4/4/2008 5:43

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	95.280	95.285	95.285	95.280	95.285	95.270	0.015	95.280	4/14/2008	17,464	9,647	APR
f.qeak08	95.350	95.370	95.350	95.360	95.360	95.360	0.015	95.360	5/19/2008	701	50	MAY
f.qeam08	**95.420**	**95.425**	**95.425**	**95.425**	**95.440**	**95.395**	**2.000**	**95.400**	**6/16/2008**	**151,502**	**72,743**	**JUN**
f.qeau08	**95.730**	**95.735**	**95.730**	**95.735**	**95.750**	**95.715**	**0.000**	**95.720**	**9/15/2008**	**131,552**	**42,051**	**SEP**
f.qeaz08	**95.870**	**95.875**	**95.875**	**95.870**	**95.895**	**95.855**	**0.000**	**95.860**	**12/15/2008**	**143,675**	**39,798**	**DEC**
f.qeah09	**96.065**	**96.070**	**96.070**	**96.070**	**96.095**	**96.050**	**0.000**	**96.060**	**3/16/2009**	**137,531**	**37,425**	**MAR**
f.qeam09	96.125	96.130	96.125	96.130	96.150	96.110	(0.500)	96.125	6/15/2009	102,580	21,729	JUN
f.qeau09	96.175	96.180	96.175	96.180	96.195	96.160	(0.500)	96.175	9/14/2009	80,427	19,239	SEP
f.qeaz09	96.125	96.130	96.130	96.125	96.140	96.100	0.500	96.120	12/14/2009	37,783	13,180	DEC
f.qeah10	96.105	96.110	96.110	96.110	96.120	96.080	0.500	96.100	3/15/2010	22,950	4,599	MAR
f.qeam10	96.055	96.065	96.055	96.065	96.075	96.030	(1.000)	96.050	6/14/2010	11,607	666	JUN
f.qeau10	96.030	96.035	96.035	96.035	96.040	96.005	0.000	96.010	9/13/2010	8,849	396	SEP
f.qeaz10	95.985	95.995	95.985	95.995	96.000	95.975	(0.500)	95.980	12/13/2010	3,346	388	DEC
f.qeah11	95.990	96.000	95.990	96.000	96.005	95.980	(0.500)	95.985	3/14/2011	2,138	133	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	96.015	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	45	0	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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/16/2008	0	0	APR
F.QSAK08	#VALUE!	#VALUE!	#NAME?	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/21/2008	0	0	MAY
F.QSAM08	**94.550**	**94.555**	**94.550**	**94.555**	**94.575**	**94.540**	**0.000**	**94.545**	**6/18/2008**	**54,972**	**23,589**	**JUN**
F.QSAU08	**94.870**	**94.875**	**94.875**	**94.875**	**94.895**	**94.865**	**(1.500)**	**94.885**	**9/17/2008**	**108,348**	**24,737**	**SEP**
F.QSAZ08	**95.105**	**95.110**	**95.110**	**95.110**	**95.145**	**95.105**	**(2.500)**	**95.135**	**12/17/2008**	**112,392**	**22,055**	**DEC**
F.QSAH09	**95.310**	**95.315**	**95.315**	**95.310**	**95.360**	**95.305**	**(3.500)**	**95.355**	**3/18/2009**	**77,596**	**15,003**	**MAR**
F.QSAM09	95.390	95.395	95.390	95.395	95.440	95.390	(4.500)	95.430	6/17/2009	44,060	12,588	JUN
F.QSAU09	95.370	95.375	95.370	95.370	95.425	95.370	(4.000)	95.395	9/16/2009	30,874	5,393	SEP
F.QSAZ09	95.265	95.270	95.270	95.265	1048.355	95.260	(2.000)	95.300	12/16/2009	13,436	4,047	DEC
F.QSAH10	95.185	95.195	95.185	95.190	95.225	95.185	(1.500)	95.200	3/17/2010	9,470	1,168	MAR
F.QSAM10	95.100	95.115	95.100	95.130	95.140	95.120	(0.500)	95.125	6/16/2010	2,671	470	JUN
F.QSAU10	95.035	95.045	95.035	95.055	95.070	95.050	(0.500)	95.050	9/15/2010	378	29	SEP
F.QSAZ10	94.980	94.985	94.980	94.975	95.005	94.975	0.000	94.980	12/15/2010	119	23	DEC
F.QSAH11	94.940	94.955	94.955	94.965	94.965	94.960	1.500	94.960	3/16/2011	403	9	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	11019	11021	11021	11020	11040	11017	-14	11034	6/26/2008	72,092	23,210	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	2.65250	2.65250	2.83750	2.65250	(0.18500)	2.83750
USDLIB1M	2.73875	2.73875	2.74125	2.73875	(0.00250)	2.74125
USDLIB3M	2.72750	2.72750	2.72750	2.72750	0.00000	2.72750
USDLIB6M	2.72000	2.72000	2.72000	2.72000	0.00000	2.72000
USDLIB1Y	2.66375	2.66375	2.66375	2.65375	0.01000	2.65375

GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON	5.23000	5.23000	5.30750	5.23000	(0.07750)	5.30750
GBPLIB1M	5.73250	5.73250	5.77188	5.73250	(0.03938)	5.77188
GBPLIB3M	5.98125	5.98125	6.00188	5.98125	(0.02063)	6.00188
GBPLIB6M	5.95375	5.95375	5.97250	5.95375	(0.01875)	5.97250
GBPLIB1Y	5.83000	5.83000	5.84438	5.83000	(0.01438)	5.84438

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	3.9600	3.9600	4.0475	3.9600	(0.0875)	4.0475
EUIBOR1M	4.3480	4.3480	4.3490	4.3480	(0.0010)	4.3490
EUIBOR3M	4.7410	4.7410	4.7410	4.7410	0.0000	4.7410
EUIBOR6M	4.7450	4.7450	4.7450	4.7440	0.0010	4.7440
EUIBOR1Y	4.7510	4.7510	4.7510	4.7510	0.0000	4.7510

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.550	5.850	5.850	5.850	5.850	5.550	0.100	5.650
GBPDEP3M	5.720	6.020	6.020	6.020	6.050	5.720	0.070	5.850
GBPDEP6M	5.640	5.940	5.940	5.940	5.960	5.640	0.080	5.760
GBPDEP1Y	5.580	5.880	5.880	5.880	5.890	5.580	0.090	5.690

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	2.0002	2.0005	2.0005	2.0005	2.0039	1.9925	0.0034	1.9965
GBPEUR	1.2712	1.272	1.272	1.272	1.2757	1.2707	(0.0016)	1.2726
GBPJPY	2.0459	2.0467	2.0467	2.0467	2.0512	2.0386	0.0041	2.0413
EURGBP	0.7863	0.7866	0.7866	0.7866	0.7872	0.7839	0.0009	0.7854

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