7/11/2008 5:55

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.QEAN08	95.035	95.040	95.035	95.035	95.040	95.030	0.000	95.030	7/14/2008	7,935	2,519	JUL
F.QEAQ08	94.995	95.000	94.995	94.990	94.995	94.990	0.000	94.990	8/18/2008	3,354	1,530	AUG
f.qeau08	**94.955**	**94.960**	**94.960**	**94.960**	**94.970**	**94.950**	**(1.000)**	**94.970**	**9/15/2008**	**88,926**	**40,631**	**SEP**
f.qeav08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/13/2008	0	0	OCT
f.qeax08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/17/2008	0	0	NOV
f.qeaz08	**94.870**	**94.875**	**94.870**	**94.870**	**94.885**	**94.855**	**0.000**	**94.865**	**12/15/2008**	**127,386**	**58,263**	**DEC**
f.qeah09	**94.935**	**94.940**	**94.940**	**94.940**	**94.960**	**94.900**	**1.500**	**94.920**	**3/16/2009**	**154,622**	**72,961**	**MAR**
f.qeam09	**95.025**	**95.030**	**95.025**	**95.025**	**95.050**	**94.975**	**1.500**	**95.005**	**6/15/2009**	**151,284**	**53,308**	**JUN**
f.qeau09	95.090	95.095	95.095	95.095	95.115	95.050	1.500	95.085	9/14/2009	85,663	26,015	SEP
f.qeaz09	95.120	95.125	95.125	95.125	95.140	95.080	1.500	95.115	12/14/2009	76,078	21,229	DEC
f.qeah10	95.185	95.190	95.185	95.185	95.205	95.150	1.000	95.180	3/15/2010	55,919	18,409	MAR
f.qeam10	95.195	95.205	95.195	95.195	95.215	95.165	0.000	95.195	6/14/2010	21,509	4,025	JUN
f.qeau10	95.200	95.210	95.200	95.205	95.225	95.180	(1.000)	95.195	9/13/2010	10,346	743	SEP
f.qeaz10	95.190	95.200	95.200	95.190	95.220	95.165	0.000	95.185	12/13/2010	5,257	897	DEC
f.qeah11	95.240	95.255	95.240	95.240	95.265	95.225	(1.000)	95.240	3/14/2011	2,514	468	MAR
f.qeam11	95.260	95.275	95.275	95.265	95.280	95.250	1.000	95.250	6/13/2011	828	8	JUN
f.qeau11	95.260	95.300	95.300	95.310	#VALUE!	#VALUE!	0.500	#VALUE!	9/19/2011	47	0	SEP
f.qeaz11	#VALUE!	95.280	95.280	95.280	95.280	95.280	(3.500)	95.280	12/19/2011	0	45	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

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/

Jim Goulding, 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.QSAN08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/16/2008	0	0	JUL
F.QSAQ08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/20/2008	0	0	AUG
F.QSAU08	**94.090**	**94.095**	**94.095**	**94.095**	**94.095**	**94.050**	**2.500**	**94.050**	**9/17/2008**	**79,656**	**31,435**	**SEP**
F.QSAZ08	**94.100**	**94.105**	**94.105**	**94.105**	**94.110**	**94.050**	**3.500**	**94.060**	**12/17/2008**	**81,659**	**25,140**	**DEC**
F.QSAH09	**94.250**	**94.255**	**94.255**	**94.255**	**94.265**	**94.185**	**4.000**	**94.185**	**3/18/2009**	**84,952**	**40,844**	**MAR**
F.QSAM09	**94.305**	**94.310**	**94.310**	**94.310**	**94.320**	**94.245**	**3.500**	**94.260**	**6/17/2009**	**105,130**	**42,146**	**JUN**
F.QSAU09	94.300	94.305	94.305	94.305	94.320	94.245	2.500	94.275	9/16/2009	50,717	18,979	SEP
F.QSAZ09	94.270	94.275	94.275	94.275	1037.190	94.230	1.500	94.250	12/16/2009	37,094	10,699	DEC
F.QSAH10	94.260	94.265	94.265	94.265	94.280	94.230	1.000	94.250	3/17/2010	10,804	8,335	MAR
F.QSAM10	94.250	94.260	94.260	94.255	94.275	94.225	1.000	94.250	6/16/2010	3,943	2,019	JUN
F.QSAU10	94.255	94.265	94.255	94.245	94.270	94.235	0.000	94.240	9/15/2010	2,015	539	SEP
F.QSAZ10	94.260	94.270	94.270	94.250	94.280	94.240	1.000	94.270	12/15/2010	886	758	DEC
F.QSAH11	94.285	94.310	94.310	94.280	94.320	94.280	1.500	94.300	3/16/2011	44	95	MAR
F.QSAM11	94.300	94.350	94.300	94.325	94.345	94.325	(3.500)	94.345	6/15/2011	4	45	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
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	10644	10645	10644	10644	10665	10629	-3	10637	9/26/2008	81,104	27,230	SEP
F.QGAZ09	10823	10870	10823				-28		12/29/2008	0	0	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	2.14500	2.14500	2.17750	2.14500	(0.03250)	2.17750
USDLIB1M	2.45750	2.45750	2.45750	2.45625	0.00125	2.45625
USDLIB3M	2.79063	2.79063	2.79063	2.79063	0.00250	2.79063
USDLIB6M	3.12125	3.12125	3.12125	3.12125	0.02750	3.12125
USDLIB1Y	3.25625	3.25625	3.25625	3.20500	0.05125	3.20500

GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON	5.06625	5.06625	5.06625	5.06625	0.00562	5.06625
GBPLIB1M	5.43000	5.43000	5.43000	5.43000	(0.00875)	5.43000
GBPLIB3M	5.83375	5.83375	5.83375	5.83375	(0.00688)	5.83375
GBPLIB6M	6.03500	6.03500	6.03500	6.03500	(0.00500)	6.03500
GBPLIB1Y	6.28875	6.28875	6.28875	6.28875	(0.00500)	6.28875

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	4.2750	4.2750	4.2888	4.2750	(0.0137)	4.2888
EUIBOR1M	4.4680	4.4680	4.4680	4.4680	0.0000	4.4680
EUIBOR3M	4.9630	4.9630	4.9630	4.9630	0.0000	4.9630
EUIBOR6M	5.1450	5.1450	5.1450	5.1390	0.0060	5.1390
EUIBOR1Y	5.3880	5.3880	5.3880	5.3840	0.0040	5.3840

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.290	5.490	5.490	5.490	5.540	5.200	0.050	5.340
GBPDEP3M	5.680	5.880	5.880	5.880	5.930	5.610	0.050	5.730
GBPDEP6M	5.880	6.080	6.080	6.080	6.130	5.810	0.050	5.930
GBPDEP1Y	6.130	6.330	6.330	6.330	6.380	6.060	0.050	6.180

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.9778	1.9781	1.9781	1.9781	1.9799	1.975	0.0001	1.9777
GBPEUR	1.2509	1.2516	1.2516	1.2516	1.2545	1.2495	(0.0015)	1.2521
GBPJPY	2.1167	2.1174	2.1167	2.1167	2.1222	2.1138	(0.0018)	2.1178
EURGBP	0.7990	0.7992	0.7992	0.7993	0.8007	0.7972	0.0010	0.7983

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