

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.qeaK09	98.735	98.740	98.740	98.730	98.745	98.735	0.000	98.740	5/18/2009	4,795	4,168	MAY
f.qeam09	98.790	98.795	98.785	98.785	98.800	98.775	0.000	98.785	6/15/2009	119,077	73,222	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	98.800	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.785	98.790	98.770	98.770	98.795	98.770	(1.000)	98.780	9/14/2009	145,345	68,249	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.615	98.625	98.585	98.585	98.630	98.585	(4.000)	98.620	12/14/2009	134,224	58,794	DEC
f.qeah10	98.525	98.530	98.530	98.475	98.540	98.515	(1.000)	98.535	3/15/2010	115,478	56,601	MAR
f.qeam10	98.320	98.265	98.265	98.265	98.345	98.320	(8.500)	98.340	6/14/2010	108,882	62,158	JUN
f.qeau10	98.120	98.125	98.055	98.055	98.150	98.055	(10.000)	98.145	9/13/2010	74,115	42,606	SEP
f.qeaz10	97.860	97.865	97.795	97.795	97.895	97.795	(11.000)	97.895	12/13/2010	65,156	33,922	DEC
f.qeah11	97.660	97.665	97.585	97.585	97.695	97.585	(12.500)	97.685	3/14/2011	45,126	25,834	MAR
f.qeam11	97.430	97.435	97.350	97.350	97.465	97.350	(13.000)	97.460	6/13/2011	19,093	9,055	JUN
f.qeau11	97.225	97.235	97.145	97.145	97.265	97.145	(13.500)	97.250	9/19/2011	8,298	6,348	SEP
f.qeaz11	97.025	96.945	96.945	96.945	97.065	97.030	(13.000)	97.045	12/19/2011	10,272	6,003	DEC
f.qeah12	96.905	96.830	96.830	96.825	96.940	96.910	(12.500)	96.940	3/19/2012	7,493	1,591	MAR
f.qeam12	96.775	96.785	96.785	96.710	96.815	96.785	(4.500)	96.815	6/18/2012	3,126	691	JUN
f.qeau12	96.660	96.585	96.585	96.600	96.710	96.660	(13.000)	96.710	9/17/2012	1,454	251	SEP
f.qeaZ12	95.955	96.535	96.535	96.585	#VALUE!	#VALUE!	(4.000)	#VALUE!	12/17/2012	11	0	DEC
f.qeaH13	95.870	97.135	97.135	96.500	#VALUE!	#VALUE!	63.000	#VALUE!	3/18/2013	10	0	MAR

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Chicago: 19:00 to 15:00 Hrs

Paris: 02:00 to 22:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

New York: 20:00 to 16:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 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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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.700	98.710	98.710	98.710	98.720	98.700	0.000	98.700	6/17/2009	28,424	32,281	JUN
F.QSAU09	98.660	98.670	98.640	98.640	98.680	98.640	(2.000)	98.660	9/16/2009	41,968	25,667	SEP
F.QSAZ09	98.400	98.410	98.360	98.360	98.410	98.360	(4.000)	98.390	12/16/2009	32,327	24,768	DEC
F.QSAH10	98.200	98.210	98.150	98.150	98.220	98.150	(6.000)	98.200	3/17/2010	42,995	29,935	MAR
F.QSAM10	97.820	97.830	97.830	97.830	97.910	97.830	(8.000)	97.900	6/16/2010	48,644	38,099	JUN
F.QSAU10	97.500	97.510	97.510	97.510	97.600	97.510	(9.000)	97.600	9/15/2010	33,277	27,901	SEP
F.QSAZ10	97.130	97.140	97.140	97.140	97.230	97.140	(9.000)	97.220	12/15/2010	26,186	22,130	DEC
F.QSAH11	96.830	96.850	96.850	96.840	96.940	96.840	(10.000)	96.920	3/16/2011	19,185	11,002	MAR
F.QSAM11	96.530	96.540	96.530	96.540	96.630	96.600	(12.000)	96.630	6/15/2011	5,052	5,384	JUN
F.QSAU11	96.280	96.290	96.280	96.280	96.370	96.280	(13.000)	96.350	9/21/2011	3,997	2,808	SEP
F.QSAZ11	96.060	96.080	96.060	96.080	96.180	96.130	(14.000)	96.170	12/21/2011	1,901	2,026	DEC
F.QSAH12	95.960	95.970	95.960	95.970	96.060	95.970	(14.000)	96.030	3/21/2012	1,130	834	MAR
F.QSAM12	95.850	95.880	95.880	95.950	95.950	95.930	(13.000)	95.950	6/20/2012	107	42	JUN
F.QSAU12	95.330	96.710	95.330	96.090	#VALUE!	#VALUE!	(61.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.230	96.600	96.600	#VALUE!	#VALUE!	#VALUE!	72.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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.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.QGAM09	11821	11823	11823	11822	11937	11808	-118	11915	6/26/2009	104,400	57,206	JUN
F.QGAU09	11702	11708	11708	11705			-114		9/28/2009	105	1	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23500	0.23500	0.24250	0.23500	(0.00750)	0.24250		
USDLIB1M	0.38188	0.38188	0.39500	0.38188	(0.01312)	0.39500		
USDLIB3M	0.95625	0.95625	0.97375	0.95625	(0.01750)	0.97375		
USDLIB6M	1.49375	1.49375	1.50625	1.49375	(0.01250)	1.50625		
USDLIB1Y	1.80750	1.80750	1.82000	1.80750	(0.01250)	1.82000		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55000	0.55000	0.55500	0.55000	(0.00500)	0.55500		
GBPLIB1M	0.80250	0.80250	0.81375	0.80250	(0.01125)	0.81375		
GBPLIB3M	1.42750	1.42750	1.43125	1.42750	(0.00375)	1.43125		
GBPLIB6M	1.62813	1.62813	1.63625	1.62813	(0.00812)	1.63625		
GBPLIB1Y	1.89713	1.89713	1.89750	1.89713	(0.00037)	1.89750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4400	0.4400	0.4550	0.4400	(0.0150)	0.4550		
EUIBOR1M	0.8940	0.8940	0.9040	0.8940	(0.0100)	0.9040		
EUIBOR3M	1.3270	1.3270	1.3340	1.3270	(0.0070)	1.3340		
EUIBOR6M	1.5270	1.5270	1.5340	1.5270	(0.0070)	1.5340		
EUIBOR1Y	1.6990	1.6990	1.7040	1.6990	(0.0050)	1.7040		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5154	1.5159	1.5159	1.5159	1.5201	1.5073	0.002	1.5135
GBPEUR	1.1372	1.138	1.138	1.138	1.1415	1.1341	0.0025	1.1346
GBPJPY	1.5047	1.5054	1.5054	1.5054	1.5094	1.4866	0.0169	1.4879
EURGBP	0.879	0.8793	0.8793	0.8793	0.8817	0.8763	-0.0017	0.8808

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
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