

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	98.550	98.555	98.550	98.550	98.555	98.515	1.000	98.530	4/9/2009	30,190	10,049	APR
f.qeaK09	98.625	98.645	98.645	98.635	98.635	98.610	(0.500)	98.610	5/18/2009	226	531	MAY
f.qeam09	98.670	98.675	98.670	98.670	98.675	98.625	0.500	98.665	6/15/2009	362,622	136,591	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	98.610	98.620	98.610	98.610	98.625	98.545	(2.000)	98.625	9/14/2009	236,511	98,259	SEP
f.qeaz09	98.385	98.390	98.385	98.385	98.420	98.325	(4.000)	98.420	12/14/2009	225,869	70,646	DEC
f.qeah10	98.270	98.275	98.270	98.270	98.315	98.220	(6.000)	98.310	3/15/2010	213,704	83,378	MAR
f.qeam10	98.055	98.060	98.060	98.060	98.110	98.020	(6.500)	98.110	6/14/2010	214,135	99,907	JUN
f.qeau10	97.840	97.850	97.840	97.840	97.890	97.805	(7.000)	97.890	9/13/2010	143,196	51,239	SEP
f.qeaz10	97.575	97.580	97.575	97.575	97.615	97.540	(6.500)	97.610	12/13/2010	100,443	28,337	DEC
f.qeah11	97.375	97.385	97.385	97.380	97.420	97.345	(5.500)	97.420	3/14/2011	59,286	20,007	MAR
f.qeam11	97.165	97.175	97.175	97.170	97.210	97.135	(5.500)	97.210	6/13/2011	27,490	7,466	JUN
f.qeau11	96.985	96.995	96.995	96.990	97.020	96.945	(4.500)	97.010	9/19/2011	14,088	3,697	SEP
f.qeaz11	96.805	96.820	96.805	96.810	96.830	96.770	(4.000)	96.810	12/19/2011	4,797	2,195	DEC
f.qeah12	96.710	96.725	96.725	96.725	96.740	96.670	(1.500)	96.690	3/19/2012	5,877	1,525	MAR
f.qeam12	96.605	96.640	96.640	96.590	96.590	96.590	0.000	96.590	6/18/2012	28	264	JUN
f.qeau12	96.480	#VALUE!	96.480	96.640	#VALUE!	#VALUE!	(7.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	98.570	98.580	98.570	98.570	98.580	98.530	0.000	98.550	6/17/2009	54,344	18,901	JUN
F.QSAU09	98.510	98.520	98.510	98.510	98.540	98.470	(3.000)	98.520	9/16/2009	68,494	23,459	SEP
F.QSAZ09	98.270	98.280	98.270	98.270	98.330	98.250	(7.000)	98.330	12/16/2009	67,847	33,189	DEC
F.QSAH10	98.090	98.100	98.100	98.100	98.180	98.070	(8.000)	98.180	3/17/2010	46,552	33,972	MAR
F.QSAM10	97.830	97.840	97.830	97.830	97.940	97.810	(10.000)	97.930	6/16/2010	50,641	37,135	JUN
F.QSAU10	97.560	97.570	97.560	97.560	97.660	97.540	(9.000)	97.650	9/15/2010	35,448	22,292	SEP
F.QSAZ10	97.250	97.250	97.250	97.250	97.340	97.220	(8.000)	97.330	12/15/2010	31,908	20,409	DEC
F.QSAH11	97.030	97.040	97.040	97.040	97.130	97.010	(9.000)	97.120	3/16/2011	22,289	10,853	MAR
F.QSAM11	96.770	96.780	96.770	96.780	96.870	96.750	(11.000)	96.870	6/15/2011	7,268	6,668	JUN
F.QSAU11	96.530	96.550	96.550	96.540	96.630	96.500	(9.000)	96.630	9/21/2011	2,515	3,305	SEP
F.QSAZ11	96.300	96.320	96.320	96.310	96.400	96.270	(9.000)	96.400	12/21/2011	2,989	1,440	DEC
F.QSAH12	96.150	96.170	96.150	96.150	96.230	96.120	(8.000)	96.220	3/21/2012	2,566	2,312	MAR
F.QSAM12	#VALUE!	96.070	96.070	#VALUE!	#VALUE!	#VALUE!	(7.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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

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	12144	12146	12146	12145	12173	12116	22	12144	6/26/2009	106,890	23,709	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.27188	0.27188	0.29000	0.27188	(0.01812)	0.29000		
USDLIB1M	0.47813	0.47813	0.48938	0.47813	(0.01125)	0.48938		
USDLIB3M	1.16094	1.16094	1.16594	1.16094	(0.00500)	1.16594		
USDLIB6M	1.71250	1.71250	1.71563	1.71250	(0.00313)	1.71563		
USDLIB1Y	1.96438	1.96438	1.96438	1.95500	0.00938	1.95500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.60625	0.60625	0.61875	0.60625	(0.01250)	0.61875		
GBPLIB1M	0.99000	0.99000	1.00000	0.99000	(0.01000)	1.00000		
GBPLIB3M	1.61000	1.61000	1.61688	1.61000	(0.00688)	1.61688		
GBPLIB6M	1.83500	1.83500	1.84250	1.83500	(0.00750)	1.84250		
GBPLIB1Y	2.03625	2.03625	2.03938	2.03625	(0.00313)	2.03938		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8063	0.8063	0.8563	0.8063	(0.0500)	0.8563		
EUIBOR1M	1.0760	1.0760	1.0860	1.0760	(0.0100)	1.0860		
EUIBOR3M	1.4790	1.4790	1.4830	1.4790	(0.0040)	1.4830		
EUIBOR6M	1.6530	1.6530	1.6530	1.6460	0.0070	1.6460		
EUIBOR1Y	1.8040	1.8040	1.8040	1.7910	0.0130	1.7910		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4763	1.4768	1.4768	1.4768	1.4833	1.4646	0.004	1.4725
GBPEUR	1.0982	1.099	1.099	1.099	1.1013	1.0913	0.0048	1.0932
GBPJPY	1.4741	1.475	1.475	1.475	1.484	1.4552	0.0093	1.4649
EURGBP	0.9102	0.9103	0.9103	0.9103	0.9166	0.908	-0.0047	0.9139

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