

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.

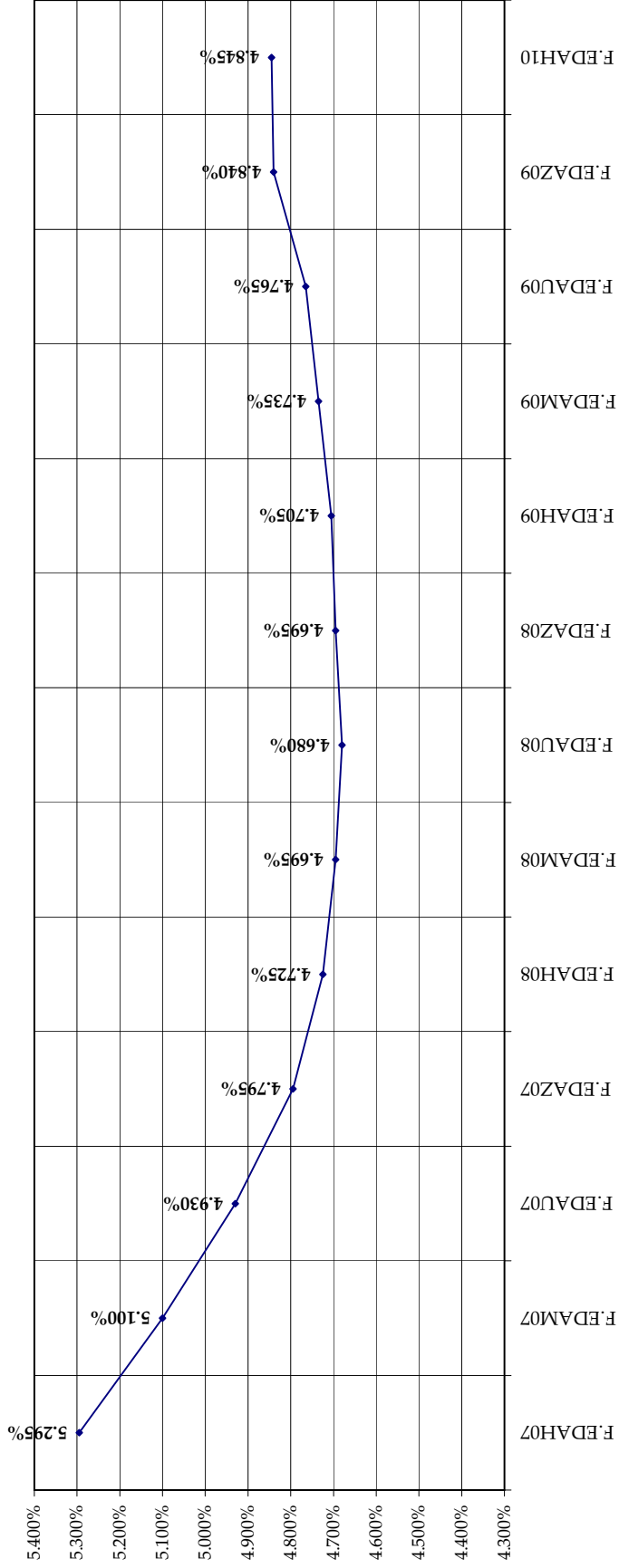
(Excluding Serial)

	Last	High	Low	Open	Month	Net	Exp Date	Implied		
F. EDAM07	94.705	94.710	94.695	94.700	MAR	5	3/19/2007	5.295%	Whites	1st Year
F. EDAM07	94.900	94.905	94.890	94.890	JUN	20	6/18/2007	5.100%		
F. EDAM07	95.070	95.075	95.060	95.060	SEP	15	9/17/2007	4.930%		
F. EDAM07	95.205	95.210	95.190	95.195	DEC	20	12/17/2007	4.795%		
F. EDAM08	95.275	95.280	95.260	95.265	MAR	25	3/17/2008	4.725%	Reds	1-2 yrs out
F. EDAM08	95.305	95.310	95.290	95.295	JUN	25	6/16/2008	4.695%		
F. EDAM08	95.320	95.320	95.305	95.305	SEP	25	9/15/2008	4.680%		
F. EDAM08	95.305	95.310	95.290	95.290	DEC	25	12/15/2008	4.695%		
F. EDAM09	95.295	95.300	95.285	95.285	MAR	25	3/16/2009	4.705%		
F. EDAM09	95.265	95.265	95.250	95.250	JUN	25	6/15/2009	4.735%	Greens	2-3 yrs out
F. EDAM09	95.235	95.235	95.215	95.215	SEP	25	9/14/2009	4.765%		
F. EDAM09	95.160	95.180	#VALUE!	#VALUE!	DEC	25	12/14/2009	4.840%		
F. EDAM10	95.155	95.155	95.155	95.155	MAR	20	3/15/2010	4.845%		
F. EDAM10	95.105	95.120	#VALUE!	#VALUE!	JUN	15	6/14/2010	4.895%	Blues	3-4 yrs out
F. EDAM10	95.070	95.070	#VALUE!	#VALUE!	SEP	-5	9/13/2010	4.930%		
F. EDAM10	95.025	95.035	#VALUE!	#VALUE!	DEC	35	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.FFAF07	94.750	-5.000 5.250% Jan
F.FFAG07	94.755	-5.000 5.245% Feb
F.FFAH07	94.765	5.000 5.235% Mar
F.FFAJ07	94.790	5.000 5.210% Apr
F.FFAK07	94.845	5.000 5.155% May
F.FFAM07	94.875	5.000 5.125% June
F.FFAN07	94.965	5.000 5.035% July
F.FFAG07	95.045	5.000 4.955% 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	0%
	5.00%	FEB, 2007	2%
3/21/2007	5.00%	MCH, 2007	17%
	5.00%	APR, 2007	16%
5/9/2007	5.00%	MAY, 2007	46%
6/28/2007	5.00%	JUN, 2007	94%
	5.00%	JUL, 2007	86%
8/7/2007	4.75%	AUG, 2007	65%
9/18/2007	4.75%	SEP, 2007	63%
10/31/2007	4.75%	OCT, 2007	100%
	4.75%	NOV, 2007	70%
12/11/2007	4.75%	DEC, 2007	101%

*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

