7/7/2008 6:11

The Morning Email: STIRS

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

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QEAN08	95.035	95.040	95.035	95.040	95.040	95.030	(0.005)	95.030	7/14/2008	4,025	5,325	JUL
F.QEAQ08	94.985	95.025	95.025	95.020	#VALUE!	#VALUE!	0.000	#VALUE!	8/18/2008	12	0	AUG
f.qeau08	**94.970**	**94.975**	**94.975**	**94.975**	**94.985**	**94.960**	**0.500**	**94.980**	**9/15/2008**	**70,885**	**39,570**	**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	**94.890**	**94.895**	**94.890**	**94.890**	**94.920**	**94.850**	**4.000**	**94.870**	**12/15/2008**	**85,330**	**63,993**	**DEC**
f.qeah09	**94.925**	**94.930**	**94.930**	**94.930**	**94.960**	**94.860**	**5.000**	**94.885**	**3/16/2009**	**80,451**	**73,512**	**MAR**
f.qeam09	**95.005**	**95.010**	**95.010**	**95.005**	**95.045**	**94.910**	**6.000**	**94.945**	**6/15/2009**	**66,404**	**67,708**	**JUN**
f.qeau09	95.085	95.090	95.090	95.090	95.115	94.985	6.500	95.025	9/14/2009	65,762	42,969	SEP
f.qeaz09	95.120	95.125	95.125	95.125	95.150	95.030	6.000	95.070	12/14/2009	49,511	33,063	DEC
f.qeah10	95.175	95.185	95.175	95.185	95.200	95.100	4.500	95.130	3/15/2010	27,640	17,888	MAR
f.qeam10	95.180	95.190	95.190	95.185	95.205	95.105	5.500	95.130	6/14/2010	17,073	9,189	JUN
f.qeau10	95.180	95.190	95.190	95.185	95.205	95.110	5.000	95.130	9/13/2010	9,366	2,583	SEP
f.qeaz10	95.170	95.180	95.180	95.180	95.195	95.120	4.500	95.125	12/13/2010	8,238	1,327	DEC
f.qeah11	95.220	95.235	95.235	95.235	95.245	95.175	4.500	95.195	3/14/2011	4,222	618	MAR
f.qeam11	95.235	95.260	95.260	95.250	95.250	95.220	4.500	95.220	6/13/2011	1,354	57	JUN
f.qeau11	95.240	95.300	95.300	95.185	#VALUE!	#VALUE!	7.000	#VALUE!	9/19/2011	101	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
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/17/2013	0	0	JUN

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/

Jim Goulding, jgoulding@ghco.com The Morning Email, STIRS

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAM09	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**			
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	**94.080**	**94.085**	**94.080**	**94.080**	**94.110**	**94.035**	**4.000**	**94.040**	**9/17/2008**	**16,045**	**31,296**	**SEP**
F.QSAZ08	**94.045**	**94.050**	**94.050**	**94.050**	**94.065**	**93.975**	**7.500**	**93.985**	**12/17/2008**	**16,800**	**28,487**	**DEC**
F.QSAH09	**94.135**	**94.140**	**94.140**	**94.140**	**94.155**	**94.045**	**8.500**	**94.060**	**3/18/2009**	**29,707**	**49,881**	**MAR**
F.QSAM09	94.180	94.185	94.185	94.185	94.205	94.100	8.000	94.125	6/17/2009	29,037	31,881	JUN
F.QSAU09	94.185	94.190	94.185	94.185	94.205	94.110	7.000	94.135	9/16/2009	18,793	25,220	SEP
F.QSAZ09	94.160	94.165	94.160	94.160	1035.925	94.080	6.500	94.120	12/16/2009	11,273	13,543	DEC
F.QSAH10	94.150	94.155	94.150	94.150	94.165	94.075	6.000	94.110	3/17/2010	4,019	5,504	MAR
F.QSAM10	94.140	94.150	94.140	94.145	94.160	94.075	5.000	94.110	6/16/2010	3,404	2,576	JUN
F.QSAU10	94.140	94.155	94.140	94.150	94.160	94.090	4.500	94.115	9/15/2010	491	80	SEP
F.QSAZ10	94.145	94.170	94.145	94.155	94.165	94.155	5.500	94.165	12/15/2010	631	193	DEC
F.QSAH11	94.170	94.210	94.170	94.210	94.210	94.210	5.000	94.210	3/16/2011	51	1	MAR
F.QSAM11	94.225	94.265	94.265	94.260	94.260	94.230	9.500	94.230	6/15/2011	2	2	JUN
F.QSAU11	94.235	94.315	94.315	94.205	#VALUE!	#VALUE!	9.500	#VALUE!	9/21/2011	40	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									#VALUE!			
F.QGAU08	10588	10589	10589	10589	10600	10562	8	10576	9/26/2008	34,311	27,536	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	2.39000	2.39000	2.44250	2.39000	(0.05250)	2.44250
USDLIB1M	2.46125	2.46125	2.46125	2.46125	0.00000	2.46125
USDLIB3M	2.79125	2.79125	2.79125	2.78938	0.00187	2.78938
USDLIB6M	3.11563	3.11563	3.11563	3.11313	0.00250	3.11313
USDLIB1Y	3.29500	3.29500	3.29500	3.29375	0.00125	3.29375
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.06125	5.06125	5.06125	5.05125	0.01000	5.05125
GBPLIB1M	5.45500	5.45500	5.46188	5.45500	(0.00688)	5.46188
GBPLIB3M	5.87875	5.87875	5.89125	5.87875	(0.01250)	5.89125
GBPLIB6M	6.08438	6.08438	6.10375	6.08438	(0.01937)	6.10375
GBPLIB1Y	6.34125	6.34125	6.38375	6.34125	(0.04250)	6.38375
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	3.9213	3.9213	3.9313	3.9213	(0.0100)	3.9313
EUIBOR1M	4.4700	4.4700	4.4700	4.4700	0.0000	4.4700
EUIBOR3M	4.9600	4.9600	4.9600	4.9590	0.0010	4.9590
EUIBOR6M	5.1440	5.1440	5.1440	5.1440	0.0000	5.1440
EUIBOR1Y	5.3930	5.3930	5.3950	5.3930	(0.0020)	5.3950

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.240	5.390	5.390	5.390	5.390	5.180	(0.120)	5.180
GBPDEP3M	5.660	5.810	5.810	5.810	5.810	5.650	(0.160)	5.650
GBPDEP6M	5.860	6.010	6.010	6.010	6.010	5.850	(0.190)	5.850
GBPDEP1Y	6.140	6.290	6.290	6.290	6.360	6.140	(0.200)	6.210
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9683	1.9687	1.9687	1.9687	1.9832	1.9664	(0.0138)	1.9824
GBPEUR	1.2566	1.2573	1.2573	1.2573	1.2659	1.2556	(0.0052)	1.2624
GBPJPY	2.1166	2.1176	2.1176	2.1176	2.1255	2.113	0.0001	2.1156
EURGBP	0.7954	0.7956	0.7956	0.7956	0.7968	0.7901	0.0030	0.7918

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