9/23/2008 6:04

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	94.740	94.745	94.745	94.745	94.795	94.715	(4.500)	94.765	10/13/2008	10,261	7,634	OCT
f.qeax08	94.740	94.800	94.800	94.800	#VALUE!	#VALUE!	0.500	#VALUE!	11/17/2008	165	0	NOV
f.qeaz08	**94.770**	**94.775**	**94.775**	**94.775**	**94.815**	**94.750**	**(3.500)**	**94.815**	**12/15/2008**	**89,951**	**64,619**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.115**	**95.120**	**95.120**	**95.120**	**95.175**	**95.110**	**(3.500)**	**95.135**	**3/16/2009**	**92,685**	**48,484**	**MAR**
f.qeam09	**95.285**	**95.290**	**95.285**	**95.285**	**95.315**	**95.245**	**1.000**	**95.265**	**6/15/2009**	**87,735**	**55,512**	**JUN**
f.qeau09	**95.495**	**95.500**	**95.495**	**95.495**	**95.520**	**95.415**	**5.500**	**95.435**	**9/14/2009**	**76,678**	**51,894**	**SEP**
f.qeaz09	95.435	95.440	95.440	95.440	95.455	95.360	5.500	95.380	12/14/2009	74,341	30,452	DEC
f.qeah10	95.575	95.580	95.580	95.585	95.595	95.490	5.500	95.540	3/15/2010	75,230	49,389	MAR
f.qeam10	95.535	95.540	95.540	95.540	95.555	95.455	5.000	95.510	6/14/2010	38,781	23,228	JUN
f.qeau10	95.470	95.475	95.470	95.470	95.485	95.390	4.500	95.455	9/13/2010	27,096	9,177	SEP
f.qeaz10	95.335	95.340	95.335	95.335	95.350	95.275	3.000	95.325	12/13/2010	17,888	3,070	DEC
f.qeah11	95.360	95.375	95.375	95.370	95.380	95.305	4.500	95.335	3/14/2011	9,661	1,936	MAR
f.qeam11	95.335	95.345	95.335	95.340	95.350	95.275	4.500	95.275	6/13/2011	7,017	1,493	JUN
f.qeau11	95.310	95.330	95.310	95.320	95.330	95.265	3.500	95.265	9/19/2011	4,197	908	SEP
f.qeaz11	#VALUE!	95.290	95.290	95.275	#VALUE!	#VALUE!	6.000	#VALUE!	12/19/2011	0	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	95.270	#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	**94.005**	**94.010**	**94.005**	**94.005**	**94.050**	**93.970**	**(8.000)**	**94.050**	**12/17/2008**	**59,906**	**35,586**	**DEC**
F.QSAH09	**94.635**	**94.640**	**94.635**	**94.635**	**94.645**	**94.580**	**(1.000)**	**94.620**	**3/18/2009**	**41,030**	**21,427**	**MAR**
F.QSAM09	**94.835**	**94.840**	**94.840**	**94.840**	**94.855**	**94.780**	**3.500**	**94.800**	**6/17/2009**	**37,550**	**21,085**	**JUN**
F.QSAU09	**94.940**	**94.945**	**94.945**	**94.945**	**94.960**	**94.850**	**7.500**	**94.860**	**9/16/2009**	**37,708**	**23,172**	**SEP**
F.QSAZ09	94.780	94.785	94.785	94.785	1042.745	94.685	7.500	94.710	12/16/2009	36,296	12,213	DEC
F.QSAH10	94.860	94.870	94.860	94.865	94.880	94.745	6.500	94.755	3/17/2010	16,274	7,528	MAR
F.QSAM10	94.780	94.795	94.795	94.795	94.800	94.675	8.000	94.685	6/16/2010	5,510	2,655	JUN
F.QSAU10	94.710	94.720	94.720	94.730	94.730	94.620	7.500	94.620	9/15/2010	3,495	1,475	SEP
F.QSAZ10	94.580	94.615	94.580	94.605	94.605	94.495	6.500	94.495	12/15/2010	374	252	DEC
F.QSAH11	94.590	94.630	94.630	94.595	94.600	94.530	9.500	94.530	3/16/2011	581	217	MAR
F.QSAM11	94.570	95.100	94.570	94.595	94.595	94.595	3.500	94.595	6/15/2011	199	1	JUN
F.QSAU11	94.580	95.100	94.580	94.545	#VALUE!	#VALUE!	4.500	#VALUE!	9/21/2011	207	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	94.620	#VALUE!	94.620	#VALUE!	#VALUE!	#VALUE!	13.000	#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	10847	10858	10858	10839	10839	10825	56	10825	9/26/2008	125	17	SEP
F.QGAZ09	11046	11047	11046	11046	11052	11016	43	11025	12/29/2008	68,814	37,121	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	2.95000	2.95000	2.96875	2.95000	(0.01875)	2.96875		
USDLIB1M	3.20688	3.20688	3.20688	3.17625	0.03063	3.17625		
USDLIB3M	3.21125	3.21125	3.21125	3.19750	0.01375	3.19750		
USDLIB6M	3.46500	3.46500	3.46500	3.42875	0.03625	3.42875		
USDLIB1Y	3.53688	3.53688	3.53688	3.51250	0.02438	3.51250		
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
GBPLIBON	4.50000	4.50000	4.70625	4.50000	(0.20625)	4.70625		
GBPLIB1M	5.83750	5.83750	5.83750	5.79750	0.04000	5.79750		
GBPLIB3M	6.06500	6.06500	6.06500	6.01000	0.05500	6.01000		
GBPLIB6M	6.19625	6.19625	6.19625	6.15875	0.03750	6.15875		
GBPLIB1Y	6.30063	6.30063	6.30063	6.26500	0.03563	6.26500		
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
EURLIBON	4.4125	4.4125	4.4125	4.4063	0.0063	4.4063		
EUIBOR1M	4.8490	4.8490	4.8490	4.7650	0.0840	4.7650		
EUIBOR3M	5.0550	5.0550	5.0550	5.0290	0.0260	5.0290		
EUIBOR6M	5.2560	5.2560	5.2560	5.2420	0.0140	5.2420		
EUIBOR1Y	5.4500	5.4500	5.4500	5.4400	0.0100	5.4400		
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.8603	1.8607	1.8607	1.8607	1.864	1.8482	0.0060	1.8542
GBPEUR	1.2578	1.2586	1.2586	1.2586	1.2612	1.2527	0.0031	1.2545
GBPJPY	1.9603	1.9612	1.9612	1.9612	1.9649	1.9489	0.0043	1.9564
EURGBP	0.7947	0.795	0.795	0.795	0.7985	0.7926	(0.0021)	0.7965

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