

## 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

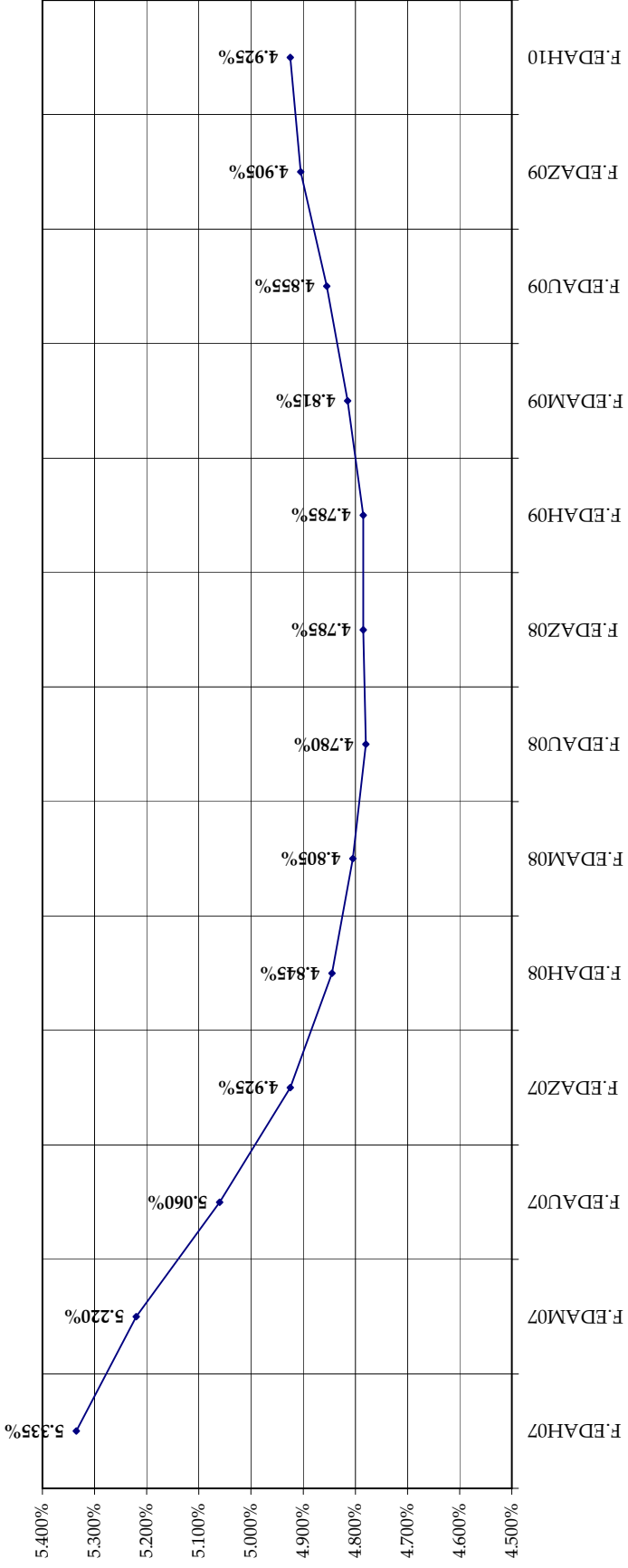
Note: Serial Contracts are not included in color scheme.

	Last	High	Low	Open	Month	Net	Exp Date	Implied		
F. EDAM07	94.665	94.665	94.660	94.665	MAR	-5	3/19/2007	5.335%	Whites	1st Year
F. EDAM07	94.780	94.785	94.765	94.785	JUN	-10	6/18/2007	5.220%		
F. EDAM07	94.940	94.945	94.920	94.945	SEP	-20	9/17/2007	5.060%		
F. EDAM07	95.075	95.085	95.055	95.085	DEC	-10	12/17/2007	4.925%		
F. EDAM08	95.155	95.165	95.135	95.160	MAR	-15	3/17/2008	4.845%	Reds	1-2 yrs out
F. EDAM08	95.195	95.200	95.175	95.200	JUN	-15	6/16/2008	4.805%		
F. EDAM08	95.220	95.225	95.200	95.225	SEP	-15	9/15/2008	4.780%		
F. EDAM08	95.215	95.215	95.200	95.205	DEC	-10	12/15/2008	4.785%		
F. EDAM09	95.215	95.215	95.195	95.215	MAR	-15	3/16/2009	4.785%	Greens	2-3 yrs out
F. EDAM09	95.185	95.185	95.170	95.185	JUN	-10	6/15/2009	4.815%		
F. EDAM09	95.145	95.155	95.140	95.155	SEP	-10	9/14/2009	4.855%		
F. EDAM09	95.095	95.105	95.095	95.095	DEC	-5	12/14/2009	4.905%		
F. EDAM10	95.075	95.080	95.075	95.075	MAR	0	3/15/2010	4.925%	Blues	3-4 yrs out
F. EDAM10	95.045	95.045	95.045	95.045	JUN	10	6/14/2010	4.955%		
F. EDAM10	95.010	95.020	95.010	95.020	SEP	10	9/13/2010	4.990%		
F. EDAM10	94.990	94.990	94.990	94.990	DEC	25	12/13/2010			
F. EDAM11										
F. EDAM11										
F. EDAM11										
@GE11Z										
@GE12H										
@GE12M										
@GE12U										
@GE12Z										
@GE13H										
@GE13M										
@GE13U										
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@GE15M										
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@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	94.755	-5.000	5.245% Jan
F.FFAG07	94.760	-5.000	5.240% Feb
F.FFAH07	94.760	0.000	5.240% Mar
F.FFAJ07	94.765	-5.000	5.235% Apr
F.FFAK07	94.795	0.000	5.205% May
F.FFAM07	94.800	0.000	5.200% June
F.FFAN07	94.885	0.000	5.115% July
F.FFAG07	94.940	0.000	5.060% 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	11%
	5.00%	APR, 2007	6%
5/9/2007	5.00%	MAY, 2007	24%
6/28/2007	5.00%	JUN, 2007	79%
	5.00%	JUL, 2007	54%
8/7/2007	4.75%	AUG, 2007	44%
9/18/2007	4.75%	SEP, 2007	69%
10/31/2007	4.75%	OCT, 2007	100%
12/11/2007	4.75%	NOV, 2007	71%
	4.75%	DEC, 2007	#VALUE!

\*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

