4/14/2008 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.QEAJ08	95.245	95.250	95.250	95.245	95.250	95.245	0.000	95.245	4/14/2008	26,985	7,569	APR
f.qeak08	95.295	95.300	95.300	95.300	95.325	95.290	(0.025)	95.325	5/19/2008	13,830	20,679	MAY
f.qeam08	**95.340**	**95.345**	**95.345**	**95.345**	**95.385**	**95.335**	**(3.500)**	**95.385**	**6/16/2008**	**188,628**	**69,038**	**JUN**
f.qeau08	**95.645**	**95.650**	**95.650**	**95.650**	**95.700**	**95.640**	**(3.500)**	**95.690**	**9/15/2008**	**174,822**	**64,359**	**SEP**
f.qeaz08	**95.885**	**95.890**	**95.885**	**95.890**	**95.940**	**95.875**	**(3.500)**	**95.935**	**12/15/2008**	**186,203**	**64,778**	**DEC**
f.qeah09	**96.190**	**96.200**	**96.200**	**96.195**	**96.240**	**96.170**	**(0.500)**	**96.225**	**3/16/2009**	**168,760**	**59,790**	**MAR**
f.qeam09	96.310	96.315	96.310	96.315	96.340	96.290	0.000	96.330	6/15/2009	132,012	62,909	JUN
f.qeau09	96.350	96.355	96.355	96.355	96.380	96.330	(0.500)	96.375	9/14/2009	84,486	38,727	SEP
f.qeaz09	96.300	96.305	96.305	96.300	96.330	96.280	(1.000)	96.325	12/14/2009	50,465	23,127	DEC
f.qeah10	96.265	96.275	96.275	96.270	96.300	96.250	(1.000)	96.285	3/15/2010	25,671	9,397	MAR
f.qeam10	96.215	96.225	96.225	96.220	96.245	96.195	(0.500)	96.245	6/14/2010	12,819	4,292	JUN
f.qeau10	96.175	96.180	96.175	96.175	96.195	96.150	(1.000)	96.170	9/13/2010	7,114	2,525	SEP
f.qeaz10	96.115	96.125	96.115	96.120	96.140	96.105	(1.500)	96.115	12/13/2010	2,085	953	DEC
f.qeah11	96.105	96.115	96.105	96.105	96.120	96.105	(1.500)	96.105	3/14/2011	951	143	MAR
f.qeam11	96.080	96.110	96.080	96.090	96.090	96.090	(3.000)	96.090	6/13/2011	0	50	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
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.QSAJ08	94.050	94.155	94.155	#VALUE!	#VALUE!	#VALUE!	1.000	#VALUE!	4/16/2008	0	0	APR
F.QSAK08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/21/2008	0	0	MAY
F.QSAM08	**94.415**	**94.420**	**94.420**	**94.415**	**94.450**	**94.400**	**(0.500)**	**94.445**	**6/18/2008**	**81,142**	**31,237**	**JUN**
F.QSAU08	**94.765**	**94.770**	**94.770**	**94.765**	**94.810**	**94.755**	**(0.500)**	**94.810**	**9/17/2008**	**70,373**	**22,159**	**SEP**
F.QSAZ08	**95.065**	**95.070**	**95.065**	**95.070**	**95.115**	**95.050**	**(2.000)**	**95.115**	**12/17/2008**	**86,272**	**27,645**	**DEC**
F.QSAH09	**95.405**	**95.410**	**95.410**	**95.410**	**95.440**	**95.390**	**0.500**	**95.435**	**3/18/2009**	**65,403**	**23,260**	**MAR**
F.QSAM09	95.565	95.570	95.570	95.570	95.590	95.550	2.500	95.570	6/17/2009	57,065	29,018	JUN
F.QSAU09	95.575	95.585	95.585	95.580	95.590	95.550	4.000	95.580	9/16/2009	42,778	11,910	SEP
F.QSAZ09	95.465	95.470	95.465	95.470	1050.225	95.445	2.500	95.460	12/16/2009	23,983	5,967	DEC
F.QSAH10	95.380	95.390	95.390	95.385	95.390	95.360	3.000	95.375	3/17/2010	3,894	1,437	MAR
F.QSAM10	95.285	95.295	95.285	95.295	95.295	95.280	1.500	95.285	6/16/2010	722	509	JUN
F.QSAU10	95.190	95.200	95.190	95.200	95.205	95.185	0.500	95.195	9/15/2010	283	408	SEP
F.QSAZ10	95.100	95.115	95.100	95.115	95.120	95.095	(1.000)	95.115	12/15/2010	443	82	DEC
F.QSAH11	95.040	95.055	95.040	95.055	95.055	95.030	(0.500)	95.040	3/16/2011	298	312	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
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 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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAM08	11066	11067	11067	11066	11089	11045	-3	11074	6/26/2008	68,704	24,730	JUN
F.QGAU08									9/26/2008	0	0	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	2.40375	2.40375	2.40750	2.40375	(0.00375)	2.40750
USDLIB1M	2.71313	2.71313	2.71594	2.71313	(0.00281)	2.71594
USDLIB3M	2.70875	2.70875	2.71313	2.70875	(0.00438)	2.71313
USDLIB6M	2.68688	2.68688	2.71125	2.68688	(0.02437)	2.71125
USDLIB1Y	2.57375	2.57375	2.63688	2.57375	(0.06313)	2.63688

GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON	5.09750	5.09750	5.09750	5.08875	0.00875	5.08875
GBPLIB1M	5.52625	5.52625	5.52625	5.52250	0.00375	5.52250
GBPLIB3M	5.93000	5.93000	5.93000	5.92750	0.00250	5.92750
GBPLIB6M	5.89688	5.89688	5.89750	5.89688	(0.00062)	5.89750
GBPLIB1Y	5.80500	5.80500	5.80500	5.80375	0.00125	5.80375

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	4.0200	4.0200	4.0200	4.0200	0.0000	4.0200
EUIBOR1M	4.3630	4.3630	4.3650	4.3630	(0.0020)	4.3650
EUIBOR3M	4.7530	4.7530	4.7530	4.7470	0.0060	4.7470
EUIBOR6M	4.7570	4.7570	4.7570	4.7510	0.0060	4.7510
EUIBOR1Y	4.7620	4.7620	4.7620	4.7560	0.0060	4.7560

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.300	5.600	5.600	5.600	5.640	5.300	0.100	5.400
GBPDEP3M	5.630	5.930	5.930	5.930	5.940	5.620	0.090	5.720
GBPDEP6M	5.570	5.870	5.870	5.870	5.890	5.570	0.080	5.690
GBPDEP1Y	5.520	5.820	5.820	5.820	5.830	5.510	0.090	5.630

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.978	1.978	1.978	1.9778	1.9807	1.965	0.0078	1.9652
GBPEUR	1.2493	1.2501	1.2501	1.2501	1.2564	1.2482	0.0043	1.2516
GBPJPY	1.9935	1.9943	1.9935	1.9935	1.9992	1.9805	0.0032	1.9929
EURGBP	0.8002	0.8004	0.8004	0.8004	0.8015	0.796	(0.0025)	0.7986

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