0.1650)	(0.1750)	(0.1700)	769	0.000
@GE07H..07U	(0.3100)	(0.3125)	(0.3100)	(0.3100)	(0.3100)	222	0.000
@GE07H..07Z	(0.3950)	(0.3975)	(0.3900)	(0.3950)	(0.3900)	15	0.000
@GE07H..08H	(0.4250)	(0.4275)	(0.4200)	(0.4250)	(0.4250)	751	0.000
@GE07H..08M	(0.4150)	(0.4150)	0.0000	0.0000	0.0000	0	0.000
@GE07M..07U	(0.1400)	(0.1375)	(0.1350)	(0.1450)	(0.1400)	1,408	0.000
@GE07M..07Z	(0.2250)	(0.2225)	(0.2200)	(0.2250)	(0.2250)	399	0.000
@GE07M..08H	(0.2500)	(0.2525)	(0.2450)	(0.2550)	(0.2550)	153	0.005
@GE07M..08M	(0.2400)	(0.2425)	(0.2400)	(0.2500)	(0.2450)	110	0.005
@GE07U..07Z	(0.0850)	(0.0825)	(0.0800)	(0.0850)	(0.0850)	1,096	0.000
@GE07U..08H	(0.1100)	(0.1125)	(0.1100)	(0.1150)	(0.1150)	10	0.000
@GE07U..08M	(0.1000)	(0.1025)	(0.1000)	(0.1050)	(0.1050)	106	0.000
@GE07U..08U	(0.0800)	(0.0825)	(0.0800)	(0.0850)	(0.0850)	31	0.005
@GE07Z..08H	(0.0300)	(0.0275)	(0.0250)	(0.0300)	(0.0300)	1,358	(0.005)
@GE07Z..08M	(0.0200)	(0.0200)	(0.0200)	(0.0250)	(0.0200)	746	0.000
@GE07Z..08U	0.0000	0.0000	0.0000	0.0000	0.0000	401	0.010
@GE07Z..08Z	0.0400	0.0375	0.0400	0.0350	0.0350	1,136	0.000
@GE08H..08M	0.0100	0.0075	0.0100	0.0050	0.0100	334	0.000
@GE08H..08U	0.0300	0.0275	0.0300	0.0250	0.0300	303	0.000
@GE08H..08Z	0.0700	0.0675	0.0700	0.0650	0.0650	73	0.000
@GE08H..09H	0.0950	0.0975	0.1000	0.0950	0.1000	70	0.000
@GE08M..08U	0.0200	0.0225	0.0250	0.0200	0.0250	530	0.000
@GE08M..08Z	0.0600	0.0600	0.0600	0.0600	0.0600	36	0.000
@GE08M..09H	0.0900	0.0875	0.0950	0.0900	0.0900	66	0.000
@GE08M..09M	0.1300	0.1275	0.1300	0.1300	0.1300	181	0.005
@GE08U..08Z	0.0400	0.0375	0.0400	0.0400	0.0400	43	0.000
@GE08U..09H	0.0700	0.0675	0.0700	0.0700	0.0700	54	0.000
@GE08Z..09M	0.0700	0.0675	0.0700	0.0700	0.0700	5	0.000
@GE09H..09M	0.0400	0.0375	0.0400	0.0400	0.0400	4	0.000
@GE09H..09U	0.0750	0.0775	0.0750	0.0750	0.0750	52	0.000

U|Sep
Z|Dec

H|March
M|June



U|Sep
Z|Dec

H|March
M|June

Fed Funds										
	Is	mid	high	low	open	volume	Blank	net	Implied	
@ZQ06U	94.745	94.748	94.745	94.745	94.745	509		(0.005)	5.255%	
@ZQ06V	94.750	94.753	94.750	94.750	94.750	2518		0.000	5.250%	
@ZQ06X	94.755	94.753	94.755	94.755	94.755	500		0.000	5.245%	
@ZQ06Z	94.770	94.768	94.775	94.770	94.770	830		0.000	5.230%	
@ZQ07F	94.780	94.778	94.785	94.770	94.780	554		(0.005)	5.220%	
@ZQ07G	94.840	94.843	94.845	94.840	94.840	938		(0.005)	5.160%	
@ZQ07H	94.880	94.885	0.000	0.000	0.000	0		0.000	5.120%	
@ZQ07J	94.925		0.000	0.000	0.000	0		0.000	5.075%	
@ZQ07K	94.990		0.000	0.000	0.000	0		0.015	5.010%	
@ZQ07M	94.990		0.000	0.000	0.000	0		0.015	5.010%	
@ZQ07N	95.080		0.000	0.000	0.000	0		0.025	4.920%	
@ZQ07Q	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ07U	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ07V	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ07X	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ07Z	95.195		0.000	0.000	0.000	0		0.000	4.805%	
@ZQ08F	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08G	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08H	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08J	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08K	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08M	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08N	95.195		0.000	0.000	0.000	0		0.025	4.805%	
@ZQ08Q	95.195		0.000	0.000	0.000	0		0.025	4.805%	

Note: Table linked to FF % chance

Fed Fund Spreads (Electrically Traded Contracts)

	Is	mid	high	low	open	volume	net
@ZQ06U..06V	(0.005)	(0.003)	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	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)	(0.018)	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	(0.010)	(0.010)	(0.010)	(0.010)	(0.010)	43	0.005
@ZQ06Z..07G	(0.070)		(0.070)	(0.070)	(0.070)	7	0.015
@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)	(0.060)	(0.060)	(0.065)	(0.060)	264	(0.010)
@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	(0.045)		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

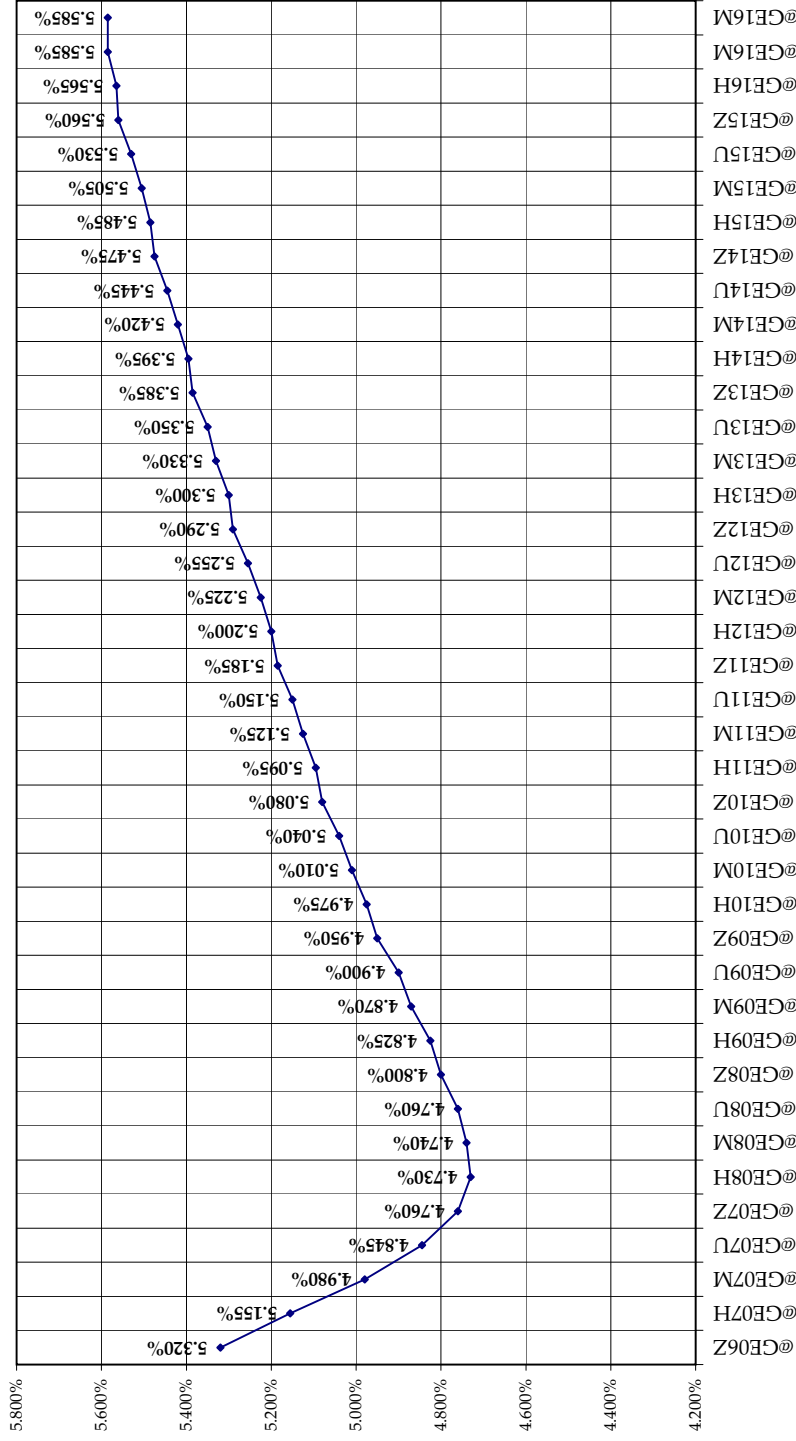
Fed Funds Spread Matrix based on Last Price

	@ZQ06U	@ZQ06V	@ZQ06X	@ZQ06Z	@ZQ07F	@ZQ07G	@ZQ07H	@ZQ07J
@ZQ06U	0.000	0.500	1.000	2.500	3.500	9.500	13.500	18.000
@ZQ06V	(0.500)	0.000	0.500	2.000	3.000	9.000	13.000	17.500
@ZQ06X	(1.000)	(0.500)	0.000	1.500	2.500	8.500	12.500	17.000
@ZQ06Z	(2.500)	(2.000)	(1.500)	0.000	1.000	7.000	11.000	15.500
@ZQ07F	(3.500)	(3.000)	(2.500)	(1.000)	0.000	6.000	10.000	14.500
@ZQ07G	(9.500)	(9.000)	(8.500)	(7.000)	(6.000)	0.000	4.000	8.500
@ZQ07H	(13.500)	(13.000)	(12.500)	(11.000)	(10.000)	(4.000)	0.000	4.500
@ZQ07J	(18.000)	(17.500)	(17.000)	(15.500)	(14.500)	(8.500)	(4.500)	0.000

EuroDollar Open Interest FUTURES & OPTIONS COMBINED											Week over Week Change				
Small Spec			Large Spec			Commercials (Hedgers)					Positions As	Small Spec	Large Spec	Commercials	Equation Check
Long	Short	Net	Long	Short	Net	Long	Short	Net	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	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	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)	141,662	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
1,219,352	1,498,246	(278,894)	569,465	791,533	(222,068)	8,672,924	8,171,961	500,963			9/19/2006	(18,869)	(339,650)	358,519	1
											9/26/2006	278,894	222,068	(500,963)	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	5.250	
@?GEDTN	5.250	
@?GEDSN	5.310	
@?GED1W	5.270	
@?GED2W	5.270	
@?GED3W	5.270	
@?GED1M	5.270	
@?GED2M	5.290	
@?GED3M	5.310	
@?GED4M	5.320	
@?GED5M	5.320	
@?GED6M	5.310	
@?GED7M	5.290	
@?GED8M	5.280	
@?GED9M	5.280	
@?GED10M	5.260	
@?GED11M	5.250	
@?GED1Y	5.240	

GARBAN LIBOR

	Is
@?GLUS1M	5.320
@?GLUS2M	5.350
@?GLUS3M	5.360
@?GLUS4M	5.370
@?GLUS5M	5.370
@?GLUS6M	5.360
@?GLUS7M	5.340
@?GLUS8M	5.330
@?GLUS9M	5.330
@?GLUS10M	5.310
@?GLUS11M	5.300
@?GLUS1Y	5.290

Fed Funds % Change of
Tightening, Easing

as of 9/28/2006 5:13

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	% Change of Change
5.25%								
	30-Sep-06		5.00%					
FOMC	24-Oct-06	5.250%		OCT, 2006	94.944	5.056	94.750	0%
	31-Oct-06							
	30-Nov-06		5.00%					
FOMC	12-Dec-06	5.230%		DEC, 2006	94.859	5.141	94.770	12%
	31-Dec-06							
	31-Jan-07	5.220%	5.00%					
FOMC				JAN, 2007	94.780	5.220	94.78	32%
	21-Mar-07	5.120%	5.00%					
FOMC				MCH, 2007	94.961	5.039	94.88	77%
	9-May-07	5.010%	5.00%					
FOMC				MAY, 2007	94.993	5.007	94.99	97%
	28-Jun-07	5.010%	5.00%					
FOMC				JUN, 2007	94.999	5.001	94.99	5%

Percent
Change Column

*EOM = End of Month
Table is Day Count Equation