2/11/2008 5:47

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
f.qeag08	95.665	95.680	95.680	95.675	95.690	95.655	(3.500)	95.675	2/18/2008	6,652	2,942	FEB
f.qeah08	95.745	95.750	95.750	95.750	95.820	95.730	(8.000)	95.820	3/17/2008	142,527	101,964	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	96.210	96.215	96.215	96.215	96.285	96.190	(8.500)	96.280	6/16/2008	233,071	107,385	JUN
f.qeau08	96.530	96.535	96.530	96.535	96.610	96.515	(6.500)	96.600	9/15/2008	269,518	87,838	SEP
f.qeaz08	96.670	96.675	96.675	96.675	96.735	96.640	(3.500)	96.725	12/15/2008	264,837	73,272	DEC
f.qeah09	96.715	96.720	96.720	96.720	96.755	96.690	(2.000)	96.755	3/16/2009	196,119	49,368	MAR
f.qeam09	96.665	96.670	96.670	96.670	96.705	96.650	(2.000)	96.705	6/15/2009	138,327	38,382	JUN
f.qeau09	96.585	96.590	96.590	96.585	96.630	96.575	(2.000)	96.620	9/14/2009	104,105	25,592	SEP
f.qeaz09	96.470	96.475	96.475	96.475	96.525	96.460	(2.500)	96.510	12/14/2009	59,229	18,829	DEC
f.qeah10	96.385	96.390	96.390	96.390	96.415	96.370	(2.000)	96.400	3/15/2010	19,025	5,449	MAR
f.qeam10	96.295	96.305	96.305	96.305	96.325	96.290	(2.000)	96.305	6/14/2010	8,084	2,999	JUN
f.qeau10	96.225	96.235	96.225	96.235	96.255	96.215	(3.000)	96.230	9/13/2010	7,038	1,753	SEP
f.qeaz10	96.160	96.170	96.160	96.165	96.180	96.145	(2.500)	96.155	12/13/2010	5,287	422	DEC
f.qeah11	96.115	96.140	96.115	96.125	#VALUE!	#VALUE!	(3.500)	#VALUE!	3/14/2011	334	0	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	96.080	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	5	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	96.055	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	4	0	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	1,000	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeaz12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs Paris: 02:00 to 22:00 Hrs Frankfurt: 02:00 to 22:00 Hrs	Singapore: 08:00 to 04:00 Hrs Hong Kong: 08:00 to 04:00 Hrs Tokyo: 09:00 to 05:00 Hrs Sydney: 10:00 to 06:00 Hrs	Chicago: 19:00 to 15:00 Hrs New York: 20:00 to 16:00 Hrs

Notes:
Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QSAG08	94.300	94.400	94.300	#VALUE!	#VALUE!	#VALUE!	(120.000)	#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	94.410	94.420	94.410	94.420	94.500	94.410	(11.000)	94.490	3/19/2008	41,553	40,312	MAR
F.QSAM08	94.860	94.870	94.860	94.870	94.950	94.830	(11.000)	94.940	6/18/2008	84,027	45,407	JUN
F.QSAU08	95.190	95.200	95.190	95.200	95.290	95.180	(12.000)	95.270	9/17/2008	87,818	45,297	SEP
F.QSAZ08	95.440	95.450	95.450	95.450	95.540	95.430	(10.000)	95.510	12/17/2008	121,294	40,847	DEC
F.QSAH09	95.580	95.590	95.590	95.590	95.680	95.570	(9.000)	95.650	3/18/2009	72,327	34,585	MAR
F.QSAM09	95.580	95.590	95.580	95.590	95.680	95.580	(10.000)	95.660	6/17/2009	54,471	26,411	JUN
F.QSAU09	95.490	95.500	95.500	95.500	95.580	95.480	(8.000)	95.560	9/16/2009	32,002	13,736	SEP
F.QSAZ09	95.350	95.360	95.350	95.360	1049.840	95.350	(10.000)	95.420	12/16/2009	23,569	12,101	DEC
F.QSAH10	95.250	95.260	95.250	95.270	95.330	95.240	(9.000)	95.300	3/17/2010	3,843	1,786	MAR
F.QSAM10	95.170	95.180	95.170	95.170	95.240	95.160	(9.000)	95.220	6/16/2010	1,875	421	JUN
F.QSAU10	95.100	95.110	95.100	95.110	95.170	95.100	(9.000)	95.160	9/15/2010	1,176	119	SEP
F.QSAZ10	95.040	95.060	95.040	95.050	95.110	95.050	(10.000)	95.100	12/15/2010	556	88	DEC
F.QSAH11	94.980	95.030	94.980	#VALUE!	#VALUE!	#VALUE!	(12.000)	#VALUE!	3/16/2011	0	0	MAR
F.QSAM11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	0	0	SEP
F.QSAZ11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	0	DEC
F.QSAH12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded one, above)
Red pack = second, 4 quarterly contracts
Green pack = third, 4 quarterly contracts
Blue pack = fourth, 4 quarterly contracts
Gold pack = fifth, 4 quarterly contracts

2yr Bundle = White pack + Red Pack
3yr Bundle = White pack + Red Pack + Green Pack
4yr Bundle = White pack + Red Pack + Green Pack + Blue Pack
5yr Bundle = White pack + Red Pack + Green Pack + Blue Pack + Gold Pack
Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

Notes:
Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QGAH08	11041	11042	11041	11041	11095	11023	-54	11092	3/27/2008	79,338	38,093	MAR
F.QGAM08		11062	11062				-53		6/26/2008	0	0	JUN

TRADING CALENDAR: BOND DERIVATIVES

Liffe Market: London

Long Gilt

	Futures			Options
Time*	11.00			10.00
Delivery/Expiry Month	Last trading day	First notice day	Last notice day	Last trading day/ Expiry day
2007				
August				24th Jul
September	26th Sep	30th Aug	27th Sep	23rd Aug
October				21st Sep
November				24th Oct
December	27th Dec	29th Nov	28th Dec	23rd Nov

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			3.06500	3.06500	3.06500	3.05500	0.01000	3.05500
USDLIB1M			3.13875	3.13875	3.15375	3.13875	(0.01500)	3.15375
USDLIB3M			3.07000	3.07000	3.08813	3.07000	(0.01813)	3.08813
USDLIB6M			2.96250	2.96250	2.99125	2.96250	(0.02875)	2.99125
USDLIB1Y			2.73375	2.73375	2.77625	2.73375	(0.04250)	2.77625
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.32750	5.32750	5.32750	5.32375	0.00375	5.32375
GBPLIB1M			5.53625	5.53625	5.53625	5.51125	0.02500	5.51125
GBPLIB3M			5.61875	5.61875	5.61875	5.60250	0.01625	5.60250
GBPLIB6M			5.55750	5.55750	5.55750	5.53375	0.02375	5.53375
GBPLIB1Y			5.39625	5.39625	5.39625	5.36625	0.03000	5.36625
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.290	5.590	5.590	5.590	5.590	5.290	0.100	5.390
GBPDEP3M	5.380	5.680	5.680	5.680	5.680	5.370	0.100	5.460
GBPDEP6M	5.320	5.620	5.620	5.620	5.620	5.300	0.120	5.390
GBPDEP1Y	5.210	5.510	5.510	5.510	5.510	5.170	0.130	5.260
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0000	4.0000	4.0125	4.0000	(0.0125)	4.0125
EUIBOR1M			4.1750	4.1750	4.1750	4.1720	0.0030	4.1720
EUIBOR3M			4.3340	4.3340	4.3340	4.3310	0.0030	4.3310
EUIBOR6M			4.3110	4.3110	4.3110	4.2960	0.0150	4.2960
EUIBOR1Y			4.2990	4.2990	4.2990	4.2900	0.0090	4.2900
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9496	1.9497	1.9497	1.9497	1.9534	1.9399	0.0036	1.9459
GBPEUR	1.3394	1.3401	1.3401	1.3401	1.3423	1.3313	(0.0019)	1.34
GBPJPY	2.0807	2.0815	2.0815	2.0815	2.0962	2.0676	(0.0077)	2.0882
EURGBP	0.7463	0.747	0.747	0.747	0.7515	0.745	0.0014	0.7459

Three Month Sterling (Short Sterling) Interest Rate Futures

Unit of trading	£500,000
Delivery months	March, June, September, December, and two serial months, such that 23 delivery months are available for trading, with the nearest three delivery months
Quotation	100.00 minus rate of interest
Minimum price movement	0.01 (£12.50)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	First business day after the Last Trading Day.
Trading hours	07:30 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. **Algorithm:** Central order book applies a pro-rata algorithm, but with priority given to the first order
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Euribor

Unit of trading	£1,000,000
Delivery months	March, June, September, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the Last Trading Day
Trading hours	01:00 – 21:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options **Algorithm:** Central order book applies a pro-rata algorithm, but with priority given to the first order at the best price subject to a
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Long Gilt Futures

Unit of trading	£100,000 nominal value notional Gilt with 6% coupon
Delivery months	March, June, September, December, such that the nearest three delivery months are available for trading.
Quotation	Per £100 nominal
Minimum price movement	0.01 (£10)
Last trading day	11:00 - Third Wednesday of the delivery month.
Delivery day	Any business day in delivery month (at seller's choice)
Trading hours	08:00 - 18:00 [London time]
Trading Platform:	LIFFE CONNECT® Trading Host for Futures and Options. **Algorithm: Central order book applies price/time priority trading algorithm** .Wholesale **Services:** Asset Allocation, Block Trading, Basis Trading
Contract Standard:	See euronext.com