

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	98.750	98.755	98.755	98.755	98.755	98.745	(0.500)	98.750	5/18/2009	6,990	920	MAY
f.qeam09	98.825	98.830	98.825	98.825	98.840	98.815	(0.500)	98.825	6/15/2009	71,421	48,896	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	98.850	98.855	98.855	98.850	98.855	98.830	(0.500)	98.855	9/14/2009	109,314	59,780	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.690	98.695	98.690	98.690	98.710	98.665	(2.500)	98.710	12/14/2009	98,307	86,472	DEC
f.qeah10	98.575	98.580	98.575	98.580	98.620	98.545	(4.500)	98.620	3/15/2010	100,135	75,693	MAR
f.qeam10	98.365	98.370	98.370	98.365	98.415	98.330	(4.500)	98.415	6/14/2010	78,413	61,581	JUN
f.qeau10	98.140	98.145	98.145	98.145	98.185	98.100	(4.500)	98.180	9/13/2010	61,398	43,857	SEP
f.qeaz10	97.865	97.870	97.870	97.870	97.905	97.810	(3.000)	97.895	12/13/2010	49,123	32,626	DEC
f.qeah11	97.645	97.650	97.650	97.650	97.675	97.585	(1.500)	97.665	3/14/2011	37,903	22,614	MAR
f.qeam11	97.400	97.410	97.400	97.405	97.425	97.335	(1.000)	97.410	6/13/2011	21,362	8,495	JUN
f.qeau11	97.190	97.195	97.195	97.195	97.205	97.125	0.500	97.185	9/19/2011	11,109	6,908	SEP
f.qeaz11	96.985	96.990	96.990	96.985	97.000	96.925	1.500	96.970	12/19/2011	6,618	4,780	DEC
f.qeah12	96.865	96.875	96.875	96.870	96.885	96.815	2.000	96.855	3/19/2012	4,152	2,847	MAR
f.qeam12	96.735	96.750	96.750	96.730	96.755	96.715	2.500	96.725	6/18/2012	610	370	JUN
f.qeau12	96.625	96.645	96.625	96.630	96.645	96.590	1.500	96.610	9/17/2012	598	227	SEP
f.qeaZ12	96.445	96.555	96.555	96.465	#VALUE!	#VALUE!	6.000	#VALUE!	12/17/2012	98	0	DEC
f.qeaH13	96.055	97.425	97.425	96.425	#VALUE!	#VALUE!	100.000	#VALUE!	3/18/2013	50	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/>Jim Goulding, 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.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.730	98.740	98.740	98.740	98.740	98.690	3.000	98.700	6/17/2009	41,508	27,254	JUN
F.QSAU09	98.710	98.720	98.710	98.710	98.710	98.640	5.000	98.650	9/16/2009	34,817	25,538	SEP
F.QSAZ09	98.400	98.450	98.450	98.450	98.460	98.350	5.000	98.370	12/16/2009	43,922	40,572	DEC
F.QSAH10	98.170	98.180	98.230	98.230	98.230	98.120	5.000	98.160	3/17/2010	52,113	37,730	MAR
F.QSAM10	97.840	97.850	97.900	97.900	97.900	97.800	4.000	97.850	6/16/2010	47,254	34,769	JUN
F.QSAU10	97.560	97.580	97.560	97.570	97.580	97.480	2.000	97.530	9/15/2010	52,451	26,869	SEP
F.QSAZ10	97.180	97.190	97.190	97.190	97.190	97.080	4.000	97.130	12/15/2010	31,071	11,664	DEC
F.QSAH11	96.870	96.880	96.880	96.880	96.880	96.760	6.000	96.820	3/16/2011	21,638	10,724	MAR
F.QSAM11	96.540	96.550	96.550	96.550	96.550	96.430	7.000	96.430	6/15/2011	6,694	3,157	JUN
F.QSAU11	96.270	96.290	96.280	96.280	96.280	96.140	8.000	96.140	9/21/2011	4,363	3,491	SEP
F.QSAZ11	96.050	96.070	96.050	96.050	96.050	95.920	8.000	95.920	12/21/2011	2,034	787	DEC
F.QSAH12	95.940	95.960	95.960	95.940	95.850	95.820	10.000	95.830	3/21/2012	1,261	475	MAR
F.QSAM12	95.840	95.870	95.840	95.760	95.760	95.730	8.000	95.730	6/20/2012	545	170	JUN
F.QSAU12	95.760	96.770	95.760	95.660	95.660	95.650	8.000	95.650	9/19/2012	59	60	SEP
F.QSAZ12	95.240	96.660	95.240	#VALUE!	#VALUE!	#VALUE!	(38.000)	#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

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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.QGAM09	11902	11903	11903	11903	11906	11869	-8	11893	6/26/2009	79,650	45,094	JUN
F.QGAU09	11793	11797	11797	11770	11770	11770	0	11770	9/28/2009	1	100	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22125	0.22125	0.22625	0.22125	(0.00500)	0.22625		
USDLIB1M	0.34875	0.34875	0.35375	0.34875	(0.00500)	0.35375		
USDLIB3M	0.90563	0.90563	0.92000	0.90563	(0.01437)	0.92000		
USDLIB6M	1.43000	1.43000	1.43875	1.43000	(0.00875)	1.43875		
USDLIB1Y	1.74750	1.74750	1.75750	1.74750	(0.01000)	1.75750		
GBP LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000		
GBPLIB1M	0.77313	0.77313	0.78313	0.77313	(0.01000)	0.78313		
GBPLIB3M	1.40063	1.40063	1.41188	1.40063	(0.01125)	1.41188		
GBPLIB6M	1.60625	1.60625	1.61500	1.60625	(0.00875)	1.61500		
GBPLIB1Y	1.88938	1.88938	1.88938	1.88875	0.00063	1.88875		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7250	0.7250	0.7250	0.4113	0.3138	0.4113		
EUIBOR1M	0.8540	0.8540	0.8640	0.8540	(0.0100)	0.8640		
EUIBOR3M	1.2910	1.2910	1.2990	1.2910	(0.0080)	1.2990		
EUIBOR6M	1.4860	1.4860	1.4910	1.4860	(0.0050)	1.4910		
EUIBOR1Y	1.6470	1.6470	1.6550	1.6470	(0.0080)	1.6550		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5281	1.5286	1.5286	1.5286	1.5308	1.5072	0.0166	1.5115
GBPEUR	1.1199	1.1207	1.1207	1.1207	1.121	1.1086	0.0072	1.1128
GBPJPY	1.489	1.4897	1.4897	1.4897	1.4953	1.4642	0.0157	1.4732
EURGBP	0.8926	0.8929	0.8929	0.8929	0.9019	0.8923	-0.0057	0.8983

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