

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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	
f.qeam09	98.800	98.805	98.805	98.805	98.865	98.800	(4.500)	98.855	6/15/2009	136,977	133,459	JUN
f.qean09	98.820	98.835	98.820	98.835	98.875	98.835	(5.500)	98.870	7/13/2009	877	804	JUL
f.qeaq09	90.000	#VALUE!	90.000	#VALUE!	#VALUE!	#VALUE!	(893.000)	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.860	98.865	98.865	98.865	98.920	98.845	(4.000)	98.910	9/14/2009	151,169	124,665	SEP
f.qeav10	90.000	#VALUE!	90.000	#VALUE!	#VALUE!	#VALUE!	(879.000)	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.745	98.750	98.745	98.745	98.805	98.725	(3.500)	98.785	12/14/2009	135,309	84,851	DEC
f.qeah10	98.660	98.665	98.660	98.660	98.725	98.640	(3.500)	98.700	3/15/2010	118,619	57,302	MAR
f.qeam10	98.455	98.460	98.460	98.460	98.525	98.435	(3.500)	98.500	6/14/2010	100,284	45,475	JUN
f.qeau10	98.230	98.235	98.235	98.235	98.300	98.205	(4.000)	98.295	9/13/2010	81,762	40,113	SEP
f.qeaz10	97.935	97.940	97.940	97.940	98.000	97.905	(4.000)	98.000	12/13/2010	58,749	25,920	DEC
f.qeah11	97.705	97.710	97.710	97.705	97.770	97.675	(3.500)	97.760	3/14/2011	42,639	14,912	MAR
f.qeam11	97.440	97.450	97.450	97.450	97.505	97.410	(3.000)	97.495	6/13/2011	28,091	7,210	JUN
f.qeau11	97.215	97.220	97.220	97.220	97.270	97.190	(3.000)	97.265	9/19/2011	14,852	4,070	SEP
f.qeaz11	96.995	97.000	96.995	97.000	97.040	96.970	(3.500)	97.035	12/19/2011	7,738	2,113	DEC
f.qeah12	96.865	96.870	96.865	96.865	96.900	96.840	(3.000)	96.895	3/19/2012	4,283	2,636	MAR
f.qeam12	96.710	96.720	96.710	96.720	96.725	96.695	(3.500)	96.720	6/18/2012	648	615	JUN
f.qeau12	96.565	96.580	96.565	96.585	96.590	96.560	(4.500)	96.585	9/17/2012	414	433	SEP
f.qeaZ12	96.410	96.460	96.410	96.450	96.465	96.450	(7.000)	96.465	12/17/2012	0	300	DEC
f.qeaH13	95.705	97.085	95.705	96.455	#VALUE!	#VALUE!	(68.500)	#VALUE!	3/18/2013	0	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	98.850	98.860	98.860	98.860	98.890	98.850	0.000	98.860	6/17/2009	51,473	26,946	JUN
F.QSAU09	98.950	98.960	98.950	98.950	98.990	98.930	1.000	98.950	9/16/2009	62,940	48,415	SEP
F.QSAZ09	98.790	98.800	98.790	98.790	98.840	98.760	2.000	98.780	12/16/2009	84,750	53,288	DEC
F.QSAH10	98.640	98.650	98.640	98.640	98.690	98.620	2.000	98.630	3/17/2010	83,224	55,510	MAR
F.QSAM10	98.320	98.330	98.320	98.330	98.380	98.300	1.000	98.330	6/16/2010	69,644	54,279	JUN
F.QSAU10	97.950	97.960	97.950	97.950	98.010	97.930	1.000	97.930	9/15/2010	62,683	45,105	SEP
F.QSAZ10	97.510	97.520	97.510	97.510	97.570	97.480	1.000	97.500	12/15/2010	48,280	19,806	DEC
F.QSAH11	97.130	97.140	97.130	97.130	97.190	97.120	0.000	97.120	3/16/2011	34,326	21,152	MAR
F.QSAM11	96.730	96.740	96.730	96.730	96.780	96.720	(1.000)	96.750	6/15/2011	17,048	9,911	JUN
F.QSAU11	96.380	96.390	96.380	96.380	96.440	96.360	(2.000)	96.410	9/21/2011	9,778	3,848	SEP
F.QSAZ11	96.060	96.080	96.080	96.060	96.130	96.050	(3.000)	96.110	12/21/2011	3,732	2,034	DEC
F.QSAH12	95.890	95.900	95.890	95.890	95.980	95.860	(6.000)	95.950	3/21/2012	3,397	2,830	MAR
F.QSAM12	95.760	95.790	95.760	95.760	95.850	95.740	(8.000)	95.850	6/20/2012	1,125	731	JUN
F.QSAU12	95.160	96.680	96.680	95.670	95.740	95.670	92.000	95.740	9/19/2012	883	55	SEP
F.QSAZ12	94.790	96.400	94.790	#VALUE!	#VALUE!	#VALUE!	(89.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	96.380	96.380	#VALUE!	#VALUE!	#VALUE!	74.000	#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.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	12042	12044	12042	12043	12076	12023	-37	12068	6/26/2009	105,120	55,744	JUN
F.QGAU09	11932	11936	11932	11917	11948	11914	-38	11948	9/28/2009	5,837	1,057	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22125	0.22125	0.22125	0.21875	0.00250	0.21875		
USDLIB1M	0.30813	0.30813	0.30938	0.30813	(0.00125)	0.30938		
USDLIB3M	0.71625	0.71625	0.75250	0.71625	(0.03625)	0.75250		
USDLIB6M	1.24125	1.24125	1.28000	1.24125	(0.03875)	1.28000		
USDLIB1Y	1.54875	1.54875	1.58250	1.54875	(0.03375)	1.58250		
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	0.70750	0.70750	0.71938	0.70750	(0.01188)	0.71938		
GBPLIB3M	1.31875	1.31875	1.32875	1.31875	(0.01000)	1.32875		
GBPLIB6M	1.53313	1.53313	1.54375	1.53313	(0.01062)	1.54375		
GBPLIB1Y	1.79313	1.79313	1.80750	1.79313	(0.01437)	1.80750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8363	0.8363	0.8363	0.6363	0.2000	0.6363		
EUIBOR1M	0.8490	0.8490	0.8490	0.8160	0.0330	0.8160		
EUIBOR3M	1.2440	1.2440	1.2440	1.2370	0.0070	1.2370		
EUIBOR6M	1.4430	1.4430	1.4430	1.4340	0.0090	1.4340		
EUIBOR1Y	1.6060	1.6060	1.6060	1.5950	0.0110	1.5950		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5495	1.55	1.55	1.55	1.5541	1.5449	0.0019	1.5475
GBPEUR	1.1331	1.1339	1.1339	1.1339	1.1392	1.1324	-0.0018	1.1349
GBPJPY	1.4845	1.4852	1.4852	1.4852	1.4917	1.4756	-0.0005	1.485
EURGBP	0.8821	0.8824	0.8824	0.8824	0.883	0.878	0.0014	0.8807

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