

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com
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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeaj09	98.565	98.570	98.570	98.570	98.575	98.565	0.000	98.575	4/9/2009	6,590	4,055	APR
f.qeaK09	98.675	98.690	98.690	98.675	98.675	98.675	3.000	98.675	5/18/2009	2,253	240	MAY
f.qeam09	98.715	98.720	98.715	98.715	98.720	98.690	1.500	98.700	6/15/2009	118,176	50,342	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.635	98.640	98.635	98.635	98.650	98.595	2.000	98.650	9/14/2009	117,503	42,283	SEP
f.qeaz09	98.395	98.400	98.400	98.400	98.405	98.340	3.500	98.370	12/14/2009	121,079	41,634	DEC
f.qeah10	98.240	98.245	98.240	98.240	98.255	98.175	3.500	98.210	3/15/2010	120,797	50,808	MAR
f.qeam10	98.005	98.010	98.005	98.005	98.025	97.930	4.000	97.970	6/14/2010	148,204	46,140	JUN
f.qeau10	97.780	97.785	97.780	97.780	97.805	97.705	4.500	97.745	9/13/2010	99,095	33,682	SEP
f.qeaz10	97.515	97.520	97.515	97.515	97.545	97.430	5.000	97.465	12/13/2010	55,709	21,171	DEC
f.qeah11	97.315	97.325	97.315	97.315	97.350	97.230	5.000	97.270	3/14/2011	40,295	22,580	MAR
f.qeam11	97.105	97.110	97.105	97.105	97.140	97.025	4.500	97.060	6/13/2011	18,777	8,588	JUN
f.qeau11	96.925	96.930	96.930	96.930	96.960	96.850	4.500	96.875	9/19/2011	13,070	3,781	SEP
f.qeaz11	96.745	96.755	96.745	96.755	96.785	96.685	3.000	96.685	12/19/2011	8,706	2,792	DEC
f.qeah12	96.665	96.680	96.680	96.675	96.705	96.615	3.500	96.615	3/19/2012	2,552	1,672	MAR
f.qeam12	96.575	96.610	96.610	96.570	96.570	96.570	3.000	96.570	6/18/2012	28	22	JUN
f.qeau12	96.310	96.870	96.310	96.640	#VALUE!	#VALUE!	(19.000)	#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

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/>

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SHORT STERLING

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.620	98.630	98.630	98.630	98.650	98.580	3.000	98.590	6/17/2009	48,015	19,740	JUN
F.QSAU09	98.550	98.560	98.550	98.550	98.570	98.500	3.000	98.540	9/16/2009	71,075	22,017	SEP
F.QSAZ09	98.260	98.270	98.260	98.260	98.280	98.200	3.000	98.240	12/16/2009	86,419	18,392	DEC
F.QSAH10	98.030	98.040	98.040	98.030	98.050	97.970	3.000	98.000	3/17/2010	119,861	22,844	MAR
F.QSAM10	97.720	97.730	97.720	97.720	97.740	97.660	1.000	97.700	6/16/2010	124,480	27,976	JUN
F.QSAU10	97.430	97.440	97.430	97.430	97.450	97.380	1.000	97.400	9/15/2010	63,194	23,218	SEP
F.QSAZ10	97.120	97.130	97.120	97.120	97.150	97.070	1.000	97.110	12/15/2010	38,522	14,932	DEC
F.QSAH11	96.880	96.890	96.880	96.880	96.900	96.840	(1.000)	96.870	3/16/2011	19,489	9,607	MAR
F.QSAM11	96.630	96.640	96.630	96.630	96.640	96.580	0.000	96.620	6/15/2011	10,516	2,553	JUN
F.QSAU11	96.390	96.400	96.390	96.390	96.410	96.340	(1.000)	96.380	9/21/2011	4,796	1,986	SEP
F.QSAZ11	96.160	96.170	96.160	96.170	96.180	96.100	0.000	96.150	12/21/2011	2,892	1,219	DEC
F.QSAH12	96.020	96.040	96.020	96.010	96.030	95.960	0.000	96.020	3/21/2012	1,937	240	MAR
F.QSAM12	95.860	95.940	95.860	95.910	95.910	95.910	(4.000)	95.910	6/20/2012	55	50	JUN
F.QSAU12	95.160	96.270	95.160	#VALUE!	#VALUE!	#VALUE!	(58.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.220	96.640	95.220	#VALUE!	#VALUE!	#VALUE!	(51.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.730	96.660	94.730	#VALUE!	#VALUE!	#VALUE!	(93.000)	#VALUE!	3/20/2013	0	0	MAR

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.liffebundlesandbundles.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.QGAH09									#VALUE!			
F.QGAM09	12066	12067	12067	12067	12098	12053	-19	12062	6/26/2009	72,823	31,703	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.27750	0.27750	0.28375	0.27750	(0.00625)	0.28375		
USDLIB1M	0.46938	0.46938	0.47563	0.46938	(0.00625)	0.47563		
USDLIB3M	1.14938	1.14938	1.15688	1.14938	(0.00750)	1.15688		
USDLIB6M	1.70313	1.70313	1.71563	1.70313	(0.01250)	1.71563		
USDLIB1Y	1.97875	1.97875	1.99250	1.97875	(0.01375)	1.99250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.60625	0.60625	0.61250	0.60625	(0.00625)	0.61250		
GBPLIB1M	0.96750	0.96750	0.97750	0.96750	(0.01000)	0.97750		
GBPLIB3M	1.58438	1.58438	1.59375	1.58438	(0.00937)	1.59375		
GBPLIB6M	1.81438	1.81438	1.82375	1.81438	(0.00937)	1.82375		
GBPLIB1Y	2.02313	2.02313	2.03188	2.02313	(0.00875)	2.03188		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7988	0.7988	0.7988	0.7613	0.0375	0.7613		
EUIBOR1M	1.0350	1.0350	1.0550	1.0350	(0.0200)	1.0550		
EUIBOR3M	1.4530	1.4530	1.4660	1.4530	(0.0130)	1.4660		
EUIBOR6M	1.6320	1.6320	1.6440	1.6320	(0.0120)	1.6440		
EUIBOR1Y	1.7960	1.7960	1.8020	1.7960	(0.0060)	1.8020		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4636	1.464	1.464	1.464	1.478	1.4579	-0.0133	1.4767
GBPEUR	1.1031	1.1039	1.1039	1.1039	1.1047	1.0967	0.0026	1.1004
GBPJPY	1.4651	1.4664	1.4664	1.4664	1.4936	1.4579	-0.0257	1.4913
EURGBP	0.9061	0.9068	0.9068	0.9068	0.9121	0.9053	-0.0016	0.9083

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
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
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