9/18/2008 6:07

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	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**			
f.qeav08	94.820	94.825	94.820	94.820	94.850	94.770	(1.000)	94.800	10/13/2008	20,622	8,418	OCT
f.qeax08	#VALUE!	94.900	94.900	94.900	#VALUE!	#VALUE!	0.000	#VALUE!	11/17/2008	225	0	NOV
f.qeaz08	**94.860**	**94.865**	**94.865**	**94.865**	**94.890**	**94.770**	**(3.500)**	**94.860**	**12/15/2008**	**295,610**	**167,314**	**DEC**
f.qeaf09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/19/2009	0	0	JAN
f.qeah09	**95.245**	**95.250**	**95.250**	**95.250**	**95.305**	**95.165**	**(2.000)**	**95.285**	**3/16/2009**	**216,977**	**105,339**	**MAR**
f.qeam09	**95.490**	**95.495**	**95.490**	**95.490**	**95.575**	**95.440**	**(4.500)**	**95.545**	**6/15/2009**	**206,155**	**84,504**	**JUN**
f.qeau09	95.740	95.745	95.745	95.745	95.840	95.680	(5.000)	95.805	9/14/2009	184,766	64,067	SEP
f.qeaz09	95.685	95.695	95.695	95.690	95.755	95.625	(5.000)	95.745	12/14/2009	150,158	52,340	DEC
f.qeah10	95.830	95.840	95.840	95.840	95.905	95.780	(4.000)	95.875	3/15/2010	109,240	39,208	MAR
f.qeam10	95.765	95.775	95.765	95.775	95.860	95.730	(5.000)	95.765	6/14/2010	81,235	29,137	JUN
f.qeau10	95.675	95.680	95.680	95.680	95.775	95.655	(3.000)	95.660	9/13/2010	37,239	15,473	SEP
f.qeaz10	95.500	95.505	95.505	95.505	95.600	95.460	(1.500)	95.490	12/13/2010	15,305	5,422	DEC
f.qeah11	95.510	95.515	95.515	95.515	95.590	95.480	0.000	95.480	3/14/2011	8,456	1,798	MAR
f.qeam11	95.455	95.460	95.460	95.460	95.555	95.445	(1.500)	95.445	6/13/2011	4,844	1,514	JUN
f.qeau11	95.435	95.440	95.440	95.435	95.505	95.430	(2.000)	95.435	9/19/2011	2,376	975	SEP
f.qeaz11	95.335	95.405	95.405	95.410	#VALUE!	#VALUE!	(1.500)	#VALUE!	12/19/2011	26	0	DEC
f.qeah12	95.235	95.455	95.455	95.420	#VALUE!	#VALUE!	1.000	#VALUE!	3/19/2012	10	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/

SHORT STERLING

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAU08	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**			
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	**94.125**	**94.130**	**94.130**	**94.130**	**94.315**	**93.930**	**4.000**	**94.010**	**12/17/2008**	**195,432**	**84,387**	**DEC**
F.QSAH09	**94.810**	**94.815**	**94.815**	**94.820**	**95.005**	**94.620**	**1.000**	**94.750**	**3/18/2009**	**138,883**	**45,537**	**MAR**
F.QSAM09	**95.070**	**95.075**	**95.075**	**95.075**	**95.270**	**94.880**	**0.000**	**95.025**	**6/17/2009**	**100,250**	**34,666**	**JUN**
F.QSAU09	95.225	95.230	95.230	95.230	95.435	95.040	(1.000)	95.210	9/16/2009	122,170	39,193	SEP
F.QSAZ09	95.030	95.040	95.030	95.035	1047.640	94.900	(4.000)	95.045	12/16/2009	74,043	22,085	DEC
F.QSAH10	95.055	95.065	95.055	95.060	95.250	94.910	(3.000)	95.080	3/17/2010	40,216	13,680	MAR
F.QSAM10	94.945	94.955	94.945	94.945	95.110	94.815	(3.500)	94.815	6/16/2010	13,074	3,336	JUN
F.QSAU10	94.860	94.875	94.865	94.865	95.030	94.725	(2.000)	94.760	9/15/2010	3,983	551	SEP
F.QSAZ10	94.720	94.740	94.740	94.735	94.875	94.720	(3.000)	94.775	12/15/2010	261	355	DEC
F.QSAH11	94.735	94.765	94.765	94.755	94.895	94.705	(2.000)	94.705	3/16/2011	292	115	MAR
F.QSAM11	94.710	94.760	94.760	94.790	#VALUE!	#VALUE!	(0.500)	#VALUE!	6/15/2011	20	0	JUN
F.QSAU11	94.680	94.780	94.780	94.690	94.690	94.690	2.000	94.690	9/21/2011	25	15	SEP
F.QSAZ11	#VALUE!	94.730	94.730	#VALUE!	#VALUE!	#VALUE!	(4.000)	#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	11010	11016	11016	11010	11049	11010	-8	11049	9/26/2008	648	272	SEP
F.QGAZ09	11242	11243	11242	11242	11288	11212	-21	11247	12/29/2008	130,729	44,586	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	3.84375	3.84375	3.84375	3.84375	(1.18750)	3.84375
USDLIB1M	3.18750	3.18750	3.18750	3.18750	0.15750	3.18750
USDLIB3M	3.20375	3.20375	3.20375	3.20375	0.14125	3.20375
USDLIB6M	3.38500	3.38500	3.38500	3.38500	0.13250	3.38500
USDLIB1Y	3.35125	3.35125	3.35125	3.35125	0.12625	3.35125
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	5.17500	5.17500	5.17500	5.17500	(0.11875)	5.17500
GBPLIB1M	5.77000	5.77000	5.77000	5.77000	0.18500	5.77000
GBPLIB3M	5.97750	5.97750	5.97750	5.97750	0.10625	5.97750
GBPLIB6M	6.12125	6.12125	6.12125	6.12125	0.10125	6.12125
GBPLIB1Y	6.22500	6.22500	6.22500	6.22500	0.13437	6.22500
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	4.3488	4.3488	4.4250	4.3488	(0.0762)	4.4250
EUIBOR1M	4.5830	4.5830	4.5830	4.5390	0.0440	4.5390
EUIBOR3M	4.9910	4.9910	4.9910	4.9730	0.0180	4.9730
EUIBOR6M	5.2230	5.2230	5.2230	5.2020	0.0210	5.2020
EUIBOR1Y	5.3860	5.3860	5.3860	5.3630	0.0230	5.3630

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.8228	1.8233	1.8233	1.8233	1.8278	1.8087	0.0055	1.8173
GBPEUR	1.2583	1.2591	1.2591	1.2591	1.2718	1.2554	(0.0098)	1.2682
GBPJPY	1.9085	1.9092	1.9092	1.9092	1.9188	1.8877	0.0068	1.9016
EURGBP	0.7943	0.7951	0.7951	0.7951	0.7969	0.7862	0.0067	0.7881

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