9/11/2008 6:09

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.qeau08	**95.030**	**95.035**	**95.030**	**95.035**	**95.040**	**95.030**	**(1.000)**	**95.035**	**9/15/2008**	**41,730**	**92,851**	**SEP**
f.qeav08	94.905	94.915	94.915	94.910	94.930	94.910	(2.000)	94.930	10/13/2008	2,193	3,433	OCT
f.qeax08	94.900	94.920	94.900	94.910	94.910	94.910	(4.000)	94.910	11/17/2008	0	200	NOV
f.qeaz08	**94.915**	**94.920**	**94.920**	**94.915**	**94.940**	**94.905**	**(2.000)**	**94.940**	**12/15/2008**	**114,824**	**109,331**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.225**	**95.230**	**95.230**	**95.230**	**95.260**	**95.210**	**(1.500)**	**95.245**	**3/16/2009**	**145,897**	**77,557**	**MAR**
f.qeam09	**95.490**	**95.500**	**95.490**	**95.495**	**95.515**	**95.465**	**1.000**	**95.480**	**6/15/2009**	**162,001**	**72,729**	**JUN**
f.qeau09	95.695	95.700	95.700	95.700	95.710	95.655	3.500	95.665	9/14/2009	124,848	45,378	SEP
f.qeaz09	95.745	95.750	95.750	95.750	95.765	95.705	4.000	95.715	12/14/2009	88,145	36,067	DEC
f.qeah10	95.885	95.890	95.890	95.895	95.905	95.840	4.500	95.865	3/15/2010	74,082	24,209	MAR
f.qeam10	95.895	95.900	95.895	95.895	95.910	95.855	4.500	95.875	6/14/2010	36,044	20,779	JUN
f.qeau10	95.860	95.865	95.865	95.865	95.875	95.830	4.000	95.850	9/13/2010	9,528	4,728	SEP
f.qeaz10	95.760	95.765	95.765	95.765	95.775	95.740	3.500	95.760	12/13/2010	5,468	3,473	DEC
f.qeah11	95.770	95.775	95.775	95.780	95.790	95.765	2.500	95.780	3/14/2011	4,496	2,753	MAR
f.qeam11	95.745	95.750	95.750	95.755	95.765	95.745	2.000	95.760	6/13/2011	4,141	2,526	JUN
f.qeau11	95.725	95.750	95.750	95.705	#VALUE!	#VALUE!	4.000	#VALUE!	9/19/2011	100	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	95.640	95.695	95.640	#VALUE!	#VALUE!	#VALUE!	(8.000)	#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.QSAU08	**94.310**	**94.315**	**94.310**	**94.310**	**94.320**	**94.295**	**1.000**	**94.300**	**9/17/2008**	**31,537**	**14,153**	**SEP**
F.QSAV08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/15/2008	0	0	OCT
F.QSAX08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/19/2008	0	0	NOV
F.QSAZ08	**94.395**	**94.400**	**94.400**	**94.400**	**94.415**	**94.355**	**1.000**	**94.385**	**12/17/2008**	**34,399**	**37,183**	**DEC**
F.QSAH09	**94.920**	**94.925**	**94.920**	**94.920**	**94.930**	**94.885**	**1.500**	**94.895**	**3/18/2009**	**36,217**	**42,308**	**MAR**
F.QSAM09	**95.140**	**95.145**	**95.145**	**95.145**	**95.155**	**95.100**	**3.500**	**95.100**	**6/17/2009**	**40,521**	**29,552**	**JUN**
F.QSAU09	95.245	95.250	95.245	95.245	95.255	95.185	5.500	95.190	9/16/2009	47,356	26,570	SEP
F.QSAZ09	95.170	95.175	95.170	95.170	1046.925	95.110	6.000	95.115	12/16/2009	29,399	32,867	DEC
F.QSAH10	95.175	95.180	95.180	95.180	95.185	95.110	6.000	95.110	3/17/2010	15,587	20,489	MAR
F.QSAM10	95.080	95.090	95.080	95.085	95.095	95.045	4.500	95.060	6/16/2010	6,064	3,290	JUN
F.QSAU10	95.000	95.010	95.000	95.005	95.010	94.980	4.000	94.985	9/15/2010	1,584	592	SEP
F.QSAZ10	94.895	94.920	94.895	94.880	94.895	94.880	3.500	94.895	12/15/2010	428	26	DEC
F.QSAH11	94.890	94.920	94.920	94.890	94.905	94.890	5.500	94.905	3/16/2011	348	31	MAR
F.QSAM11	94.870	94.920	94.920	94.855	#VALUE!	#VALUE!	6.500	#VALUE!	6/15/2011	52	0	JUN
F.QSAU11	94.845	94.930	94.930	94.835	#VALUE!	#VALUE!	8.000	#VALUE!	9/21/2011	15	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

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.QGAU08	10971	10980	10980	10976	10979	10965	17	10972	9/26/2008	741	1,091	SEP
F.QGAZ09	11211	11212	11212	11212	11221	11195	16	11201	12/29/2008	104,370	20,190	DEC

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	2.13875	2.13875	2.13875	2.13000	0.00875	2.13000
USDLIB1M	2.48750	2.48750	2.48750	2.48688	0.00062	2.48688
USDLIB3M	2.81875	2.81875	2.81875	2.81875	0.00000	2.81875
USDLIB6M	3.08438	3.08438	3.08750	3.08438	(0.00312)	3.08750
USDLIB1Y	3.13063	3.13063	3.14375	3.13063	(0.01312)	3.14375
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.04875	5.04875	5.05125	5.04875	(0.00250)	5.05125
GBPLIB1M	5.35563	5.35563	5.35688	5.35563	(0.00125)	5.35688
GBPLIB3M	5.70750	5.70750	5.71688	5.70750	(0.00938)	5.71688
GBPLIB6M	5.85000	5.85000	5.85500	5.85000	(0.00500)	5.85500
GBPLIB1Y	5.95250	5.95250	5.95750	5.95250	(0.00500)	5.95750
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.3000	4.3000	4.3038	4.3000	(0.0037)	4.3038
EUIBOR1M	4.5150	4.5150	4.5150	4.5150	0.0000	4.5150
EUIBOR3M	4.9580	4.9580	4.9590	4.9580	(0.0010)	4.9590
EUIBOR6M	5.1790	5.1790	5.1790	5.1750	0.0040	5.1750
EUIBOR1Y	5.3370	5.3370	5.3370	5.3360	0.0010	5.3360

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.75	1.7505	1.7505	1.7505	1.7544	1.7443	(0.0026)	1.7527
GBPEUR	1.2555	1.2562	1.2562	1.2562	1.2594	1.25	0.0036	1.2516
GBPJPY	1.8695	1.8701	1.8701	1.8701	1.8911	1.8642	(0.0182)	1.8873
EURGBP	0.7963	0.7964	0.7964	0.7964	0.8003	0.794	(0.0024)	0.7984

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