1/3/2008 5:51

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.qeaf08	95.425	95.430	95.430	95.425	95.435	95.415	1.000	95.420	1/14/2008	24,193	9,573	JAN
f.qeag08	95.445	95.470	95.470	95.460	95.460	95.450	2.000	95.450	2/18/2008	15	210	FEB
f.qeah08	95.500	95.505	95.505	95.500	95.510	95.480	1.000	95.500	3/17/2008	143,178	76,756	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	95.645	95.650	95.650	95.650	95.660	95.625	1.500	95.645	6/16/2008	132,754	64,648	JUN
f.qeau08	95.765	95.770	95.770	95.765	95.775	95.730	2.500	95.760	9/15/2008	133,766	49,772	SEP
f.qeaz08	95.850	95.855	95.855	95.850	95.860	95.805	3.000	95.825	12/15/2008	103,818	55,523	DEC
f.qeah09	95.935	95.940	95.940	95.935	95.940	95.890	3.500	95.910	3/16/2009	98,321	50,233	MAR
f.qeam09	95.975	95.980	95.980	95.980	95.980	95.925	4.000	95.940	6/15/2009	64,500	31,683	JUN
f.qeau09	95.985	95.990	95.990	95.985	95.990	95.930	4.500	95.950	9/14/2009	49,762	22,770	SEP
f.qeaz09	95.945	95.950	95.950	95.945	95.950	95.895	4.500	95.915	12/14/2009	28,929	12,981	DEC
f.qeah10	95.905	#VALUE!	95.905	95.905	95.905	95.860	3.500	95.880	3/15/2010	11,585	4,583	MAR
f.qeam10	95.855	95.865	95.855	95.860	95.875	95.815	2.500	95.840	6/14/2010	7,706	2,510	JUN
f.qeau10	95.810	95.820	95.810	95.815	95.825	95.775	1.500	95.825	9/13/2010	4,912	1,790	SEP
f.qeaz10	95.770	95.780	95.780	95.770	95.775	95.745	2.500	95.770	12/13/2010	1,512	478	DEC
f.qeah11	95.750	95.775	95.775	95.745	#VALUE!	#VALUE!	3.000	#VALUE!	3/14/2011	293	0	MAR
f.qeam11	95.705	#VALUE!	95.705	95.690	#VALUE!	#VALUE!	(0.500)	#VALUE!	6/13/2011	5	0	JUN
f.qeau11	95.690	95.720	95.720	95.675	#VALUE!	#VALUE!	3.000	#VALUE!	9/19/2011	339	0	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	94.270	94.290	94.270	94.280	94.300	94.280	(60.000)	94.300	1/16/2008	0	2,450	JAN
F.QSAG08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!		#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	94.500	94.510	94.500	94.500	94.510	94.470	1.000	94.490	3/19/2008	65,548	36,223	MAR
F.QSAM08	94.850	94.860	94.860	94.850	94.860	94.820	1.000	94.850	6/18/2008	75,128	47,303	JUN
F.QSAU08	95.130	95.140	95.130	95.130	95.140	95.090	1.000	95.120	9/17/2008	87,890	40,549	SEP
F.QSAZ08	95.320	95.330	95.330	95.320	95.330	95.280	2.000	95.300	12/17/2008	64,865	23,004	DEC
F.QSAH09	95.410	95.420	95.420	95.410	95.420	95.370	2.000	95.370	3/18/2009	45,271	29,015	MAR
F.QSAM09	95.400	95.410	95.400	95.410	95.410	95.360	0.000	95.400	6/17/2009	21,806	10,628	JUN
F.QSAU09	95.340	95.350	95.350	95.340	95.340	95.300	1.000	95.300	9/16/2009	14,578	2,719	SEP
F.QSAZ09	95.260	95.280	95.260	95.260	1047.860	95.220	0.000	95.230	12/16/2009	6,369	4,379	DEC
F.QSAH10	95.200	95.220	95.220	95.190	95.200	95.160	1.000	95.180	3/17/2010	2,819	282	MAR
F.QSAM10	95.170	95.180	95.180	95.150	95.170	95.130	0.000	95.170	6/16/2010	2,343	147	JUN
F.QSAU10	95.130	95.160	95.160	95.130	95.130	95.100	1.000	95.100	9/15/2010	832	123	SEP
F.QSAZ10	95.110	95.140	95.140	95.080	95.140	95.080	1.000	95.120	12/15/2010	799	210	DEC
F.QSAH11	95.090	95.130	95.090	95.110	#VALUE!	#VALUE!	(3.000)	#VALUE!	3/16/2011	90	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.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	11087	11089	11087	11087	11090	11062	5	11080	3/27/2008	68,924	32,918	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			4.39500	4.39500	4.45125	4.39500	(0.05625)	4.45125
USDLIB1M			4.54000	4.54000	4.57000	4.54000	(0.03000)	4.57000
USDLIB3M			4.64625	4.64625	4.68063	4.64625	(0.03438)	4.68063
USDLIB6M			4.47375	4.47375	4.56625	4.47375	(0.09250)	4.56625
USDLIB1Y			4.04188	4.04188	4.18750	4.04188	(0.14562)	4.18750
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.57125	5.57125	5.59750	5.57125	(0.02625)	5.59750
GBPLIB1M			5.70875	5.70875	5.74625	5.70875	(0.03750)	5.74625
GBPLIB3M			5.82625	5.82625	5.89000	5.82625	(0.06375)	5.89000
GBPLIB6M			5.78625	5.78625	5.85750	5.78625	(0.07125)	5.85750
GBPLIB1Y			5.60000	5.60000	5.68875	5.60000	(0.08875)	5.68875
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.510	5.810	5.810	5.810	5.850	5.450	0.060	5.650
GBPDEP3M	5.650	5.950	5.950	5.950	5.950	5.550	0.110	5.740
GBPDEP6M	5.590	5.890	5.890	5.890	5.890	5.540	0.110	5.680
GBPDEP1Y	5.400	5.700	5.700	5.700	5.760	5.380	0.040	5.560
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			3.8688	3.8688	3.8688	3.8313	0.0375	3.8313
EUIBOR1M			4.2150	4.2150	4.2150	4.2150	(0.0240)	4.2150
EUIBOR3M			4.6440	4.6440	4.6440	4.6440	(0.0210)	4.6440
EUIBOR6M			4.6780	4.6780	4.6780	4.6780	(0.0250)	4.6780
EUIBOR1Y			4.6970	4.6970	4.6970	4.6970	(0.0360)	4.6970
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9761	1.9766	1.9766	1.9766	1.9844	1.9709	(0.0045)	1.9807
GBPEUR	1.3392	1.3399	1.3399	1.3399	1.3489	1.3361	(0.0066)	1.3458
GBPJPY	2.1449	2.1458	2.1449	2.1449	2.1774	2.1355	(0.0277)	2.1717
EURGBP	0.7465	0.7472	0.7472	0.7472	0.7487	0.7413	0.0041	0.7427

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