10/15/2008 6:04

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.qeav08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeax08	95.610	95.615	95.610	95.640	95.690	95.585	(6.000)	95.690	11/17/2008	30,299	6,917	NOV
f.qeaz08	**95.920**	**95.925**	**95.925**	**95.920**	**95.990**	**95.900**	**(2.500)**	**95.945**	**12/15/2008**	**215,788**	**82,944**	**DEC**
f.qeaf09	96.150	96.280	96.150	96.215	#VALUE!	#VALUE!	(3.500)	#VALUE!	1/19/2009	450	0	JAN
f.qeah09	**96.380**	**96.385**	**96.385**	**96.385**	**96.445**	**96.350**	**1.500**	**96.395**	**3/16/2009**	**152,408**	**74,425**	**MAR**
f.qeam09	**96.550**	**96.555**	**96.550**	**96.550**	**96.590**	**96.480**	**6.500**	**96.490**	**6/15/2009**	**97,703**	**65,725**	**JUN**
f.qeau09	**96.510**	**96.515**	**96.515**	**96.515**	**96.545**	**96.410**	**9.000**	**96.410**	**9/14/2009**	**91,077**	**41,206**	**SEP**
f.qeaz09	96.190	96.195	96.195	96.195	96.230	96.095	9.500	96.100	12/14/2009	65,389	27,346	DEC
f.qeah10	96.080	96.085	96.085	96.085	96.130	96.005	8.500	96.005	3/15/2010	66,503	26,710	MAR
f.qeam10	95.875	95.880	95.880	95.880	95.925	95.830	7.000	95.865	6/14/2010	56,907	20,675	JUN
f.qeau10	95.700	95.705	95.700	95.700	95.750	95.650	5.500	95.650	9/13/2010	39,623	16,811	SEP
f.qeaz10	95.470	95.475	95.470	95.470	95.525	95.415	5.000	95.440	12/13/2010	18,481	5,651	DEC
f.qeah11	95.470	95.475	95.470	95.470	95.520	95.420	5.000	95.445	3/14/2011	12,372	3,316	MAR
f.qeam11	95.445	95.450	95.450	95.445	95.480	95.420	6.000	95.420	6/13/2011	8,241	608	JUN
f.qeau11	95.430	95.440	95.440	95.435	95.480	95.435	6.000	95.470	9/19/2011	6,562	310	SEP
f.qeaz11	95.330	95.415	95.415	95.385	#VALUE!	#VALUE!	5.000	#VALUE!	12/19/2011	820	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
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/

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAV08	93.770	93.790	93.770	#VALUE!	#VALUE!	#VALUE!	(3.000)	#VALUE!	10/15/2008	0	0	OCT
F.QSAX08	94.360	94.700	94.360	#VALUE!	#VALUE!	#VALUE!	(14.000)	#VALUE!	11/19/2008	0	0	NOV
F.QSAZ08	**95.055**	**95.060**	**95.055**	**95.055**	**95.140**	**95.020**	**(3.000)**	**95.045**	**12/17/2008**	**67,673**	**25,853**	**DEC**
F.QSAH09	**95.945**	**95.955**	**95.945**	**95.950**	**96.000**	**95.910**	**2.000**	**95.910**	**3/18/2009**	**47,295**	**20,651**	**MAR**
F.QSAM09	**96.210**	**96.215**	**96.215**	**96.215**	**96.255**	**96.155**	**7.000**	**96.155**	**6/17/2009**	**46,853**	**22,277**	**JUN**
F.QSAU09	**96.125**	**96.130**	**96.130**	**96.130**	**96.155**	**96.060**	**8.500**	**96.110**	**9/16/2009**	**35,953**	**21,289**	**SEP**
F.QSAZ09	95.845	95.850	95.850	95.845	1054.570	95.770	10.000	95.770	12/16/2009	40,872	13,356	DEC
F.QSAH10	95.615	95.620	95.620	95.620	95.650	95.515	10.000	95.515	3/17/2010	20,139	8,954	MAR
F.QSAM10	95.370	95.375	95.370	95.370	95.410	95.275	11.000	95.275	6/16/2010	8,781	7,400	JUN
F.QSAU10	95.165	95.175	95.175	95.170	95.215	95.065	10.500	95.065	9/15/2010	4,476	1,541	SEP
F.QSAZ10	95.000	95.030	95.030	95.025	95.040	94.910	11.500	94.910	12/15/2010	818	596	DEC
F.QSAH11	94.960	95.000	94.960	94.995	95.005	94.890	6.000	94.895	3/16/2011	430	304	MAR
F.QSAM11	94.925	94.990	94.990	94.910	#VALUE!	#VALUE!	10.500	#VALUE!	6/15/2011	64	0	JUN
F.QSAU11	94.895	94.985	94.985	#VALUE!	#VALUE!	#VALUE!	11.500	#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
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/19/2013	0	0	JUN
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/19/2013	0	0	JUN

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.QGAZ08	11000	11003	11003	11001	11005	10951	46	10965	12/29/2008	68,592	29,142	DEC
F.QGAH09									3/27/2009	0	0	MAR

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	2.14375	2.14375	2.18125	2.14375	(0.03750)	2.18125
USDLIB1M	4.35875	4.35875	4.46875	4.35875	(0.11000)	4.46875
USDLIB3M	4.55000	4.55000	4.63500	4.55000	(0.08500)	4.63500
USDLIB6M	4.22125	4.22125	4.25500	4.22125	(0.03375)	4.25500
USDLIB1Y	4.03375	4.03375	4.06000	4.03375	(0.02625)	4.06000
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.37500	5.37500	5.42500	5.37500	(0.05000)	5.42500
GBPLIB1M	6.03438	6.03438	6.05875	6.03438	(0.02437)	6.05875
GBPLIB3M	6.21000	6.21000	6.24875	6.21000	(0.03875)	6.24875
GBPLIB6M	6.34063	6.34063	6.35625	6.34063	(0.01562)	6.35625
GBPLIB1Y	6.45000	6.45000	6.46750	6.45000	(0.01750)	6.46750
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	3.7363	3.7363	3.7500	3.7363	(0.0137)	3.7500
EUIBOR1M	4.8670	4.8670	4.9300	4.8670	(0.0630)	4.9300
EUIBOR3M	5.1680	5.1680	5.2350	5.1680	(0.0670)	5.2350
EUIBOR6M	5.2350	5.2350	5.2980	5.2350	(0.0630)	5.2980
EUIBOR1Y	5.3120	5.3120	5.3580	5.3120	(0.0460)	5.3580

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.7563	1.7567	1.7567	1.7567	1.7607	1.7375	0.0167	1.7387
GBPEUR	1.2841	1.2849	1.2849	1.2849	1.2883	1.2765	0.0071	1.2767
GBPJPY	1.7813	1.7819	1.7819	1.7819	1.7879	1.7587	0.0057	1.7751
EURGBP	0.7784	0.7787	0.7784	0.7784	0.7837	0.7763	(0.0048)	0.7825

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
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