

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.qeaz07	95.455	#VALUE!	95.455	95.455	95.460	95.455	(0.015)	95.455	11/19/2007	7,491	5,070	NOV
f.qeaz07	95.520	95.525	95.525	95.520	95.530	95.520	(0.010)	95.530	12/17/2007	37,257	40,957	DEC
f.qeaf08		#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/14/2008	0	0	JAN
f.qeag08		#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2008	0	0	FEB
f.qeah08	95.670	95.675	95.675	95.670	95.685	95.655	0.005	95.675	3/17/2008	20,302	46,386	MAR
f.qeam08	95.720	95.725	95.720	95.720	95.740	95.705	(0.005)	95.720	6/16/2008	15,063	45,384	JUN
f.qeau08	95.770	95.775	95.775	95.770	95.790	95.755	(0.005)	95.790	9/15/2008	8,089	38,947	SEP
f.qeaz08	95.795	95.800	95.795	95.795	95.810	95.780		95.810	12/15/2008	25,220	35,840	DEC
f.qeah09	95.815	95.820	95.815	95.815	95.830	95.805		95.830	3/16/2009	16,238	20,722	MAR
f.qeam09	95.810	95.815	95.810	95.810	95.830	95.800		95.825	6/15/2009	5,712	11,526	JUN
f.qeau09	95.795	95.800	95.795	95.795	95.810	95.785		95.805	9/14/2009	187	5,065	SEP
f.qeaz09	95.750	95.760	95.750	95.755	95.770	95.740	(0.005)	95.750	12/14/2009	6,333	1,732	DEC
f.qeah10	95.730	95.740	95.730	95.730	95.750	95.720	(0.005)	95.735	3/15/2010	5,813	971	MAR
f.qeam10	95.705	95.720	95.705	95.700	95.715	95.700	(0.010)	95.710	6/14/2010	2,966	409	JUN
f.qeau10	95.685	95.700	95.685	95.690	95.695	95.690	(0.010)	95.695	9/13/2010	1,047	550	SEP
f.qeaz10	95.655	95.680	95.655	#VALUE!	#VALUE!	#VALUE!	(0.015)	#VALUE!	12/13/2010	0	0	DEC
f.qeah11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/14/2011	0	0	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	0	0	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	0	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP

Pack and Bundle quotes are free & live via: <http://www.liffepacksandbundles.com/>

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 with pack are bolded. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QSAX07	93.80	93.87	93.80	#VALUE!	#VALUE!	#VALUE!	-0.03	#VALUE!	11/21/2007	0	0	NOV
F.QSAZ07	93.91	93.92	93.92	93.92	93.93	93.90	0.01	93.91	12/19/2007	45,594	16,755	DEC
F.QSAH08	94.22	94.23	94.23	94.22	94.24	94.19	0.02	94.21	3/19/2008	70,899	22,687	MAR
F.QSAM08	94.38	94.39	94.38	94.38	94.41	94.36	0.00	94.38	6/18/2008	72,389	17,972	JUN
F.QSAU08	94.46	94.47	94.47	94.47	94.49	94.43	0.02	94.46	9/17/2008	65,586	18,027	SEP
F.QSAZ08	94.49	94.50	94.50	94.49	94.51	94.46	0.02	94.48	12/17/2008	57,406	17,049	DEC
F.QSAH09	94.49	94.50	94.49	94.49	94.52	94.47	0.00	94.49	3/18/2009	36,012	11,446	MAR
F.QSAM09	94.48	94.49	94.48	94.49	94.51	94.46	0.00	94.48	6/17/2009	14,625	5,736	JUN
F.QSAU09	94.47	94.48	94.48	94.48	94.50	94.45	0.01	94.47	9/16/2009	9,191	2,223	SEP
F.QSAZ09	94.46	94.48	94.48	94.47	94.48	94.45	0.02	94.46	12/16/2009	3,829	259	DEC
F.QSAH10	94.46	94.48	94.48	94.49	94.49	94.45	0.02	94.46	3/17/2010	1,852	596	MAR
F.QSAM10	94.46	94.49	94.46	94.47	94.48	94.45	-0.01	94.47	6/16/2010	1,022	179	JUN
F.QSAU10	94.48	94.51	94.51	94.50	94.50	94.47	0.02	94.48	9/15/2010	533	692	SEP
F.QSAZ10	94.49	94.54	94.54	#VALUE!	#VALUE!	#VALUE!	0.03	#VALUE!	12/15/2010	0	0	DEC
F.QSAH11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/16/2011	0	0	MAR
F.QSAM11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	0	0	SEP
F.QSAZ11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	0	DEC
F.QSAH12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded one, 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

Pack and Bundle quotes are free & live via: <http://www.liffepacksandbundles.com/>

Notes:

Contracts that make up the with pack are bolded. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QGAZ07	107.52	107.54	107.54	107.53	107.6	107.38	-3	107.56	12/27/2007	93,506	55,253	DEC
F.QGAH08									3/27/2008	0	0	MAR
F.QGAM08									6/26/2008	0	0	JUN

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			4.81000	4.81000	4.81000	4.80375	0.00625	4.80375
USDLIB1M			4.87250	4.87250	4.89250	4.87250	(0.02000)	4.89250
USDLIB3M			5.08375	5.08375	5.09250	5.08375	(0.00875)	5.09250
USDLIB6M			4.93875	4.93875	4.93875	4.92500	0.01375	4.92500
USDLIB1Y			4.75500	4.75500	4.75500	4.71063	0.04437	4.71063
GBP LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON			5.81625	5.81625	5.81875	5.81625	(0.00250)	5.81875
GBPLIB1M			6.04750	6.04750	6.05813	6.04750	(0.01063)	6.05813
GBPLIB3M			6.27938	6.27938	6.27938	6.27563	0.00375	6.27563
GBPLIB6M			6.23875	6.23875	6.23875	6.23125	0.00750	6.23125
GBPLIB1Y			6.15125	6.15125	6.15125	6.14375	0.00750	6.14375
GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.810	5.960	5.960	5.960	6.080	5.780	(0.020)	5.880
GBPDEP3M	5.920	6.220	6.220	6.220	6.230	5.920	0.090	6.030
GBPDEP6M	5.880	6.180	6.180	6.180	6.200	5.870	0.090	5.990
GBPDEP1Y	5.790	6.090	6.090	6.090	6.110	5.770	0.090	5.900
EURIBOR DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON			4.0525	4.0525	4.0538	4.0525	(0.0012)	4.0538
EUIBOR1M			4.1710	4.1710	4.1710	4.1710	(0.0030)	4.1710
EUIBOR3M			4.6300	4.6300	4.6300	4.6300	(0.0020)	4.6300
EUIBOR6M			4.6080	4.6080	4.6080	4.6080	(0.0010)	4.6080
EUIBOR1Y			4.5920	4.5920	4.5920	4.5920	(0.0030)	4.5920
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	2.0415	2.0419	2.0415	2.0419	2.0456	2.03	0.0083	2.0328
GBPEUR	1.4363	1.437	1.437	1.437	1.4404	1.4317	0.0029	1.433
GBPJPY	2.3378	2.3388	2.3378	2.3378	2.3415	2.3229	0.0079	2.3284
EURGBP	0.6959	0.6966	0.6966	0.6966	0.6988	0.6942	(0.0010)	0.6974

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, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the Last Trading Day
Trading hours	01:00 – 21:00 [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 at the best price subject to
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

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

