6/12/2008 5:50

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.qeam08	95.035	95.040	95.040	95.040	95.040	95.025	0.500	95.035	6/16/2008	96,701	51,198	JUN
F.QEAN08	94.965	94.970	94.965	94.965	94.970	94.950	0.000	94.955	7/14/2008	2,288	3,232	JUL
F.QEAQ08	94.875	#VALUE!	94.875	94.930	#VALUE!	#VALUE!	(0.055)	#VALUE!	8/18/2008	3	0	AUG
f.qeau08	94.865	94.870	94.870	94.870	94.875	94.830	3.000	94.840	9/15/2008	246,895	107,565	SEP
f.qeav08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/13/2008	0	0	OCT
f.qeax08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/17/2008	0	0	NOV
f.qeaz08	94.695	94.700	94.695	94.695	94.710	94.660	0.500	94.690	12/15/2008	275,608	65,717	DEC
f.qeah09	94.700	94.710	94.710	94.705	94.720	94.655	0.500	94.700	3/16/2009	295,046	68,253	MAR
f.qeam09	94.735	94.740	94.740	94.740	94.760	94.680	0.500	94.725	6/15/2009	191,938	49,926	JUN
f.qeau09	94.820	94.825	94.825	94.825	94.850	94.765	1.500	94.800	9/14/2009	182,957	33,168	SEP
f.qeaz09	94.880	94.890	94.890	94.880	94.915	94.825	2.500	94.855	12/14/2009	132,695	23,015	DEC
f.qeah10	94.970	94.975	94.975	94.975	94.990	94.915	2.500	94.945	3/15/2010	89,066	15,229	MAR
f.qeam10	95.025	95.035	95.025	95.025	95.040	94.975	1.000	95.030	6/14/2010	20,872	5,625	JUN
f.qeau10	95.090	95.100	95.100	95.100	95.110	95.050	0.500	95.090	9/13/2010	14,609	2,529	SEP
f.qeaz10	95.135	95.145	95.145	95.145	95.155	95.095	0.500	95.130	12/13/2010	10,706	2,313	DEC
f.qeah11	95.225	95.240	95.225	95.240	95.245	95.175	(1.500)	95.175	3/14/2011	7,823	619	MAR
f.qeam11	95.255	95.325	95.255	95.285	95.290	95.285	(4.500)	95.290	6/13/2011	707	160	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	95.375	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	60	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
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	0	MAR

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs
Paris: 02:00 to 22:00 Hrs
Frankfurt: 02:00 to 22:00 Hrs

Singapore: 08:00 to 04:00 Hrs
Hong Kong: 08:00 to 04:00 Hrs
Tokyo: 09:00 to 05:00 Hrs
Sydney: 10:00 to 06:00 Hrs

Chicago: 19:00 to 15:00 Hrs
New York: 20:00 to 16:00 Hrs

Notes:

Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAM09	**94.050**	**94.055**	**94.050**	**94.050**	**94.055**	**94.025**	**0.500**	**94.055**	**6/18/2008**	**30,308**	**7,589**	**JUN**
F.QSAN08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/16/2008	0	0	JUL
F.QSAQ08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/20/2008	0	0	AUG
F.QSAU08	**93.800**	**93.805**	**93.800**	**93.800**	**93.840**	**93.770**	**(3.000)**	**93.840**	**9/17/2008**	**83,407**	**23,298**	**SEP**
F.QSAZ08	**93.700**	**93.705**	**93.700**	**93.700**	**93.780**	**93.675**	**(6.500)**	**93.780**	**12/17/2008**	**115,925**	**32,928**	**DEC**
F.QSAH09	**93.715**	**93.720**	**93.720**	**93.720**	**93.830**	**93.690**	**(9.500)**	**93.825**	**3/18/2009**	**141,477**	**43,605**	**MAR**
F.QSAM09	93.735	93.740	93.740	93.740	93.855	93.715	(10.500)	93.850	6/17/2009	97,187	48,434	JUN
F.QSAU09	93.735	93.740	93.740	93.740	93.860	93.715	(11.000)	93.860	9/16/2009	49,404	21,697	SEP
F.QSAZ09	93.730	93.735	93.735	93.730	1031.965	93.705	(9.500)	93.815	12/16/2009	20,453	9,335	DEC
F.QSAH10	93.750	93.755	93.755	93.750	93.815	93.710	(8.500)	93.815	3/17/2010	18,375	3,563	MAR
F.QSAM10	93.780	93.795	93.780	93.795	93.840	93.735	(7.500)	93.840	6/16/2010	3,423	853	JUN
F.QSAU10	93.820	93.850	93.850	93.835	93.865	93.780	(4.000)	93.865	9/15/2010	999	220	SEP
F.QSAZ10	93.855	93.910	93.910	93.870	93.870	93.820	(2.500)	93.820	12/15/2010	81	71	DEC
F.QSAH11	93.890	93.985	93.890	93.900	93.900	93.890	(10.000)	93.900	3/16/2011	45	3	MAR
F.QSAM11	93.925	#VALUE!	93.925	#VALUE!	#VALUE!	#VALUE!	(12.000)	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11	93.955	#VALUE!	93.955	94.075	#VALUE!	#VALUE!	(14.500)	#VALUE!	9/21/2011	20	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
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/20/2013	0	0	MAR

Notes:

Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded ones, 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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAM08	10433	10437	10437	10461			-19		6/26/2008	559	0	JUN
F.QGAU08	10419	10420	10420	10420	10443	10405	-20	10442	9/26/2008	79,761	43,082	SEP

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
2008				
January				20th Dec
February				24th Jan
March	27th Mar	28th Feb	28th Mar	22nd Feb
April				22nd Mar
May				23rd Apr
June	26th Jun	29th May	27t Jun	22nd May
July				23rd Jun
August				24th Jul
September	26th Sep	28th Aug	29th Sep	21st Aug
October				23rd Sep
November				24th Oct
December	29th Dec	27th Nov	30th Dec	21st Nov

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	2.09625	2.09625	2.09625	2.09500	0.00125	2.09500		
USDLIB1M	2.47125	2.47125	2.47688	2.47125	(0.00563)	2.47688		
USDLIB3M	2.77625	2.77625	2.78813	2.77625	(0.01188)	2.78813		
USDLIB6M	3.13313	3.13313	3.15375	3.13313	(0.02062)	3.15375		
USDLIB1Y	3.50313	3.50313	3.52000	3.50313	(0.01687)	3.52000		
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
GBPLIBON	5.09250	5.09250	5.09500	5.09250	(0.00250)	5.09500		
GBPLIB1M	5.50563	5.50563	5.50563	5.50563	0.00000	5.50563		
GBPLIB3M	5.95000	5.95000	5.95000	5.94750	0.00250	5.94750		
GBPLIB6M	6.17375	6.17375	6.17375	6.16875	0.00500	6.16875		
GBPLIB1Y	6.44625	6.44625	6.44625	6.43500	0.01125	6.43500		
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
EURLIBON	4.0388	4.0388	4.0463	4.0388	(0.0075)	4.0463		
EUIBOR1M	4.4740	4.4740	4.4740	4.4720	0.0020	4.4720		
EUIBOR3M	4.9580	4.9580	4.9590	4.9580	(0.0010)	4.9590		
EUIBOR6M	5.1290	5.1290	5.1290	5.1200	0.0090	5.1200		
EUIBOR1Y	5.4250	5.4250	5.4250	5.4170	0.0080	5.4170		
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.340	5.540	5.540	5.540	5.600	5.300	0.040	5.400
GBPDEP3M	5.790	5.990	5.990	5.990	6.040	5.740	0.050	5.840
GBPDEP6M	6.010	6.210	6.210	6.210	6.260	5.960	0.050	6.060
GBPDEP1Y	6.290	6.490	6.490	6.490	6.530	6.230	0.060	6.330
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9483	1.9485	1.9483	1.9483	1.9651	1.9464	(0.0153)	1.9631
GBPEUR	1.2631	1.2639	1.2639	1.2639	1.2688	1.261	0.0010	1.2621
GBPJPY	2.0982	2.0988	2.0988	2.0988	2.104	2.095	(0.0015)	2.0996
EURGBP	0.7914	0.7916	0.7916	0.7916	0.7933	0.7881	(0.0006)	0.7921

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 being
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 at
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Euribor

Unit of trading	£1,000,000
Delivery months	March, June, September,
Quotation	100.00 minus
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days
Delivery day	First business day after the
Trading hours	01:00 – 21:00 [London time]
Trading Platform:	LIFFE CONNECT®
Contract Standard:	Cash settlement

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