4/1/2008 5:49

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.QEAJ08	95.315	95.320	95.315	95.320	95.350	95.310	(0.040)	95.350	4/14/2008	16,716	11,033	APR
f.qeak08	95.400	95.435	95.435	95.440	#VALUE!	#VALUE!	0.000	#VALUE!	5/19/2008	50	0	MAY
f.qeam08	**95.470**	**95.475**	**95.475**	**95.475**	**95.510**	**95.450**	**(2.500)**	**95.495**	**6/16/2008**	**116,645**	**83,253**	**JUN**
f.qeau08	**95.850**	**95.855**	**95.850**	**95.855**	**95.875**	**95.820**	**(0.500)**	**95.845**	**9/15/2008**	**111,715**	**64,205**	**SEP**
f.qeaz08	**95.985**	**95.990**	**95.985**	**95.990**	**96.020**	**95.955**	**(0.500)**	**96.010**	**12/15/2008**	**118,116**	**66,950**	**DEC**
f.qeah09	**96.155**	**96.160**	**96.155**	**96.160**	**96.190**	**96.125**	**0.000**	**96.145**	**3/16/2009**	**98,889**	**56,596**	**MAR**
f.qeam09	96.190	96.200	96.190	96.195	96.235	96.165	(1.000)	96.200	6/15/2009	62,015	30,676	JUN
f.qeau09	96.220	96.225	96.220	96.225	96.270	96.205	(2.000)	96.235	9/14/2009	45,558	21,614	SEP
f.qeaz09	96.155	96.160	96.160	96.155	96.205	96.135	(1.500)	96.170	12/14/2009	24,263	17,684	DEC
f.qeah10	96.140	96.145	96.140	96.135	96.185	96.120	(1.500)	96.150	3/15/2010	13,859	11,086	MAR
f.qeam10	96.090	96.095	96.090	96.085	96.130	96.075	(1.500)	96.120	6/14/2010	5,840	5,679	JUN
f.qeau10	96.060	96.070	96.070	96.055	96.095	96.040	(0.500)	96.075	9/13/2010	4,504	3,595	SEP
f.qeaz10	96.020	96.025	96.020	96.020	96.040	95.995	(1.000)	96.035	12/13/2010	4,227	1,025	DEC
f.qeah11	96.020	96.025	96.020	96.020	96.030	96.010	(1.000)	96.030	3/14/2011	853	87	MAR
f.qeam11	95.995	96.015	95.995	#VALUE!	#VALUE!	#VALUE!	(1.500)	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	96.020	96.020	#VALUE!	#VALUE!	#VALUE!	1.500	#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
f.qeaz12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

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.

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.QSAH08	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**			
F.QSAJ08	94.110	94.190	94.190	94.210	#VALUE!	#VALUE!	1.000	#VALUE!	4/16/2008	20	0	APR
F.QSAK08	#VALUE!	#VALUE!	#NAME?	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/21/2008	0	0	MAY
F.QSAM08	**94.520**	**94.525**	**94.520**	**94.525**	**94.555**	**94.510**	**(2.500)**	**94.525**	**6/18/2008**	**57,598**	**21,976**	**JUN**
F.QSAU08	**94.820**	**94.825**	**94.820**	**94.820**	**94.855**	**94.815**	**(4.500)**	**94.840**	**9/17/2008**	**71,090**	**32,150**	**SEP**
F.QSAZ08	**95.110**	**95.115**	**95.115**	**95.110**	**95.150**	**95.095**	**(4.000)**	**95.140**	**12/17/2008**	**101,477**	**29,227**	**DEC**
F.QSAH09	95.345	95.350	95.350	95.345	95.395	95.330	(3.500)	95.380	3/18/2009	62,441	17,022	MAR
F.QSAM09	95.450	95.455	95.455	95.450	95.490	95.435	(1.500)	95.450	6/17/2009	81,269	14,102	JUN
F.QSAU09	95.455	95.460	95.455	95.460	95.495	95.435	(1.500)	95.470	9/16/2009	24,155	12,470	SEP
F.QSAZ09	95.335	95.340	95.335	95.335	1049.125	95.320	(2.500)	95.360	12/16/2009	11,651	4,728	DEC
F.QSAH10	95.260	95.270	95.270	95.265	95.310	95.250	(2.500)	95.305	3/17/2010	3,756	2,937	MAR
F.QSAM10	95.175	95.185	95.185	95.175	95.225	95.165	(2.500)	95.220	6/16/2010	3,146	1,060	JUN
F.QSAU10	95.100	95.110	95.110	95.100	95.155	95.095	(2.500)	95.155	9/15/2010	533	343	SEP
F.QSAZ10	95.030	95.055	95.030	95.035	95.080	95.035	(4.000)	95.060	12/15/2010	450	269	DEC
F.QSAH11	95.000	95.025	95.000	95.005	95.030	95.005	(3.500)	95.020	3/16/2011	74	85	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

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.QGAH08									#VALUE!			
F.QGAM08	11098	11099	11099	11098	11132	11073	-33	11127	6/26/2008	113,501	36,534	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
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	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			3.03750	3.03750	3.18125	3.03750	(0.14375)	3.18125
USDLIB1M			2.70000	2.70000	2.70313	2.70000	(0.00313)	2.70313
USDLIB3M			2.68375	2.68375	2.68813	2.68375	(0.00438)	2.68813
USDLIB6M			2.61625	2.61625	2.61625	2.61438	0.00187	2.61438
USDLIB1Y			2.47000	2.47000	2.48625	2.47000	(0.01625)	2.48625
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.39500	5.39500	5.53750	5.39500	(0.14250)	5.53750
GBPLIB1M			5.77875	5.77875	5.78688	5.77875	(0.00813)	5.78688
GBPLIB3M			6.00500	6.00500	6.00813	6.00500	(0.00313)	6.00813
GBPLIB6M			5.97500	5.97500	5.97500	5.97500	0.00000	5.97500
GBPLIB1Y			5.84750	5.84750	5.84750	5.84375	0.00375	5.84375
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.580	5.880	5.880	5.880	5.880	5.540	0.120	5.660
GBPDEP3M	5.810	6.110	6.110	6.110	6.110	5.780	0.120	5.890
GBPDEP6M	5.760	6.060	6.060	6.060	6.070	5.730	0.130	5.830
GBPDEP1Y	5.650	5.950	5.950	5.950	5.950	5.610	0.130	5.720
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0575	4.0575	4.1850	4.0575	(0.1275)	4.1850
EUIBOR1M			4.3570	4.3570	4.3580	4.3570	(0.0010)	4.3580
EUIBOR3M			4.7310	4.7310	4.7310	4.7270	0.0040	4.7270
EUIBOR6M			4.7320	4.7320	4.7320	4.7250	0.0070	4.7250
EUIBOR1Y			4.7350	4.7350	4.7350	4.7250	0.0100	4.7250
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9806	1.9808	1.9806	1.9806	1.9858	1.9735	(0.0034)	1.9837
GBPEUR	1.2662	1.267	1.267	1.267	1.267	1.2559	0.0101	1.2559
GBPJPY	1.9921	1.9927	1.9927	1.9927	1.9929	1.9698	0.0146	1.9775
EURGBP	0.7894	0.7896	0.7896	0.7896	0.7964	0.7893	(0.0065)	0.7957

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, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery
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
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