4/11/2008 6:00

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	95.250	95.255	95.250	95.250	95.255	95.245	(0.005)	95.250	4/14/2008	24,248	16,184	APR
f.qeak08	95.315	95.325	95.315	95.315	95.330	95.310	(0.005)	95.315	5/19/2008	7,355	8,218	MAY
f.qeam08	**95.360**	**95.365**	**95.365**	**95.360**	**95.375**	**95.345**	**0.000**	**95.365**	**6/16/2008**	**170,326**	**81,445**	**JUN**
f.qeau08	**95.650**	**95.655**	**95.655**	**95.650**	**95.665**	**95.620**	**(1.500)**	**95.665**	**9/15/2008**	**187,616**	**75,224**	**SEP**
f.qeaz08	**95.865**	**95.875**	**95.875**	**95.870**	**95.880**	**95.830**	**(1.000)**	**95.880**	**12/15/2008**	**185,502**	**81,542**	**DEC**
f.qeah09	**96.135**	**96.140**	**96.140**	**96.135**	**96.145**	**96.075**	**1.500**	**96.115**	**3/16/2009**	**167,439**	**62,686**	**MAR**
f.qeam09	96.225	96.230	96.235	96.230	96.235	96.160	3.000	96.185	6/15/2009	129,295	45,386	JUN
f.qeau09	96.275	96.280	96.280	96.275	96.280	96.210	3.000	96.225	9/14/2009	92,595	31,841	SEP
f.qeaz09	96.225	96.230	96.225	96.225	96.230	96.160	2.500	96.185	12/14/2009	53,001	16,353	DEC
f.qeah10	96.195	96.200	96.200	96.195	96.200	96.125	3.000	96.140	3/15/2010	33,894	11,108	MAR
f.qeam10	96.140	96.150	96.150	96.145	96.150	96.070	3.500	96.085	6/14/2010	16,935	6,908	JUN
f.qeau10	96.100	96.110	96.100	96.105	96.105	96.025	2.000	96.065	9/13/2010	7,102	4,380	SEP
f.qeaz10	96.045	96.060	96.045	96.045	96.045	95.985	1.500	95.995	12/13/2010	4,173	904	DEC
f.qeah11	96.035	96.045	96.035	96.030	96.030	95.975	1.500	95.990	3/14/2011	1,115	349	MAR
f.qeam11	#VALUE!	96.050	96.050	#VALUE!	#VALUE!	#VALUE!	3.500	#VALUE!	6/13/2011	0	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	94.020	94.150	94.150	94.200	#VALUE!	#VALUE!	0.000	#VALUE!	4/16/2008	800	0	APR
F.QSAK08	#VALUE!	#VALUE!	#NAME?	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/21/2008	0	0	MAY
F.QSAM08	**94.415**	**94.420**	**94.420**	**94.420**	**94.440**	**94.375**	**(2.000)**	**94.425**	**6/18/2008**	**107,582**	**52,611**	**JUN**
F.QSAU08	**94.765**	**94.770**	**94.765**	**94.770**	**94.780**	**94.725**	**(2.000)**	**94.775**	**9/17/2008**	**80,957**	**42,868**	**SEP**
F.QSAZ08	**95.065**	**95.070**	**95.070**	**95.065**	**95.075**	**95.035**	**(1.000)**	**95.065**	**12/17/2008**	**90,825**	**37,047**	**DEC**
F.QSAH09	**95.370**	**95.375**	**95.370**	**95.375**	**95.385**	**95.330**	**0.500**	**95.360**	**3/18/2009**	**87,353**	**24,453**	**MAR**
F.QSAM09	95.515	95.520	95.520	95.515	95.525	95.460	2.000	95.485	6/17/2009	64,631	25,192	JUN
F.QSAU09	95.510	95.515	95.510	95.510	95.530	95.475	1.000	95.485	9/16/2009	36,249	15,415	SEP
F.QSAZ09	95.405	95.410	95.410	95.405	1049.620	95.370	1.500	95.385	12/16/2009	10,728	4,230	DEC
F.QSAH10	95.325	95.330	95.325	95.325	95.340	95.300	0.500	95.305	3/17/2010	5,139	1,759	MAR
F.QSAM10	95.225	95.240	95.225	95.225	95.230	95.215	(0.500)	95.230	6/16/2010	1,171	85	JUN
F.QSAU10	95.130	95.150	95.130	95.135	95.140	95.115	(1.500)	95.115	9/15/2010	838	20	SEP
F.QSAZ10	95.040	95.060	95.060	95.055	95.055	95.030	(0.500)	95.030	12/15/2010	280	86	DEC
F.QSAH11	94.975	95.000	95.000	94.970	94.985	94.960	(0.500)	94.985	3/16/2011	188	108	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	11030	11032	11030	11031	11041	10992	28	10992	6/26/2008	78,886	23,976	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	2.40750	2.40750	2.43250	2.40750	(0.02500)	2.43250
USDLIB1M	2.71594	2.71594	2.71750	2.71594	(0.00156)	2.71750
USDLIB3M	2.71313	2.71313	2.71313	2.71000	0.00313	2.71000
USDLIB6M	2.71125	2.71125	2.71125	2.68375	0.02750	2.68375
USDLIB1Y	2.63688	2.63688	2.63688	2.57375	0.06313	2.57375
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.08875	5.08875	5.15250	5.08875	(0.06375)	5.15250
GBPLIB1M	5.52250	5.52250	5.55250	5.52250	(0.03000)	5.55250
GBPLIB3M	5.92750	5.92750	5.92750	5.92375	0.00375	5.92375
GBPLIB6M	5.89750	5.89750	5.89750	5.89125	0.00625	5.89125
GBPLIB1Y	5.80375	5.80375	5.80375	5.79375	0.01000	5.79375
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.0200	4.0200	4.0313	4.0200	(0.0112)	4.0313
EUIBOR1M	4.3650	4.3650	4.3650	4.3630	0.0020	4.3630
EUIBOR3M	4.7470	4.7470	4.7470	4.7440	0.0030	4.7440
EUIBOR6M	4.7510	4.7510	4.7510	4.7470	0.0040	4.7470
EUIBOR1Y	4.7560	4.7560	4.7560	4.7480	0.0080	4.7480

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.310	5.460	5.460	5.460	5.600	5.300	(0.160)	5.400
GBPDEP3M	5.640	5.940	5.940	5.940	5.940	5.620	0.090	5.720
GBPDEP6M	5.580	5.880	5.880	5.880	5.880	5.530	0.150	5.630
GBPDEP1Y	5.520	5.820	5.820	5.820	5.820	5.500	0.100	5.600
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9736	1.9739	1.9739	1.9739	1.9773	1.9705	0.0028	1.9706
GBPEUR	1.2474	1.248	1.248	1.248	1.2539	1.246	(0.0043)	1.2514
GBPJPY	2.0012	2.0022	2.0022	2.0022	2.0199	1.9973	(0.0074)	2.0088
EURGBP	0.8013	0.8016	0.8016	0.8016	0.8028	0.7974	0.0023	0.7987

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