The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
f.qeax07	95.455	95.465	95.455	95.460	95.460	95.455	(0.010)	95.460	11/19/2007	15,059	6,773	NOV
f.qeaz07	95.510	95.515	95.510	95.515	95.525	95.500	(0.010)	95.520	12/17/2007	12,740	44,793	DEC
f.qeaf08		#VALUE!	#VALUE!	95.620	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/14/2008	1	0	JAN
f.qeag08		#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2008	0	0	FEB
f.qeah08	95.720	95.725	95.725	95.720	95.730	95.710	(0.005)	95.730	3/17/2008	43,345	42,327	MAR
f.qeam08	95.795	95.800	95.795	95.800	95.805	95.780	(0.005)	95.800	6/16/2008	12,979	28,068	JUN
f.qeau08	95.855	95.860	95.855	95.855	95.865	95.835	0.000	95.855	9/15/2008	61,225	27,634	SEP
f.qeaz08	95.885	95.890	95.890	95.885	95.890	95.860	0.010	95.875	12/15/2008	20,987	28,985	DEC
f.qeah09	95.900	95.905	95.900	95.905	95.905	95.875	0.005	95.885	3/16/2009	59,806	15,621	MAR
f.qeam09	95.895	95.900	95.900	95.895	95.900	95.870	0.010	95.880	6/15/2009	61,701	7,993	JUN
f.qeau09	95.870	95.875	95.870	95.875	95.875	95.845	0.010	95.860	9/14/2009	7,748	6,915	SEP
f.qeaz09	95.825	95.830	95.830	95.825	95.830	95.800	0.020	95.805	12/14/2009	12,807	3,071	DEC
f.qeah10	95.795	95.800	95.800	95.795	95.800	95.770	0.020	95.785	3/15/2010	5,337	1,010	MAR
f.qeam10	95.760	95.770	95.770	95.760	95.770	95.740	0.020	95.750	6/14/2010	3,058	758	JUN
f.qeau10	95.730	95.745	95.745	95.730	95.745	95.720	0.020	95.720	9/13/2010	1,626	257	SEP
f.qeaz10	95.695	95.720	95.695	95.690	#VALUE!	#VALUE!	0.000	#VALUE!	12/13/2010	194	0	DEC
f.qeah11	#VALUE!	95.710	95.710	#VALUE!	#VALUE!	#VALUE!	0.020	#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	93.81	93.90	93.81	#VALUE!	#VALUE!	#VALUE!	-0.03	#VALUE!	11/21/2007	0	0	NOV
F.QSAZ07	93.92	93.93	93.92	93.92	93.93	93.92	0.00	93.93	12/19/2007	36,696	8,044	DEC
F.QSAH08	94.25	94.26	94.25	94.26	94.27	94.23	-0.01	94.25	3/19/2008	75,245	24,139	MAR
F.QSAM08	94.47	94.48	94.48	94.47	94.49	94.43	0.01	94.47	6/18/2008	99,397	24,309	JUN
F.QSAU08	94.58	94.59	94.59	94.59	94.60	94.54	0.01	94.57	9/17/2008	95,585	25,657	SEP
F.QSAZ08	94.62	94.63	94.62	94.63	94.64	94.58	0.01	94.61	12/17/2008	82,322	24,926	DEC
F.QSAH09	94.62	94.63	94.62	94.62	94.64	94.58	0.01	94.60	3/18/2009	41,497	11,834	MAR
F.QSAM09	94.60	94.61	94.60	94.60	94.62	94.57	0.00	94.58	6/17/2009	14,539	6,253	JUN
F.QSAU09	94.58	94.59	94.58	94.58	94.60	94.55	0.01	94.56	9/16/2009	10,833	4,280	SEP
F.QSAZ09	94.55	94.57	94.55	94.57	94.57	94.54	0.00	94.54	12/16/2009	4,261	3,709	DEC
F.QSAH10	94.55	94.57	94.55	94.56	94.56	94.53	0.01	94.53	3/17/2010	3,149	415	MAR
F.QSAM10	94.55	94.58	94.55	94.55	94.56	94.54	0.00	94.54	6/16/2010	1,388	244	JUN
F.QSAU10	94.57	94.59	94.57	94.59	94.59	94.55	0.00	94.55	9/15/2010	1,036	154	SEP
F.QSAZ10	94.58	94.62	94.58	94.61	94.61	94.60	-0.01	94.60	12/15/2010	0	60	DEC
F.QSAH11	94.60	#VALUE!	94.60	#VALUE!	#VALUE!	#VALUE!	-0.01	#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	#VALUE!	107.9	107.9	107.9	108.02	107.76	-1	107.8	12/27/2007	93,018	22,862	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			4.79375	4.79375	4.79375	4.78250	0.01125	4.78250
USDLIB1M			4.79250	4.79250	4.81875	4.79250	(0.02625)	4.81875
USDLIB3M			4.98375	4.98375	5.01063	4.98375	(0.02688)	5.01063
USDLIB6M			4.83188	4.83188	4.83563	4.83188	(0.00375)	4.83563
USDLIB1Y			4.62688	4.62688	4.62688	4.61750	0.00938	4.61750
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.79625	5.79625	5.80125	5.79625	(0.00500)	5.80125
GBPLIB1M			6.03375	6.03375	6.03750	6.03375	(0.00375)	6.03750
GBPLIB3M			6.26813	6.26813	6.27188	6.26813	(0.00375)	6.27188
GBPLIB6M			6.22250	6.22250	6.23063	6.22250	(0.00813)	6.23063
GBPLIB1Y			6.12063	6.12063	6.13375	6.12063	(0.01312)	6.13375
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.800	5.950	5.950	5.950	6.080	5.780	(0.030)	5.880
GBPDEP3M	6.010	6.160	6.160	6.160	6.240	5.940	0.020	6.040
GBPDEP6M	5.870	6.170	6.170	6.170	6.180	5.870	0.090	5.980
GBPDEP1Y	5.740	6.040	6.040	6.040	6.060	5.730	0.090	5.850
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0513	4.0513	4.0525	4.0513	(0.0012)	4.0525
EUIBOR1M			4.1570	4.1570	4.1570	4.1570	0.0000	4.1570
EUIBOR3M			4.6050	4.6050	4.6130	4.6050	(0.0080)	4.6130
EUIBOR6M			4.5900	4.5900	4.5900	4.5900	0.0000	4.5900
EUIBOR1Y			4.5620	4.5620	4.5640	4.5620	(0.0020)	4.5640
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	2.0513	2.0518	2.0518	2.0518	2.0578	2.0498	0.0004	2.051
GBPEUR	1.4276	1.4283	1.4283	1.4283	1.4332	1.4271	(0.0042)	1.4319
GBPJPY	2.3454	2.3472	2.3472	2.3472	2.3552	2.3359	0.0046	2.3417
EURGBP	0.7002	0.7003	0.7003	0.7003	0.7012	0.6975	0.0020	0.6983

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