9/19/2008 5:58

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	94.725	94.735	94.725	94.725	94.850	94.720	(5.500)	94.850	10/13/2008	27,005	7,486	OCT
f.qeax08	94.700	94.800	94.700	94.765	94.785	94.765	(10.000)	94.785	11/17/2008	9	400	NOV
f.qeaz08	**94.790**	**94.795**	**94.795**	**94.795**	**94.860**	**94.740**	**(1.000)**	**94.790**	**12/15/2008**	**292,223**	**99,835**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.185**	**95.190**	**95.190**	**95.190**	**95.235**	**95.120**	**1.500**	**95.145**	**3/16/2009**	**185,252**	**64,683**	**MAR**
f.qeam09	**95.380**	**95.385**	**95.385**	**95.385**	**95.415**	**95.325**	**(2.500)**	**95.375**	**6/15/2009**	**164,132**	**71,500**	**JUN**
f.qeau09	**95.605**	**95.610**	**95.610**	**95.610**	**95.630**	**95.525**	**(7.000)**	**95.630**	**9/14/2009**	**127,344**	**58,254**	**SEP**
f.qeaz09	95.515	95.520	95.515	95.515	95.560	95.415	(8.000)	95.520	12/14/2009	99,457	47,844	DEC
f.qeah10	95.670	95.675	95.670	95.670	95.715	95.530	(6.000)	95.690	3/15/2010	76,607	33,116	MAR
f.qeam10	95.620	95.630	95.620	95.625	95.630	95.475	(4.500)	95.630	6/14/2010	58,911	21,820	JUN
f.qeau10	95.535	95.550	95.535	95.535	95.555	95.400	(4.500)	95.555	9/13/2010	33,093	14,792	SEP
f.qeaz10	95.390	95.400	95.400	95.380	95.440	95.245	(2.500)	95.390	12/13/2010	13,207	6,010	DEC
f.qeah11	95.395	95.410	95.410	95.395	95.435	95.310	(3.500)	95.310	3/14/2011	4,687	1,580	MAR
f.qeam11	95.355	95.380	95.355	95.350	95.410	95.310	(6.000)	95.385	6/13/2011	4,163	2,119	JUN
f.qeau11	95.340	95.375	95.375	95.340	95.340	95.280	(2.000)	95.320	9/19/2011	2,289	1,593	SEP
f.qeaz11	95.250	95.315	95.315	95.250	95.250	95.250	(3.500)	95.250	12/19/2011	2,001	116	DEC
f.qeah12	95.270	95.640	95.640	95.270	95.270	95.270	26.500	95.270	3/19/2012	1,000	58	MAR
f.qeam12	95.075	#VALUE!	95.075	#VALUE!	#VALUE!	#VALUE!	(30.000)	#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	**94.030**	**94.040**	**94.040**	**94.040**	**94.115**	**93.875**	**17.000**	**93.890**	**12/17/2008**	**151,971**	**66,721**	**DEC**
F.QSAH09	**94.670**	**94.675**	**94.675**	**94.675**	**94.735**	**94.565**	**3.500**	**94.600**	**3/18/2009**	**102,081**	**27,187**	**MAR**
F.QSAM09	**94.910**	**94.915**	**94.915**	**94.915**	**94.945**	**94.810**	**(3.000)**	**94.860**	**6/17/2009**	**68,775**	**14,537**	**JUN**
F.QSAU09	**95.015**	**95.020**	**95.015**	**95.020**	**95.050**	**94.925**	**(11.500)**	**95.040**	**9/16/2009**	**68,952**	**41,427**	**SEP**
F.QSAZ09	94.835	94.840	94.835	94.830	1044.010	94.730	(10.000)	94.860	12/16/2009	50,889	29,600	DEC
F.QSAH10	94.880	94.885	94.880	94.875	94.980	94.820	(12.500)	94.920	3/17/2010	29,639	10,804	MAR
F.QSAM10	94.775	94.780	94.775	94.775	94.860	94.755	(12.000)	94.860	6/16/2010	11,725	2,889	JUN
F.QSAU10	94.665	94.670	94.670	94.665	94.785	94.660	(12.500)	94.785	9/15/2010	3,716	1,143	SEP
F.QSAZ10	94.535	94.550	94.550	94.550	94.635	94.550	(13.000)	94.635	12/15/2010	769	161	DEC
F.QSAH11	94.575	94.600	94.575	94.590	94.615	94.590	(12.000)	94.615	3/16/2011	313	109	MAR
F.QSAM11	94.555	94.605	94.555	94.590	94.590	94.590	(12.500)	94.590	6/15/2011	51	2	JUN
F.QSAU11	94.540	94.740	94.540	94.690	#VALUE!	#VALUE!	(13.000)	#VALUE!	9/21/2011	15	0	SEP
F.QSAZ11	#VALUE!	#VALUE!	#VALUE!	94.680	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	22	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.QGAU08	10937	10965	10937	10938	10938	10936	-99	10936	9/26/2008	17,476	2	SEP
F.QGAZ09	11162	11165	11162	11164	11173	11130	-102	11173	12/29/2008	91,483	44,823	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	3.25000	3.25000	3.84375	3.25000	(0.59375)	3.84375
USDLIB1M	3.19000	3.19000	3.19000	3.18750	0.00250	3.18750
USDLIB3M	3.21000	3.21000	3.21000	3.20375	0.00625	3.20375
USDLIB6M	3.45750	3.45750	3.45750	3.38500	0.07250	3.38500
USDLIB1Y	3.45875	3.45875	3.45875	3.35125	0.10750	3.35125
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	4.75625	4.75625	5.17500	4.75625	(0.41875)	5.17500
GBPLIB1M	5.78875	5.78875	5.78875	5.77000	0.01875	5.77000
GBPLIB3M	6.00000	6.00000	6.00000	5.97750	0.02250	5.97750
GBPLIB6M	6.14750	6.14750	6.14750	6.12125	0.02625	6.12125
GBPLIB1Y	6.24375	6.24375	6.24375	6.22500	0.01875	6.22500
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.4363	4.4363	4.4363	4.3488	0.0875	4.3488
EUIBOR1M	4.6310	4.6310	4.6310	4.5830	0.0480	4.5830
EUIBOR3M	5.0050	5.0050	5.0050	4.9910	0.0140	4.9910
EUIBOR6M	5.2350	5.2350	5.2350	5.2230	0.0120	5.2230
EUIBOR1Y	5.4100	5.4100	5.4100	5.3860	0.0240	5.3860

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.7962	1.7967	1.7962	1.7962	1.8192	1.7911	(0.0221)	1.818
GBPEUR	1.2636	1.2644	1.2644	1.2644	1.2728	1.2604	(0.0030)	1.2665
GBPJPY	1.9322	1.9329	1.9329	1.9329	1.9345	1.9126	0.0156	1.9164
EURGBP	0.7910	0.7913	0.7913	0.7913	0.7937	0.7857	0.0021	0.789

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