1/2/2008 5:55

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com
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1/2/2008 5:55	EURIBOR	Pg 1

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
f.qeaf08	95.405	95.410	95.405	95.405	95.430	95.385	(2.500)	95.390	1/14/2008	1,002	13,140	JAN
f.qeag08	95.425	95.450	95.450	95.415	95.415	95.415	(1.000)	95.415	2/18/2008	0	5	FEB
f.qeah08	95.460	95.465	95.465	95.465	95.475	95.440	(0.500)	95.465	3/17/2008	11,410	50,450	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	95.555	95.560	95.555	95.560	95.585	95.525	(1.500)	95.575	6/16/2008	9,484	34,439	JUN
f.qeau08	95.645	95.650	95.645	95.645	95.690	95.600	(0.500)	95.690	9/15/2008	14,639	34,186	SEP
f.qeaz08	95.715	#VALUE!	95.715	95.720	95.740	95.665	(0.500)	95.730	12/15/2008	12,609	24,952	DEC
f.qeah09	95.790	95.795	95.795	95.790	95.835	95.730	0.000	95.795	3/16/2009	5,524	35,362	MAR
f.qeam09	95.815	95.820	95.820	95.820	95.860	95.750	(1.000)	95.845	6/15/2009	3,745	19,812	JUN
f.qeau09	95.810	95.815	95.815	95.810	95.880	95.750	(1.500)	95.845	9/14/2009	2,551	15,511	SEP
f.qeaz09	95.760	95.765	95.760	95.765	95.835	95.705	(3.000)	95.800	12/14/2009	3,003	13,549	DEC
f.qeah10	95.720	#VALUE!	95.720	95.725	95.790	95.665	(3.500)	95.765	3/15/2010	2,004	7,196	MAR
f.qeam10	95.675	#VALUE!	95.675	95.680	95.750	95.625	(4.500)	95.725	6/14/2010	1,078	4,937	JUN
f.qeau10	95.635	95.650	95.635	95.640	95.645	95.610	(5.500)	95.610	9/13/2010	43	2,619	SEP
f.qeaz10	95.595	95.610	95.595	95.590	95.615	95.585	(6.000)	95.595	12/13/2010	10	891	DEC
f.qeah11	95.580	95.600	95.580	95.580	95.580	95.580	(7.500)	95.580	3/14/2011	0	100	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	95.515	95.535	95.535	95.525	95.525	95.520	(7.000)	95.520	9/19/2011	0	250	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	0	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.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP

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	Singapore: 08:00 to 04:00 Hrs	Chicago: 19:00 to 15:00 Hrs
Paris: 02:00 to 22:00 Hrs	Hong Kong: 08:00 to 04:00 Hrs	New York: 20:00 to 16:00 Hrs
Frankfurt: 02:00 to 22:00 Hrs	Tokyo: 09:00 to 05:00 Hrs	
	Sydney: 10:00 to 06:00 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.QSAF08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!		#VALUE!	1/16/2008	0	0	JAN
F.QSAG08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!		#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	#VALUE!	94.430	94.430	94.430	94.440	94.400	1.000	94.430	3/19/2008	28,664	23,486	MAR
F.QSAM08	94.730	94.740	94.730	94.740	94.740	94.700	0.000	94.730	6/18/2008	11,890	21,011	JUN
F.QSAU08	94.980	94.990	94.980	94.990	94.990	94.930	1.000	94.960	9/17/2008	10,942	26,023	SEP
F.QSAZ08	95.160	95.170	95.170	95.160	95.170	95.100	3.000	95.130	12/17/2008	15,739	18,330	DEC
F.QSAH09	95.240	95.250	95.250	95.250	95.250	95.180	2.000	95.210	3/18/2009	11,101	16,445	MAR
F.QSAM09	95.230	95.240	95.240	95.240	95.240	95.180	2.000	95.200	6/17/2009	9,337	6,974	JUN
F.QSAU09	95.170	95.180	95.170	95.180	95.180	95.140	1.000	95.160	9/16/2009	3,222	4,820	SEP
F.QSAZ09	95.100	95.120	95.100	95.120	1046.320	95.080	0.000	95.100	12/16/2009	427	1,627	DEC
F.QSAH10	95.060	95.080	95.080	95.060	95.070	95.040	2.000	95.040	3/17/2010	425	1,555	MAR
F.QSAM10	95.040	95.050	95.050	95.050	95.050	95.010	2.000	95.010	6/16/2010	499	1,195	JUN
F.QSAU10	95.020	#VALUE!	95.020	95.030	95.030	95.000	0.000	95.020	9/15/2010	762	277	SEP
F.QSAZ10	95.000	95.020	95.000	94.990	95.010	94.990	(1.000)	95.000	12/15/2010	641	682	DEC
F.QSAH11	94.980	95.020	95.020	95.000	95.000	95.000	2.000	95.000	3/16/2011	0	60	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.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP

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	11002	11003	11003	11003	11013	10987	-20	10987	3/27/2008	12,385	27,372	MAR
F.QGAM08									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			4.45125	4.45125	4.82250	4.45125	(0.37125)	4.82250
USDLIB1M			4.57000	4.57000	4.60000	4.57000	(0.03000)	4.60000
USDLIB3M			4.68063	4.68063	4.70250	4.68063	(0.02187)	4.70250
USDLIB6M			4.56625	4.56625	4.59625	4.56625	(0.03000)	4.59625
USDLIB1Y			4.18750	4.18750	4.22375	4.18750	(0.03625)	4.22375
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.59750	5.59750	5.83500	5.59750	(0.23750)	5.83500
GBPLIB1M			5.74625	5.74625	5.95375	5.74625	(0.20750)	5.95375
GBPLIB3M			5.89000	5.89000	5.99375	5.89000	(0.10375)	5.99375
GBPLIB6M			5.85750	5.85750	5.94000	5.85750	(0.08250)	5.94000
GBPLIB1Y			5.68875	5.68875	5.74375	5.68875	(0.05500)	5.74375
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.550	5.850	5.850	5.850	6.050	5.520	(0.100)	5.850
GBPDEP3M	5.700	6.000	6.000	6.000	6.100	5.600	(0.020)	5.920
GBPDEP6M	5.580	5.880	5.880	5.880	5.980	5.580	(0.100)	5.880
GBPDEP1Y	5.460	5.760	5.760	5.760	5.850	5.420	0.010	5.650
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			3.8313	3.8313	3.8313	3.6750	0.1563	3.6750
EUIBOR1M			4.2390	4.2390	4.2880	4.2390	#VALUE!	4.2880
EUIBOR3M			4.6650	4.6650	4.6840	4.6650	#VALUE!	4.6840
EUIBOR6M			4.7030	4.7030	4.7070	4.7030	#VALUE!	4.7070
EUIBOR1Y			4.7330	4.7330	4.7450	4.7330	#VALUE!	4.7450
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.985	1.9854	1.9854	1.9854	1.9901	1.9785	(0.0015)	1.9863
GBPEUR	1.3512	1.3519	1.3519	1.3519	1.3622	1.3497	(0.0100)	1.3609
GBPJPY	2.214	2.2147	2.214	2.214	2.231	2.2103	(0.0049)	2.2175
EURGBP	0.7398	0.7405	0.7405	0.7405	0.7413	0.7341	0.0057	0.7344

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