

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.qeaj09	98.610	98.615	98.615	98.610	98.615	98.600	1.000	98.600	4/9/2009	8,365	8,344	APR
f.qeaK09	98.710	98.740	98.740	98.720	98.740	98.720	3.000	98.740	5/18/2009	6	4,050	MAY
f.qeam09	98.760	98.770	98.770	98.765	98.775	98.745	2.000	98.760	6/15/2009	105,241	66,358	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	98.745	98.750	98.745	98.745	98.760	98.730	1.000	98.735	9/14/2009	84,272	42,554	SEP
f.qeaz09	98.570	98.575	98.570	98.570	98.585	98.555	0.500	98.560	12/14/2009	79,030	39,587	DEC
f.qeah10	98.510	98.515	98.510	98.510	98.520	98.475	2.000	98.475	3/15/2010	71,158	32,451	MAR
f.qeam10	98.335	98.340	98.335	98.335	98.345	98.295	3.500	98.300	6/14/2010	74,027	38,773	JUN
f.qeau10	98.130	98.140	98.140	98.135	98.145	98.080	5.500	98.080	9/13/2010	61,919	35,896	SEP
f.qeaz10	97.865	97.870	97.870	97.870	97.875	97.805	5.500	97.810	12/13/2010	51,237	16,870	DEC
f.qeah11	97.670	97.675	97.670	97.670	97.680	97.610	5.000	97.620	3/14/2011	30,632	11,804	MAR
f.qeam11	97.440	97.445	97.445	97.440	97.450	97.385	4.500	97.400	6/13/2011	13,100	5,223	JUN
f.qeau11	97.240	97.245	97.240	97.240	97.245	97.190	3.500	97.200	9/19/2011	10,732	3,401	SEP
f.qeaz11	97.030	97.040	97.030	97.035	97.040	96.990	2.500	96.990	12/19/2011	2,734	1,619	DEC
f.qeah12	96.915	96.925	96.915	96.920	96.920	96.870	2.500	96.885	3/19/2012	1,435	2,138	MAR
f.qeam12	96.760	96.825	96.760	96.750	#VALUE!	#VALUE!	(1.000)	#VALUE!	6/18/2012	18	0	JUN
f.qeau12	96.180	97.140	97.140	96.640	#VALUE!	#VALUE!	46.500	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.010	97.175	96.010	#VALUE!	#VALUE!	#VALUE!	(56.500)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.900	97.190	97.190	#VALUE!	#VALUE!	#VALUE!	63.500	#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/>

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SHORT STERLING

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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.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.620	98.630	98.630	98.630	98.650	98.610	3.000	98.630	6/17/2009	51,372	27,417	JUN
F.QSAU09	98.620	98.630	98.630	98.620	98.650	98.610	4.000	98.620	9/16/2009	55,843	22,262	SEP
F.QSAZ09	98.450	98.460	98.460	98.450	98.480	98.420	5.000	98.430	12/16/2009	41,608	25,702	DEC
F.QSAH10	98.310	98.320	98.320	98.320	98.350	98.290	4.000	98.320	3/17/2010	36,310	22,669	MAR
F.QSAM10	98.070	98.080	98.080	98.070	98.090	98.030	6.000	98.050	6/16/2010	35,093	30,789	JUN
F.QSAU10	97.780	97.790	97.790	97.790	97.810	97.740	6.000	97.750	9/15/2010	32,028	14,592	SEP
F.QSAZ10	97.450	97.460	97.460	97.450	97.480	97.400	7.000	97.410	12/15/2010	14,348	7,554	DEC
F.QSAH11	97.200	97.220	97.200	97.210	97.240	97.140	6.000	97.140	3/16/2011	12,979	8,617	MAR
F.QSAM11	96.940	96.960	96.960	96.960	96.980	96.920	7.000	96.920	6/15/2011	4,423	2,288	JUN
F.QSAU11	96.710	96.730	96.730	96.730	96.750	96.700	5.000	96.710	9/21/2011	3,668	1,309	SEP
F.QSAZ11	96.500	96.510	96.510	96.510	96.540	96.510	2.000	96.520	12/21/2011	730	1,142	DEC
F.QSAH12	96.360	96.370	96.370	96.380	96.410	96.370	0.000	96.390	3/21/2012	320	294	MAR
F.QSAM12	95.810	96.290	96.290	96.210	#VALUE!	#VALUE!	2.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.500	96.810	96.810	#VALUE!	#VALUE!	#VALUE!	66.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.560	96.770	96.770	#VALUE!	#VALUE!	#VALUE!	60.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.090	96.710	96.710	#VALUE!	#VALUE!	#VALUE!	54.000	#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.liffebundlesandbundles.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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAH09				12279					#VALUE!			
F.QGAM09	12331	12332	12331	12331	12350	12325	3	12330	6/26/2009	51,701	33,295	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.29625	0.29625	0.51000	0.29625	(0.21375)	0.51000		
USDLIB1M	0.49500	0.49500	0.50063	0.49500	(0.00563)	0.50063		
USDLIB3M	1.17688	1.17688	1.19188	1.17688	(0.01500)	1.19188		
USDLIB6M	1.71625	1.71625	1.73563	1.71625	(0.01938)	1.73563		
USDLIB1Y	1.95125	1.95125	1.97188	1.95125	(0.02063)	1.97188		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.61875	0.61875	0.70000	0.61875	(0.08125)	0.70000		
GBPLIB1M	1.01125	1.01125	1.03188	1.01125	(0.02063)	1.03188		
GBPLIB3M	1.62500	1.62500	1.64875	1.62500	(0.02375)	1.64875		
GBPLIB6M	1.85625	1.85625	1.87250	1.85625	(0.01625)	1.87250		
GBPLIB1Y	2.05000	2.05000	2.07063	2.05000	(0.02063)	2.07063		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8725	0.8725	1.3175	0.8725	(0.4450)	1.3175		
EUIBOR1M	1.1050	1.1050	1.1210	1.1050	(0.0160)	1.1210		
EUIBOR3M	1.4980	1.4980	1.5100	1.4980	(0.0120)	1.5100		
EUIBOR6M	1.6560	1.6560	1.6700	1.6560	(0.0140)	1.6700		
EUIBOR1Y	1.8010	1.8010	1.8120	1.8010	(0.0110)	1.8120		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4389	1.4392	1.4392	1.4392	1.4417	1.4271	0.0066	1.4321
GBPEUR	1.0859	1.0867	1.0867	1.0867	1.0928	1.0799	0.0054	1.0804
GBPJPY	1.4238	1.4242	1.4242	1.4242	1.4292	1.4051	0.0056	1.4171
EURGBP	0.9204	0.9207	0.9207	0.9207	0.9261	0.9152	-0.0049	0.9249

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