9/5/2008 5:53

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.qeau08	**95.025**	**95.030**	**95.025**	**95.025**	**95.030**	**95.020**	**(0.500)**	**95.030**	**9/15/2008**	**200,166**	**14,670**	**SEP**
f.qeav08	94.920	94.940	94.940	94.920	94.920	94.915	1.500	94.915	10/13/2008	4,952	301	OCT
f.qeax08	94.890	94.950	94.950	94.920	#VALUE!	#VALUE!	2.000	#VALUE!	11/17/2008	1,202	0	NOV
f.qeaz08	**94.945**	**94.950**	**94.950**	**94.950**	**94.960**	**94.930**	**0.000**	**94.955**	**12/15/2008**	**260,323**	**44,199**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.245**	**95.250**	**95.245**	**95.245**	**95.300**	**95.230**	**0.000**	**95.250**	**3/16/2009**	**249,305**	**71,968**	**MAR**
f.qeam09	**95.515**	**95.520**	**95.520**	**95.520**	**95.545**	**95.475**	**4.500**	**95.480**	**6/15/2009**	**280,190**	**69,980**	**JUN**
f.qeau09	95.720	95.725	95.725	95.725	95.745	95.675	6.000	95.680	9/14/2009	267,269	61,445	SEP
f.qeaz09	95.780	95.785	95.785	95.785	95.805	95.730	6.500	95.735	12/14/2009	150,534	53,314	DEC
f.qeah10	95.905	95.910	95.905	95.905	95.930	95.860	5.500	95.860	3/15/2010	108,411	37,646	MAR
f.qeam10	95.910	95.915	95.910	95.910	95.940	95.880	4.500	95.880	6/14/2010	74,721	33,740	JUN
f.qeau10	95.870	95.875	95.875	95.875	95.910	95.850	3.500	95.865	9/13/2010	25,966	12,763	SEP
f.qeaz10	95.785	95.790	95.790	95.785	95.835	95.765	3.000	95.790	12/13/2010	14,577	6,454	DEC
f.qeah11	95.800	95.805	95.805	95.800	95.845	95.780	3.000	95.845	3/14/2011	7,669	1,118	MAR
f.qeam11	95.780	95.790	95.790	95.785	95.830	95.765	3.000	95.830	6/13/2011	2,938	2,387	JUN
f.qeau11	95.765	95.785	95.785	95.775	95.775	95.775	3.000	95.775	9/19/2011	48	100	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.QSAU08	**94.265**	**94.270**	**94.265**	**94.265**	**94.270**	**94.260**	**0.000**	**94.265**	**9/17/2008**	**58,445**	**11,532**	**SEP**
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	**94.340**	**94.345**	**94.340**	**94.340**	**94.360**	**94.330**	**0.500**	**94.340**	**12/17/2008**	**69,519**	**20,668**	**DEC**
F.QSAH09	**94.915**	**94.920**	**94.920**	**94.920**	**94.935**	**94.895**	**2.500**	**94.905**	**3/18/2009**	**112,812**	**32,419**	**MAR**
F.QSAM09	**95.175**	**95.180**	**95.180**	**95.175**	**95.190**	**95.140**	**5.000**	**95.140**	**6/17/2009**	**71,563**	**26,286**	**JUN**
F.QSAU09	95.270	95.275	95.275	95.270	95.280	95.225	6.000	95.230	9/16/2009	64,942	24,943	SEP
F.QSAZ09	95.170	95.175	95.170	95.170	1046.980	95.140	5.000	95.140	12/16/2009	38,630	12,576	DEC
F.QSAH10	95.160	95.165	95.160	95.160	95.175	95.140	4.500	95.145	3/17/2010	27,088	10,299	MAR
F.QSAM10	95.055	95.060	95.060	95.060	95.080	95.040	4.500	95.050	6/16/2010	12,212	3,008	JUN
F.QSAU10	94.970	94.975	94.975	94.975	94.995	94.950	4.500	94.980	9/15/2010	2,803	1,087	SEP
F.QSAZ10	94.850	94.870	94.850	94.855	94.855	94.855	2.000	94.855	12/15/2010	501	29	DEC
F.QSAH11	94.825	94.860	94.825	94.840	94.840	94.835	0.500	94.835	3/16/2011	435	106	MAR
F.QSAM11	94.815	94.860	94.815	94.845	94.845	94.845	0.000	94.845	6/15/2011	111	8	JUN
F.QSAU11	#VALUE!	94.885	94.885	94.810	#VALUE!	#VALUE!	6.500	#VALUE!	9/21/2011	2	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	11027	11031	11027	11026	11026	10991	41	10991	9/26/2008	1,027	502	SEP
F.QGAZ09	11267	11268	11268	11268	11270	11210	52	11210	12/29/2008	99,037	36,469	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	2.14375	2.14375	2.14750	2.14375	(0.00375)	2.14750
USDLIB1M	2.48688	2.48688	2.48688	2.48688	0.00000	2.48688
USDLIB3M	2.81438	2.81438	2.81500	2.81438	(0.00062)	2.81500
USDLIB6M	3.10250	3.10250	3.11313	3.10250	(0.01063)	3.11313
USDLIB1Y	3.12938	3.12938	3.18125	3.12938	(0.05187)	3.18125
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.05313	5.05313	5.05563	5.05313	(0.00250)	5.05563
GBPLIB1M	5.35625	5.35625	5.36125	5.35625	(0.00500)	5.36125
GBPLIB3M	5.73888	5.73888	5.74075	5.73888	(0.00187)	5.74075
GBPLIB6M	5.86750	5.86750	5.87000	5.86750	(0.00250)	5.87000
GBPLIB1Y	5.97188	5.97188	5.97563	5.97188	(0.00375)	5.97563
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.3100	4.3100	4.3100	4.3075	0.0025	4.3075
EUIBOR1M	4.5150	4.5150	4.5150	4.5150	0.0000	4.5150
EUIBOR3M	4.9600	4.9600	4.9610	4.9600	(0.0010)	4.9610
EUIBOR6M	5.1710	5.1710	5.1730	5.1710	(0.0020)	5.1730
EUIBOR1Y	5.3220	5.3220	5.3340	5.3220	(0.0120)	5.3340

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.7585	1.7588	1.7588	1.7588	1.7688	1.7533	(0.0100)	1.7682
GBPEUR	1.237	1.2378	1.2378	1.2378	1.2407	1.2279	0.0029	1.234
GBPJPY	1.8696	1.8701	1.8701	1.8701	1.8955	1.8607	(0.0240)	1.8933
EURGBP	0.8081	0.8082	0.8082	0.8082	0.8147	0.806	(0.0020)	0.81

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