2/7/2008 6:01

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.qeag08	95.650	95.670	95.670	95.660	95.660	95.640	2.500	95.640	2/18/2008	9,107	13,421	FEB
f.qeah08	95.710	95.715	95.710	95.715	95.720	95.690	0.500	95.700	3/17/2008	167,109	79,903	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	96.100	96.105	96.105	96.100	96.105	96.065	1.500	96.100	6/16/2008	195,351	97,134	JUN
f.qeau08	96.375	96.380	96.380	96.375	96.390	96.345	1.000	96.375	9/15/2008	186,977	59,592	SEP
f.qeaz08	96.505	96.510	96.510	96.510	96.520	96.480	1.000	96.520	12/15/2008	199,235	47,716	DEC
f.qeah09	96.580	96.585	96.585	96.585	96.595	96.550	1.000	96.570	3/16/2009	137,438	37,613	MAR
f.qeam09	96.570	96.575	96.575	96.570	96.580	96.535	1.500	96.565	6/15/2009	79,534	17,379	JUN
f.qeau09	96.510	96.515	96.515	96.510	96.520	96.480	1.500	96.505	9/14/2009	53,802	20,618	SEP
f.qeaz09	96.405	96.415	96.405	96.410	96.420	96.380	0.500	96.395	12/14/2009	40,512	13,197	DEC
f.qeah10	96.325	96.335	96.335	96.325	96.340	96.305	1.500	96.315	3/15/2010	10,266	4,742	MAR
f.qeam10	96.245	96.255	96.255	96.245	96.260	96.225	1.500	96.260	6/14/2010	5,472	2,158	JUN
f.qeau10	96.180	96.195	96.195	96.190	96.195	96.160	1.500	96.175	9/13/2010	5,660	5,368	SEP
f.qeaz10	96.115	96.135	96.135	96.120	96.135	96.105	1.500	96.115	12/13/2010	3,949	1,661	DEC
f.qeah11	96.095	96.120	96.095	96.125	96.125	96.095	(0.500)	96.105	3/14/2011	43	701	MAR
f.qeam11	95.815	#VALUE!	95.815	96.070	96.070	96.065	(24.500)	96.065	6/13/2011	0	436	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
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	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.

2/7/2008 6:01	SHORT STERLING	Pg 2

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	94.620	94.620	#VALUE!	#VALUE!	#VALUE!	180.000	#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	94.530	94.540	94.530	94.540	94.580	94.520	0.000	94.530	3/19/2008	73,962	41,264	MAR
F.QSAM08	94.950	94.960	94.960	94.950	94.970	94.910	4.000	94.930	6/18/2008	70,789	48,027	JUN
F.QSAU08	95.270	95.280	95.280	95.270	95.290	95.220	5.000	95.220	9/17/2008	116,368	44,200	SEP
F.QSAZ08	95.490	95.500	95.500	95.490	95.510	95.440	6.000	95.440	12/17/2008	109,963	41,415	DEC
F.QSAH09	95.620	95.630	95.620	95.630	95.650	95.570	5.000	95.570	3/18/2009	87,163	31,371	MAR
F.QSAM09	95.620	95.630	95.620	95.630	95.650	95.580	4.000	95.580	6/17/2009	67,035	25,936	JUN
F.QSAU09	95.540	95.550	95.540	95.550	95.580	95.510	3.000	95.520	9/16/2009	35,660	18,483	SEP
F.QSAZ09	95.420	95.440	95.440	95.430	1050.060	95.400	4.000	95.400	12/16/2009	22,395	10,909	DEC
F.QSAH10	95.320	95.340	95.340	95.350	95.360	95.300	4.000	95.300	3/17/2010	6,269	2,908	MAR
F.QSAM10	95.210	95.260	95.260	95.260	95.280	95.220	5.000	95.220	6/16/2010	3,269	1,719	JUN
F.QSAU10	95.140	95.190	95.190	95.170	95.200	95.150	6.000	95.150	9/15/2010	3,633	3,604	SEP
F.QSAZ10	95.090	95.180	95.180	95.120	95.130	95.090	10.000	95.090	12/15/2010	1,659	213	DEC
F.QSAH11	95.030	95.150	95.150	#VALUE!	#VALUE!	#VALUE!	10.000	#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	11092	11093	11092	11093	11106	11067	24	11067	3/27/2008	85,351	36,219	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			3.05500	3.05500	3.15625	3.05500	(0.10125)	3.15625
USDLIB1M			3.16500	3.16500	3.19250	3.16500	(0.02750)	3.19250
USDLIB3M			3.09625	3.09625	3.12750	3.09625	(0.03125)	3.12750
USDLIB6M			2.97750	2.97750	3.00250	2.97750	(0.02500)	3.00250
USDLIB1Y			2.73000	2.73000	2.73375	2.73000	(0.00375)	2.73375
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.35250	5.35250	5.56125	5.35250	(0.20875)	5.56125
GBPLIB1M			5.50125	5.50125	5.52875	5.50125	(0.02750)	5.52875
GBPLIB3M			5.58438	5.58438	5.58875	5.58438	(0.00437)	5.58875
GBPLIB6M			5.52000	5.52000	5.52125	5.52000	(0.00125)	5.52125
GBPLIB1Y			5.35000	5.35000	5.35375	5.35000	(0.00375)	5.35375
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	#VALUE!	#VALUE!	#VALUE!	5.570	5.590	5.260	#VALUE!	5.290
GBPDEP3M	#VALUE!	#VALUE!	#VALUE!	5.660	5.660	5.350	#VALUE!	5.360
GBPDEP6M	#VALUE!	#VALUE!	#VALUE!	5.600	5.600	5.300	#VALUE!	5.300
GBPDEP1Y	#VALUE!	#VALUE!	#VALUE!	5.460	5.460	5.140	#VALUE!	5.160
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0288	4.0288	4.0350	4.0288	(0.0062)	4.0350
EUIBOR1M			4.1750	4.1750	4.1780	4.1750	(0.0030)	4.1780
EUIBOR3M			4.3530	4.3530	4.3590	4.3530	(0.0060)	4.3590
EUIBOR6M			4.3480	4.3480	4.3480	4.3480	0.0000	4.3480
EUIBOR1Y			4.3320	4.3320	4.3320	4.3240	0.0080	4.3240
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9521	1.9525	1.9525	1.9525	1.9627	1.9502	(0.0093)	1.9614
GBPEUR	1.3344	1.3352	1.3352	1.3352	1.3423	1.3324	(0.0060)	1.3403
GBPJPY	2.0772	2.0777	2.0777	2.0777	2.0921	2.0723	(0.0125)	2.0896
EURGBP	0.7493	0.7495	0.7493	0.7493	0.7508	0.7449	0.0033	0.7458

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