

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!	#VALUE!
f.qeam09	98.790	98.795	98.790	98.790	98.805	98.780	(1.000)	98.805	6/15/2009	104,400	72,624	JUN
f.qean09	98.810	98.840	98.840	98.835	#VALUE!	#VALUE!	0.000	#VALUE!	7/13/2009	261	0	JUL
f.qeaq09	98.810	98.900	98.810	#VALUE!	#VALUE!	#VALUE!	(8.500)	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.865	98.870	98.870	98.870	98.880	98.850	0.500	98.875	9/14/2009	133,134	46,603	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.770	98.775	98.770	98.770	98.790	98.740	1.000	98.790	12/14/2009	141,191	47,683	DEC
f.qeah10	98.695	98.700	98.700	98.700	98.710	98.650	2.000	98.690	3/15/2010	119,646	35,667	MAR
f.qeam10	98.495	98.500	98.495	98.495	98.510	98.440	1.500	98.485	6/14/2010	88,293	35,736	JUN
f.qeau10	98.265	98.270	98.270	98.270	98.280	98.195	2.500	98.250	9/13/2010	73,386	24,906	SEP
f.qeaz10	97.975	97.980	97.980	97.980	97.985	97.895	3.500	97.950	12/13/2010	53,801	17,995	DEC
f.qeah11	97.735	97.740	97.740	97.740	97.745	97.650	3.000	97.735	3/14/2011	37,210	14,130	MAR
f.qeam11	97.470	97.475	97.470	97.470	97.480	97.380	2.000	97.455	6/13/2011	20,209	9,486	JUN
f.qeau11	97.235	97.245	97.245	97.240	97.245	97.145	2.000	97.230	9/19/2011	11,001	5,067	SEP
f.qeaz11	97.005	97.010	97.005	97.005	97.020	96.930	0.500	97.015	12/19/2011	8,438	3,522	DEC
f.qeah12	96.865	96.870	96.865	96.865	96.875	96.805	0.500	96.870	3/19/2012	4,479	2,118	MAR
f.qeam12	96.700	96.710	96.700	96.715	96.715	96.660	(3.000)	96.700	6/18/2012	1,305	933	JUN
f.qeau12	96.555	96.565	96.565	96.560	96.560	96.530	(6.500)	96.540	9/17/2012	831	565	SEP
f.qeaZ12	95.865	96.475	95.865	96.465	#VALUE!	#VALUE!	(63.000)	#VALUE!	12/17/2012	130	0	DEC
f.qeaH13	95.745	97.010	95.745	96.455	#VALUE!	#VALUE!	(66.000)	#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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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!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
F.QSAM09	98.870	98.880	98.870	98.870	98.880	98.830	0.000	98.870	6/17/2009	48,904	10,228	JUN
F.QSAU09	98.970	98.980	98.980	98.980	98.980	98.910	5.000	98.910	9/16/2009	71,055	17,100	SEP
F.QSAZ09	98.820	98.830	98.830	98.830	98.830	98.750	7.000	98.780	12/16/2009	89,341	17,533	DEC
F.QSAH10	98.690	98.700	98.690	98.690	98.700	98.620	7.000	98.640	3/17/2010	85,994	24,782	MAR
F.QSAM10	98.370	98.380	98.380	98.380	98.380	98.300	7.000	98.330	6/16/2010	68,062	23,416	JUN
F.QSAU10	98.000	98.010	98.000	98.000	98.000	97.930	5.000	97.940	9/15/2010	61,773	15,822	SEP
F.QSAZ10	97.540	97.550	97.540	97.540	97.550	97.480	4.000	97.490	12/15/2010	36,957	9,290	DEC
F.QSAH11	97.150	97.160	97.150	97.150	97.160	97.090	3.000	97.120	3/16/2011	31,669	6,405	MAR
F.QSAM11	96.730	96.740	96.740	96.730	96.740	96.660	4.000	96.710	6/15/2011	11,757	5,374	JUN
F.QSAU11	96.360	96.370	96.370	96.350	96.370	96.280	3.000	96.330	9/21/2011	17,594	1,406	SEP
F.QSAZ11	96.030	96.050	96.030	96.020	96.040	95.950	1.000	96.040	12/21/2011	10,321	707	DEC
F.QSAH12	95.850	95.870	95.870	95.850	95.860	95.760	3.000	95.840	3/21/2012	5,517	1,287	MAR
F.QSAM12	95.720	95.740	95.720	95.720	95.720	95.710	1.000	95.710	6/20/2012	1,372	112	JUN
F.QSAU12	95.630	95.680	95.630	95.640	95.640	95.640	0.000	95.640	9/19/2012	1,306	100	SEP
F.QSAZ12	94.650	96.370	94.650	95.570	#VALUE!	#VALUE!	(85.000)	#VALUE!	12/19/2012	40	0	DEC
F.QSAH13	94.620	#VALUE!	94.620	#VALUE!	#VALUE!	#VALUE!	(88.000)	#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	11873	11874	11873	11873	11891	11842	-16	11876	6/26/2009	147,901	27,742	JUN
F.QGAU09	11765	11767	11765	11765	11781	11739	-11	11751	9/28/2009	2,381	5,799	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.21750	0.21750	0.21750	0.21750	0.00000	0.21750		
USDLIB1M	0.30875	0.30875	0.30875	0.30875	0.00000	0.30875		
USDLIB3M	0.66125	0.66125	0.66125	0.66125	0.00000	0.66125		
USDLIB6M	1.17000	1.17000	1.17000	1.17000	0.00000	1.17000		
USDLIB1Y	1.48625	1.48625	1.48625	1.48625	0.00000	1.48625		
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	0.69813	0.69813	0.69813	0.69813	0.00000	0.69813		
GBPLIB3M	1.30375	1.30375	1.30375	1.30375	0.00000	1.30375		
GBPLIB6M	1.51875	1.51875	1.51875	1.51875	0.00000	1.51875		
GBPLIB1Y	1.77875	1.77875	1.77875	1.77875	0.00000	1.77875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.9375	0.9375	0.9375	0.9375	0.0000	0.9375		
EUIBOR1M	0.9060	0.9060	0.9060	0.8800	0.0260	0.8800		
EUIBOR3M	1.2590	1.2590	1.2590	1.2520	0.0070	1.2520		
EUIBOR6M	1.4570	1.4570	1.4570	1.4510	0.0060	1.4510		
EUIBOR1Y	1.6220	1.6220	1.6220	1.6130	0.0090	1.6130		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5851	1.5856	1.5856	1.5856	1.5902	1.5753	0.0009	1.5843
GBPEUR	1.1345	1.1353	1.1353	1.1353	1.1417	1.1308	-0.0056	1.14
GBPJPY	1.4904	1.4911	1.4911	1.4911	1.4985	1.4815	-0.0053	1.4958
EURGBP	0.8814	0.8817	0.8817	0.8817	0.8843	0.8761	0.0047	0.8768

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 available for trading.
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