10/3/2008 5:52

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	94.760	94.765	94.760	94.760	94.795	94.750	2.000	94.750	10/13/2008	47,372	8,265	OCT
f.qeax08	95.000	95.055	95.055	94.930	#VALUE!	#VALUE!	13.500	#VALUE!	11/17/2008	1,100	0	NOV
f.qeaz08	**95.250**	**95.255**	**95.250**	**95.250**	**95.310**	**95.200**	**6.000**	**95.200**	**12/15/2008**	**254,566**	**136,510**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.915**	**95.925**	**95.915**	**95.920**	**96.000**	**95.820**	**8.000**	**95.825**	**3/16/2009**	**154,515**	**84,199**	**MAR**
f.qeam09	**96.240**	**96.245**	**96.245**	**96.245**	**96.295**	**96.120**	**11.000**	**96.130**	**6/15/2009**	**169,366**	**76,436**	**JUN**
f.qeau09	**96.400**	**96.405**	**96.400**	**96.400**	**96.455**	**96.285**	**10.500**	**96.285**	**9/14/2009**	**156,371**	**71,643**	**SEP**
f.qeaz09	96.250	96.255	96.250	96.250	96.290	96.150	9.000	96.175	12/14/2009	101,150	53,416	DEC
f.qeah10	96.235	96.245	96.245	96.240	96.275	96.160	9.000	96.165	3/15/2010	87,859	64,969	MAR
f.qeam10	96.095	96.100	96.100	96.100	96.130	96.000	9.000	96.035	6/14/2010	58,293	30,483	JUN
f.qeau10	95.955	95.960	95.960	95.965	95.980	95.845	9.500	95.885	9/13/2010	31,035	17,156	SEP
f.qeaz10	95.765	95.775	95.765	95.780	95.800	95.665	7.500	95.700	12/13/2010	12,474	6,049	DEC
f.qeah11	95.740	95.760	95.740	95.750	95.775	95.640	6.000	95.675	3/14/2011	6,213	3,222	MAR
f.qeam11	95.685	95.705	95.685	95.700	95.705	95.590	5.000	95.590	6/13/2011	3,699	2,910	JUN
f.qeau11	95.640	95.660	95.640	95.660	95.660	95.525	4.500	95.525	9/19/2011	1,594	1,892	SEP
f.qeaz11	95.555	95.620	95.555	95.460	#VALUE!	#VALUE!	0.500	#VALUE!	12/19/2011	102	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	#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	**94.470**	**94.475**	**94.475**	**94.475**	**94.555**	**94.415**	**(2.500)**	**94.525**	**12/17/2008**	**62,346**	**52,522**	**DEC**
F.QSAH09	**95.400**	**95.405**	**95.405**	**95.400**	**95.440**	**95.285**	**7.500**	**95.350**	**3/18/2009**	**45,237**	**36,905**	**MAR**
F.QSAM09	**95.600**	**95.605**	**95.600**	**95.600**	**95.655**	**95.515**	**7.000**	**95.590**	**6/17/2009**	**26,302**	**35,037**	**JUN**
F.QSAU09	**95.650**	**95.660**	**95.660**	**95.660**	**95.700**	**95.570**	**6.500**	**95.635**	**9/16/2009**	**40,388**	**18,964**	**SEP**
F.QSAZ09	95.535	95.540	95.540	95.540	1051.215	95.440	7.500	95.490	12/16/2009	30,924	22,484	DEC
F.QSAH10	95.515	95.520	95.520	95.520	95.555	95.425	8.000	95.470	3/17/2010	16,229	10,713	MAR
F.QSAM10	95.400	95.410	95.410	95.405	95.440	95.360	8.000	95.380	6/16/2010	4,020	3,659	JUN
F.QSAU10	95.300	95.320	95.300	95.325	95.370	95.275	5.500	95.295	9/15/2010	4,521	1,737	SEP
F.QSAZ10	95.155	95.195	95.155	95.200	95.230	95.140	4.500	95.180	12/15/2010	855	87	DEC
F.QSAH11	95.150	95.190	95.190	95.200	95.200	95.100	9.000	95.155	3/16/2011	166	305	MAR
F.QSAM11	95.125	95.200	95.200	95.160	95.160	95.115	12.000	95.115	6/15/2011	500	31	JUN
F.QSAU11	95.120	95.200	95.200	95.055	#VALUE!	#VALUE!	12.000	#VALUE!	9/21/2011	27	0	SEP
F.QSAZ11	#VALUE!	95.235	95.235	#VALUE!	#VALUE!	#VALUE!	14.500	#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	11372	11374	11374	11373	11389	11276	88	11276	12/29/2008	76,459	49,388	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	1.99625	1.99625	2.68125	1.99625	(0.68500)	2.68125
USDLIB1M	4.11000	4.11000	4.11000	4.04500	0.06500	4.04500
USDLIB3M	4.33375	4.33375	4.33375	4.20750	0.12625	4.20750
USDLIB6M	4.13125	4.13125	4.13125	4.05250	0.07875	4.05250
USDLIB1Y	4.05750	4.05750	4.05750	4.02250	0.03500	4.02250
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.00000	5.00000	5.00000	5.00000	0.00000	5.00000
GBPLIB1M	6.07125	6.07125	6.07125	6.06875	0.00250	6.06875
GBPLIB3M	6.27000	6.27000	6.27750	6.27000	(0.00750)	6.27750
GBPLIB6M	6.36875	6.36875	6.37000	6.36875	(0.00125)	6.37000
GBPLIB1Y	6.47000	6.47000	6.48125	6.47000	(0.01125)	6.48125
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.1050	4.1050	4.1613	4.1050	(0.0563)	4.1613
EUIBOR1M	5.1300	5.1300	5.1300	5.1160	0.0140	5.1160
EUIBOR3M	5.3390	5.3390	5.3390	5.3300	0.0090	5.3300
EUIBOR6M	5.4150	5.4150	5.4210	5.4150	(0.0060)	5.4210
EUIBOR1Y	5.4930	5.4930	5.5260	5.4930	(0.0330)	5.5260

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.7688	1.7691	1.7691	1.7691	1.7739	1.76	0.0048	1.7638
GBPEUR	1.2758	1.2766	1.2766	1.2766	1.2803	1.2737	0.0000	1.2759
GBPJPY	1.8582	1.8589	1.8589	1.8589	1.87	1.848	0.0005	1.8575
EURGBP	0.7835	0.7837	0.7837	0.7837	0.7853	0.781	(0.0002)	0.7832

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