8/1/2008 5:50

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QEAQ08	95.020	95.025	95.025	95.025	95.025	95.020	(0.010)	95.025	8/18/2008	3,256	1,015	AUG
f.qeau08	**94.990**	**94.995**	**94.995**	**94.995**	**95.015**	**94.990**	**(1.500)**	**95.015**	**9/15/2008**	**113,934**	**30,763**	**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	**94.945**	**94.950**	**94.945**	**94.945**	**94.980**	**94.940**	**(2.500)**	**94.980**	**12/15/2008**	**180,954**	**37,915**	**DEC**
f.qeah09	**95.135**	**95.140**	**95.140**	**95.140**	**95.195**	**95.130**	**(2.500)**	**95.165**	**3/16/2009**	**174,419**	**32,606**	**MAR**
f.qeam09	**95.285**	**95.290**	**95.285**	**95.285**	**95.350**	**95.275**	**(2.500)**	**95.310**	**6/15/2009**	**145,247**	**32,026**	**JUN**
f.qeau09	95.375	95.380	95.375	95.375	95.410	95.370	(2.500)	95.400	9/14/2009	104,472	23,855	SEP
f.qeaz09	95.375	95.380	95.375	95.375	95.405	95.370	(2.500)	95.390	12/14/2009	85,403	22,097	DEC
f.qeah10	95.395	95.400	95.395	95.395	95.425	95.385	(2.000)	95.415	3/15/2010	49,281	11,213	MAR
f.qeam10	95.375	95.380	95.375	95.375	95.410	95.355	(2.000)	95.395	6/14/2010	26,965	9,763	JUN
f.qeau10	95.350	95.355	95.350	95.350	95.410	95.325	(2.500)	95.375	9/13/2010	12,897	3,415	SEP
f.qeaz10	95.310	95.315	95.315	95.315	95.375	95.295	(2.000)	95.330	12/13/2010	7,003	2,803	DEC
f.qeah11	95.335	95.340	95.340	95.340	95.370	95.335	(2.500)	95.365	3/14/2011	5,099	969	MAR
f.qeam11	95.330	95.335	95.330	95.325	95.365	95.325	(3.500)	95.365	6/13/2011	4,382	1,397	JUN
f.qeau11	95.340	95.345	95.340	95.340	95.350	95.340	(3.000)	95.350	9/19/2011	40	72	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	#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.QSAQ08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/20/2008	0	0	AUG
F.QSAU08	**94.130**	**94.135**	**94.130**	**94.130**	**94.180**	**94.130**	**(4.000)**	**94.180**	**9/17/2008**	**42,962**	**18,145**	**SEP**
F.QSAV08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/15/2008	0	0	OCT
F.QSAZ08	**94.230**	**94.235**	**94.235**	**94.235**	**94.300**	**94.225**	**(4.000)**	**94.275**	**12/17/2008**	**64,045**	**32,252**	**DEC**
F.QSAH09	**94.510**	**94.515**	**94.515**	**94.515**	**94.585**	**94.510**	**(3.500)**	**94.570**	**3/18/2009**	**98,150**	**40,705**	**MAR**
F.QSAM09	**94.665**	**94.670**	**94.670**	**94.670**	**94.735**	**94.660**	**(3.000)**	**94.700**	**6/17/2009**	**84,855**	**41,508**	**JUN**
F.QSAU09	94.695	94.700	94.700	94.700	94.765	94.690	(2.500)	94.740	9/16/2009	82,642	42,507	SEP
F.QSAZ09	94.635	94.640	94.640	94.640	1041.700	94.630	(2.000)	94.660	12/16/2009	52,619	23,382	DEC
F.QSAH10	94.585	94.595	94.585	94.590	94.650	94.585	(2.500)	94.610	3/17/2010	48,085	12,937	MAR
F.QSAM10	94.525	94.530	94.530	94.520	94.590	94.520	(2.000)	94.555	6/16/2010	12,232	3,506	JUN
F.QSAU10	94.470	94.485	94.485	94.480	94.545	94.475	(1.500)	94.505	9/15/2010	4,928	1,175	SEP
F.QSAZ10	94.425	94.460	94.460	94.450	94.500	94.440	(1.000)	94.470	12/15/2010	1,925	1,186	DEC
F.QSAH11	94.415	94.465	94.415	94.450	94.450	94.445	(5.500)	94.445	3/16/2011	1,409	139	MAR
F.QSAM11	94.425	94.495	94.425	94.475	94.475	94.445	(5.500)	94.445	6/15/2011	185	545	JUN
F.QSAU11	#VALUE!	#VALUE!	#VALUE!	94.420	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	8	0	SEP
F.QSAZ11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	500	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	10729	10730	10729	10729	10754	10724	-7	10746	9/26/2008	109,124	25,662	SEP
F.QGAZ09									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	2.20750	2.20750	2.32250	2.20750	(0.11500)	2.32250
USDLIB1M	2.46000	2.46000	2.46125	2.46000	(0.00125)	2.46125
USDLIB3M	2.79438	2.79438	2.79438	2.79125	0.00313	2.79125
USDLIB6M	3.07500	3.07500	3.08375	3.07500	(0.00875)	3.08375
USDLIB1Y	3.22250	3.22250	3.25250	3.22250	(0.03000)	3.25250
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.01125	5.01125	5.04250	5.01125	(0.03125)	5.04250
GBPLIB1M	5.38188	5.38188	5.38500	5.38188	(0.00312)	5.38500
GBPLIB3M	5.78000	5.78000	5.78313	5.78000	(0.00313)	5.78313
GBPLIB6M	5.98000	5.98000	5.98000	5.98000	0.00000	5.98000
GBPLIB1Y	6.16813	6.16813	6.17063	6.16813	(0.00250)	6.17063
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.2913	4.2913	4.3725	4.2913	(0.0812)	4.3725
EUIBOR1M	4.4830	4.4830	4.4830	4.4790	0.0040	4.4790
EUIBOR3M	4.9680	4.9680	4.9680	4.9680	0.0000	4.9680
EUIBOR6M	5.1600	5.1600	5.1600	5.1560	0.0040	5.1560
EUIBOR1Y	5.3570	5.3570	5.3660	5.3570	(0.0090)	5.3660

GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.200	5.400	5.400	5.400	5.490	5.170	0.050	5.290
GBPDEP3M	5.620	5.820	5.820	5.820	5.890	5.570	0.050	5.690
GBPDEP6M	5.820	6.020	6.020	6.020	6.090	5.750	0.050	5.890
GBPDEP1Y	6.010	6.210	6.210	6.210	6.300	5.950	0.050	6.100
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9758	1.9761	1.9761	1.9761	1.9847	1.9733	(0.0083)	1.9838
GBPEUR	1.2692	1.2699	1.2699	1.2699	1.2749	1.2672	(0.0022)	1.2711
GBPJPY	2.1258	2.1263	2.1263	2.1263	2.1425	2.1199	(0.0157)	2.1408
EURGBP	0.7876	0.7879	0.7879	0.7879	0.7895	0.7844	0.0013	0.7863

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