10/25/2007 5:49

The Morning Email: STIRS

Table of Contents

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10/25/2007 5:49	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.qeax07	95.465	95.470	95.465	95.470	95.470	95.450	0.005	95.460	11/19/2007	14,261	8,191	NOV
f.qeaz07	95.520	95.525	95.525	95.525	95.530	95.515	0.000	95.530	12/17/2007	38,896	50,335	DEC
f.qeaf08		#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/14/2008	0	0	JAN
f.qeag08		#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2008	0	0	FEB
f.qeah08	95.725	95.730	95.730	95.725	95.745	95.705	0.010	95.715	3/17/2008	42,097	83,122	MAR
f.qeam08	95.795	95.800	95.800	95.795	95.820	95.765	0.010	95.785	6/16/2008	54,654	78,841	JUN
f.qeau08	95.845	95.850	95.845	95.845	95.880	95.820	(0.005)	95.850	9/15/2008	66,510	55,861	SEP
f.qeaz08	95.870	95.875	95.875	95.870	95.905	95.850		95.885	12/15/2008	70,472	61,279	DEC
f.qeah09	95.880	95.890	95.890	95.885	95.920	95.865		95.895	3/16/2009	52,722	30,493	MAR
f.qeam09	95.870	95.880	95.880	95.875	95.910	95.860		95.890	6/15/2009	52,726	15,011	JUN
f.qeau09	95.850	95.855	95.855	95.850	95.885	95.835		95.865	9/14/2009	20,039	12,346	SEP
f.qeaz09	95.800	95.805	95.800	95.800	95.835	95.790	(0.015)	95.820	12/14/2009	7,819	4,475	DEC
f.qeah10	95.770	95.780	95.770	95.775	95.810	95.770	(0.025)	95.795	3/15/2010	3,550	1,641	MAR
f.qeam10	95.740	95.750	95.740	95.750	95.785	95.740	(0.030)	95.775	6/14/2010	2,118	1,221	JUN
f.qeau10	95.715	#VALUE!	95.715	95.725	95.755	95.715	(0.030)	95.755	9/13/2010	1,095	463	SEP
f.qeaz10	95.685	95.700	95.700	95.695	95.695	95.695	(0.015)	95.695	12/13/2010	2	1	DEC
f.qeah11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/14/2011	0	0	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	0	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

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 with pack are bolded. 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.QSAX07	93.80	93.87	93.87	#VALUE!	#VALUE!	#VALUE!	0.02	#VALUE!	11/21/2007	0	0	NOV
F.QSAZ07	93.91	93.92	93.91	93.92	93.93	93.91	-0.02	93.93	12/19/2007	29,727	15,346	DEC
F.QSAH08	94.23	94.24	94.23	94.23	94.26	94.22	-0.03	94.26	3/19/2008	79,464	32,634	MAR
F.QSAM08	94.42	94.43	94.43	94.42	94.45	94.40	-0.02	94.44	6/18/2008	82,210	36,197	JUN
F.QSAU08	94.51	94.52	94.51	94.51	94.55	94.49	-0.03	94.55	9/17/2008	50,567	33,763	SEP
F.QSAZ08	94.55	94.56	94.56	94.55	94.58	94.52	-0.02	94.58	12/17/2008	38,171	28,084	DEC
F.QSAH09	94.55	94.56	94.55	94.55	94.61	94.53	-0.03	94.61	3/18/2009	15,404	13,910	MAR
F.QSAM09	94.53	94.55	94.55	94.54	94.57	94.53	-0.02	94.57	6/17/2009	7,638	6,103	JUN
F.QSAU09	94.52	94.53	94.52	94.54	94.55	94.51	-0.04	94.55	9/16/2009	3,762	4,164	SEP
F.QSAZ09	94.50	94.52	94.52	94.52	94.53	94.50	-0.02	94.53	12/16/2009	4,605	1,597	DEC
F.QSAH10	94.50	94.52	94.52	94.52	94.52	94.51	-0.02	94.52	3/17/2010	279	904	MAR
F.QSAM10	94.51	94.53	94.53	94.53	94.53	94.51	-0.02	94.53	6/16/2010	247	739	JUN
F.QSAU10	94.53	94.55	94.55	94.55	94.55	94.53	-0.01	94.54	9/15/2010	108	9	SEP
F.QSAZ10	94.54	94.57	94.57	94.56	#VALUE!	#VALUE!	-0.01	#VALUE!	12/15/2010	83	0	DEC
F.QSAH11	#VALUE!	94.59	94.59	94.57	#VALUE!	#VALUE!	0.00	#VALUE!	3/16/2011	181	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

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 with pack are bolded. 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.QGAZ07	107.83	107.85	107.85	107.84	107.97	107.77	-12	107.91	12/27/2007	100,976	39,303	DEC
F.QGAH08									3/27/2008	0	0	MAR
F.QGAM08									6/26/2008	0	0	JUN

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			4.78250	4.78250	4.80375	4.78250	(0.02125)	4.80375
USDLIB1M			4.81875	4.81875	4.85625	4.81875	(0.03750)	4.85625
USDLIB3M			5.01063	5.01063	5.06500	5.01063	(0.05437)	5.06500
USDLIB6M			4.83563	4.83563	4.90000	4.83563	(0.06437)	4.90000
USDLIB1Y			4.61750	4.61750	4.68625	4.61750	(0.06875)	4.68625
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.80125	5.80125	5.80625	5.80125	(0.00500)	5.80625
GBPLIB1M			6.03750	6.03750	6.04125	6.03750	(0.00375)	6.04125
GBPLIB3M			6.27188	6.27188	6.27500	6.27188	(0.00312)	6.27500
GBPLIB6M			6.23063	6.23063	6.23500	6.23063	(0.00437)	6.23500
GBPLIB1Y			6.13375	6.13375	6.14250	6.13375	(0.00875)	6.14250
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.820	5.970	5.970	5.970	6.080	5.780	0.010	5.810
GBPDEP3M	6.030	6.180	6.180	6.180	6.240	5.940	0.040	6.040
GBPDEP6M	5.980	6.130	6.130	6.130	6.190	5.860	0.050	5.980
GBPDEP1Y	5.770	6.070	6.070	6.070	6.080	5.740	0.110	5.860
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0525	4.0525	4.0525	4.0513	0.0012	4.0513
EUIBOR1M			4.1570	4.1570	4.1660	4.1570	(0.0090)	4.1660
EUIBOR3M			4.6130	4.6130	4.6260	4.6130	(0.0130)	4.6260
EUIBOR6M			4.5900	4.5900	4.5980	4.5900	(0.0080)	4.5980
EUIBOR1Y			4.5640	4.5640	4.5740	4.5640	(0.0100)	4.5740
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	2.0498	2.0504	2.0504	2.0504	2.0537	2.045	0.0002	2.0499
GBPEUR	1.4332	1.4339	1.4332	1.4332	1.4381	1.433	(0.0040)	1.4364
GBPJPY	2.3433	2.3436	2.3436	2.3436	2.348	2.3299	0.0010	2.3419
EURGBP	0.6973	0.6978	0.6978	0.6978	0.6982	0.6954	0.0016	0.6958

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
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