

## Eurodollars & Fed Funds

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Rotate Me

### 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

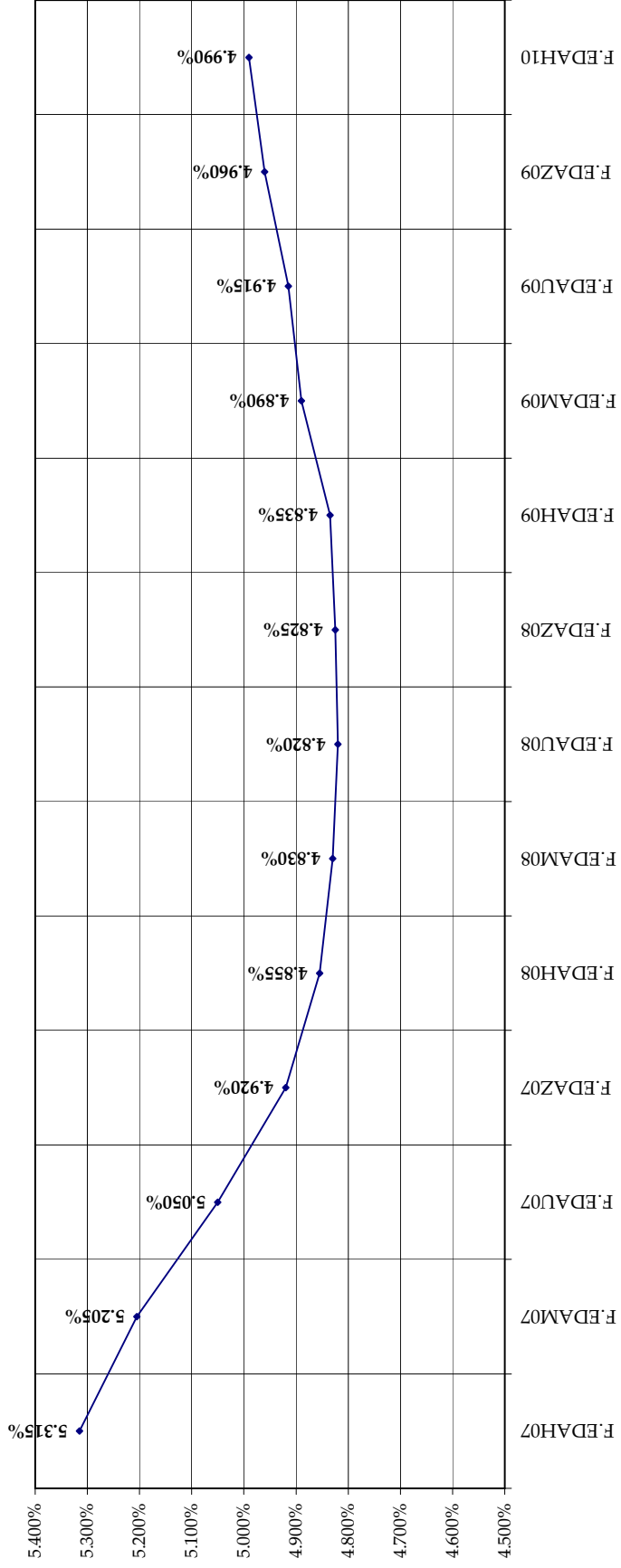
Note: Serial Contracts are not included in color scheme.

	Last	High	Low	Open	Month	Net	Exp Date	Implied		
F. EDAM07	94.685	94.685	94.680	94.685	MAR	10	3/19/2007	5.315%	Whites	1st Year
F. EDAM07	94.795	94.795	94.780	94.785	JUN	20	6/18/2007	5.205%		
F. EDAM07	94.950	94.950	94.930	94.930	SEP	30	9/17/2007	5.050%		
F. EDAM07	95.080	95.085	95.060	95.060	DEC	30	12/17/2007	4.920%		
F. EDAM08	95.145	95.145	95.125	95.125	MAR	40	3/17/2008	4.855%	Reds	1-2 yrs out
F. EDAM08	95.170	95.170	95.145	95.145	JUN	35	6/16/2008	4.830%		
F. EDAM08	95.180	95.180	95.165	95.175	SEP	30	9/15/2008	4.820%		
F. EDAM08	95.175	95.175	95.170	95.170	DEC	35	12/15/2008	4.825%		
F. EDAM09	95.165	95.165	95.165	95.165	MAR	25	3/16/2009	4.835%	Greens	2-3 yrs out
F. EDAM09	95.110	95.140	#VALUE!	#VALUE!	JUN	35	6/15/2009	4.890%		
F. EDAM09	95.085	95.105	#VALUE!	#VALUE!	SEP	25	9/14/2009	4.915%		
F. EDAM09	95.040	95.060	#VALUE!	#VALUE!	DEC	35	12/14/2009	4.960%		
F. EDAM10	95.010	#VALUE!	#VALUE!	#VALUE!	MAR	50	3/15/2010	4.990%	Blues	3-4 yrs out
F. EDAM10	94.975	#VALUE!	#VALUE!	#VALUE!	JUN	55	6/14/2010	5.025%		
F. EDAM10	94.955	#VALUE!	#VALUE!	#VALUE!	SEP		9/13/2010	5.045%		
F. EDAM10	94.920	94.920	#VALUE!	#VALUE!	DEC	110	12/13/2010			
F. EDAM11										
F. EDAM11										
F. EDAM11										
@GE11Z										
@GE12H										
@GE12M										
@GE12U										
@GE12Z										
@GE13H										
@GE13M										
@GE13U										
@GE13Z										
@GE14H										
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@GE14U										
@GE14Z										
@GE15H										
@GE15M										
@GE15U										
@GE15Z										
@GE16H										
@GE16M										
@GE16U										
@GE16Z										

I do not keep data on  
golds through the coppers  
due to the non-liquidity.

**Eurodollar - Charted Quarterly Curve**

**GE Curve (13 contracts out)**



Fed Funds - Outright (Electronically Traded Contracts)

Fed Funds

	Is	net	Implied
F.FFAZ06	#VALUE!		#VALUE!
F.FFAF07	94.755	0.000	5.245% Jan
F.FFAG07	94.760	0.000	5.240% Feb
F.FFAH07	#VALUE!	5.000	#VALUE! Mar
F.FFAJ07	94.780	-5.000	5.220% Apr
F.FFAK07	#VALUE!	0.000	#VALUE! May
F.FFAM07	94.830	0.000	5.170% June
F.FFAN07	94.860	0.000	5.140% July
F.FFAG07	94.955	0.000	5.045% August

[Note: Table linked to FF % chance]

### Fed Funds % Chance of Tightening, Easing

Actual FF Rate  
5.25%

FOMC Meeting Date	FF Rate Projected on X date*	FF Futures Month	% Chance of Change
1/31/2007	5.00%	JAN, 2007	5%
	5.00%	FEB, 2007	4%
3/21/2007	5.00%	MCH, 2007	#VALUE!
	5.00%	APR, 2007	12%
5/9/2007	5.00%	MAY, 2007	#VALUE!
6/28/2007	5.00%	JUN, 2007	88%
	5.00%	JUL, 2007	44%
8/7/2007	4.75%	AUG, 2007	47%
9/18/2007	4.75%	SEP, 2007	63%
10/31/2007	4.75%	OCT, 2007	100%
	4.75%	NOV, 2007	77%
12/11/2007	4.75%	DEC, 2007	103%

\*This column's input is provided by me. Meaning, I'm asking the question, "what are the odds in the FF Futures that the fed will raise/lower to X percent FF Rate, from the current (Actual) FF Rate?"

Table is Day Count Equation

