10/31/2007 5:38

The Morning Email: STIRS

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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
f.qeax07	95.430	95.435	95.430	95.430	95.440	95.425	(0.005)	95.430	11/19/2007	9,052	3,265	NOV
f.qeaz07	95.470	95.475	95.470	95.470	95.490	95.465	(0.010)	95.480	12/17/2007	29,936	55,675	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	#VALUE!	#VALUE!	95.605	95.605	95.650	95.590	(0.035)	95.640	3/17/2008	53,877	80,735	MAR
f.qeam08	95.645	95.650	95.645	95.650	95.730	95.640	(0.065)	95.710	6/16/2008	41,391	72,090	JUN
f.qeau08	95.685	95.690	95.685	95.690	95.790	95.675	(0.080)	95.765	9/15/2008	51,314	98,309	SEP
f.qeaz08	95.710	95.715	95.710	95.715	95.815	95.705		95.790	12/15/2008	45,441	69,716	DEC
f.qeah09	95.745	95.750	95.750	95.750	95.840	95.740		95.810	3/16/2009	31,966	34,793	MAR
f.qeam09	95.750	95.760	95.760	95.755	95.840	95.750		95.810	6/15/2009	24,043	23,152	JUN
f.qeau09	95.740	95.750	95.740	95.745	95.825	95.740		95.795	9/14/2009	10,648	18,635	SEP
f.qeaz09	95.705	95.715	95.715	95.715	95.790	95.705	(0.050)	95.770	12/14/2009	7,292	8,201	DEC
f.qeah10	95.695	#VALUE!	95.695	95.695	95.770	95.690	(0.055)	95.755	3/15/2010	8,349	6,539	MAR
f.qeam10	95.675	95.690	95.690	95.685	95.740	95.680	(0.040)	95.730	6/14/2010	2,425	2,653	JUN
f.qeau10	95.665	95.680	95.680	95.670	95.730	95.670	(0.030)	95.710	9/13/2010	2,051	2,356	SEP
f.qeaz10	95.640	95.660	95.660	95.690	95.690	95.685	(0.020)	95.690	12/13/2010	433	150	DEC
f.qeah11	95.680	#VALUE!	95.680	#VALUE!	#VALUE!	#VALUE!	0.010	#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	93.75	93.80	93.80	93.78	93.78	93.78	0.00	93.78	11/21/2007	200	100	NOV
F.QSAZ07	#VALUE!	93.86	93.86	93.86	93.87	93.84	-0.01	93.86	12/19/2007	57,508	15,562	DEC
F.QSAH08	94.12	94.13	94.13	94.12	94.16	94.11	-0.03	94.15	3/19/2008	94,344	27,070	MAR
F.QSAM08	94.34	94.35	94.35	94.34	94.38	94.32	-0.04	94.38	6/18/2008	115,845	25,991	JUN
F.QSAU08	94.46	94.47	94.46	94.47	94.51	94.45	-0.06	94.51	9/17/2008	74,862	25,035	SEP
F.QSAZ08	94.52	94.53	94.53	94.53	94.57	94.51	-0.04	94.56	12/17/2008	55,769	16,810	DEC
F.QSAH09	94.52	#VALUE!	94.52	94.53	94.57	94.51	-0.05	94.56	3/18/2009	37,410	11,368	MAR
F.QSAM09	94.50	94.51	94.50	94.51	94.54	94.49	-0.05	94.54	6/17/2009	21,267	6,202	JUN
F.QSAU09	94.48	94.49	94.48	94.49	94.53	94.47	-0.04	94.51	9/16/2009	12,611	2,764	SEP
F.QSAZ09	94.46	94.48	94.46	94.47	94.49	94.45	-0.04	94.49	12/16/2009	7,080	2,337	DEC
F.QSAH10	94.47	94.48	94.48	94.47	94.49	94.45	-0.02	94.48	3/17/2010	3,954	319	MAR
F.QSAM10	94.48	94.50	94.50	94.48	94.50	94.47	-0.01	94.50	6/16/2010	886	83	JUN
F.QSAU10	94.49	94.52	94.49	94.50	94.51	94.50	-0.04	94.51	9/15/2010	291	176	SEP
F.QSAZ10	94.50	94.53	94.53	94.55	#VALUE!	#VALUE!	-0.01	#VALUE!	12/15/2010	670	0	DEC
F.QSAH11	94.50	94.61	94.50	94.59	#VALUE!	#VALUE!	-0.06	#VALUE!	3/16/2011	940	0	MAR
F.QSAM11	#VALUE!	#VALUE!	#VALUE!	94.62	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/15/2011	470	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	107.34	#VALUE!	107.34	107.35	107.81	107.29	-36	107.76	12/27/2007	63,274	34,677	DEC
F.QGAH08									3/27/2008	0	0	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			4.93500	4.93500	4.93500	4.93500	0.00000	4.93500
USDLIB1M			4.71625	4.71625	4.71625	4.71625	0.00000	4.71625
USDLIB3M			4.91125	4.91125	4.91125	4.91125	0.00000	4.91125
USDLIB6M			4.81813	4.81813	4.81813	4.81813	0.00000	4.81813
USDLIB1Y			4.64125	4.64125	4.64125	4.64125	0.00000	4.64125
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.81500	5.81500	5.81500	5.81500	0.00000	5.81500
GBPLIB1M			6.02875	6.02875	6.02875	6.02875	0.00000	6.02875
GBPLIB3M			6.27500	6.27500	6.27500	6.27500	0.00000	6.27500
GBPLIB6M			6.23438	6.23438	6.23438	6.23438	0.00000	6.23438
GBPLIB1Y			6.13938	6.13938	6.13938	6.13938	0.00000	6.13938
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.780	6.080	6.080	6.080	6.080	5.760	0.100	5.880
GBPDEP3M	5.960	6.260	6.260	6.260	6.260	5.950	0.110	6.050
GBPDEP6M	5.930	6.230	6.230	6.230	6.240	5.910	0.120	6.010
GBPDEP1Y	5.830	6.130	6.130	6.130	6.140	5.800	0.130	5.900
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0588	4.0588	4.0588	4.0588	0.0000	4.0588
EUIBOR1M			4.1550	4.1550	4.1570	4.1550	(0.0020)	4.1570
EUIBOR3M			4.6030	4.6030	4.6070	4.6030	(0.0040)	4.6070
EUIBOR6M			4.6060	4.6060	4.6060	4.6060	0.0000	4.6060
EUIBOR1Y			4.5990	4.5990	4.5990	4.5950	0.0040	4.5950
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	2.0718	2.0723	2.0723	2.0723	2.0749	2.0659	0.0042	2.0676
GBPEUR	1.4335	1.4345	1.4345	1.4345	1.4375	1.4312	0.0014	1.4322
GBPJPY	2.3847	2.3856	2.3856	2.3856	2.3905	2.3679	0.0150	2.3701
EURGBP	0.6974	0.6974	0.6974	0.6974	0.6991	0.6956	(0.0012)	0.6979

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