

The Morning Email: STIRS

Table of Contents

- Pg 1 EURIBOR
- Pg 2 SHORT STERLING
- Pg 3 LONG GILT FUTURES
- Pg 4 Money Rates
- Pg 5 Contract Specs

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	98.620	98.630	98.620	98.630	98.650	98.620	(1.500)	98.635	5/18/2009	7,246	4,042	MAY
f.qeam09	98.665	98.660	98.665	98.665	98.680	98.650	(0.500)	98.670	6/15/2009	156,273	60,774	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	98.615	98.620	98.630	98.630	98.660	98.605	(1.000)	98.645	9/14/2009	142,771	55,680	SEP
f.qeaz09	98.415	98.420	98.445	98.445	98.475	98.400	(0.500)	98.450	12/14/2009	117,170	60,797	DEC
f.qeah10	98.330	98.340	98.330	98.335	98.370	98.285	(1.000)	98.355	3/15/2010	96,497	66,920	MAR
f.qeam10	98.095	98.100	98.130	98.130	98.175	98.080	(0.500)	98.140	6/14/2010	83,569	46,151	JUN
f.qeau10	97.890	97.895	97.890	97.925	97.980	97.880	(4.500)	97.940	9/13/2010	67,640	41,437	SEP
f.qeaz10	97.675	97.650	97.675	97.675	97.735	97.630	(1.000)	97.690	12/13/2010	49,400	21,154	DEC
f.qeah11	97.455	97.460	97.490	97.490	97.545	97.445	(0.500)	97.500	3/14/2011	34,046	17,166	MAR
f.qeam11	97.280	97.250	97.280	97.280	97.340	97.235	(0.500)	97.300	6/13/2011	13,483	4,767	JUN
f.qeau11	97.100	97.080	97.100	97.105	97.170	97.065	(1.000)	97.110	9/19/2011	8,383	2,631	SEP
f.qeaz11	96.900	96.910	96.900	96.920	96.990	96.895	(4.500)	96.960	12/19/2011	4,843	1,919	DEC
f.qeah12	96.815	96.825	96.815	96.840	96.895	96.810	(4.500)	96.880	3/19/2012	4,728	1,598	MAR
f.qeam12	96.705	96.720	96.705	96.725	96.770	96.755	(4.500)	96.765	6/18/2012	2	173	JUN
f.qeau12	96.595	96.660	96.595	96.575	#VALUE!	#VALUE!	(6.000)	#VALUE!	9/17/2012	3	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/>Jim Goulding, 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.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.590	98.600	98.600	98.600	98.640	98.580	(3.000)	98.640	6/17/2009	78,440	21,243	JUN
F.QSAU09	98.530	98.540	98.540	98.540	98.610	98.520	(4.000)	98.590	9/16/2009	78,308	24,335	SEP
F.QSAZ09	98.250	98.260	98.260	98.260	98.350	98.230	(5.000)	98.320	12/16/2009	61,884	31,433	DEC
F.QSAH10	98.010	98.030	98.030	98.020	98.140	98.000	(5.000)	98.090	3/17/2010	76,823	57,322	MAR
F.QSAM10	97.700	97.710	97.700	97.700	97.820	97.690	(7.000)	97.770	6/16/2010	60,819	45,354	JUN
F.QSAU10	97.400	97.410	97.400	97.400	97.530	97.390	(7.000)	97.480	9/15/2010	63,404	28,918	SEP
F.QSAZ10	97.090	97.090	97.090	97.090	97.220	97.090	(8.000)	97.170	12/15/2010	22,418	22,136	DEC
F.QSAH11	96.860	96.870	96.850	96.850	96.980	96.850	(8.000)	96.940	3/16/2011	9,595	6,322	MAR
F.QSAM11	96.610	96.630	96.600	96.600	96.720	96.600	(9.000)	96.700	6/15/2011	3,844	1,935	JUN
F.QSAU11	96.400	96.410	96.410	96.400	96.520	96.410	(6.000)	96.480	9/21/2011	8,178	1,421	SEP
F.QSAZ11	96.200	96.220	96.200	96.200	96.310	96.200	(7.000)	96.280	12/21/2011	5,230	1,480	DEC
F.QSAH12	96.100	96.100	96.100	96.110	96.200	96.110	(6.000)	96.180	3/21/2012	1,930	1,166	MAR
F.QSAM12	96.020	96.030	96.030	96.080	96.080	96.080	(4.000)	96.080	6/20/2012	150	11	JUN
F.QSAU12	95.940	96.030	95.940	96.020	#VALUE!	#VALUE!	(6.000)	#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

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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	12275	12276	12275	12275	12379	12272	-47	12340	6/26/2009	74,283	46,405	JUN
F.QGAU09									9/28/2009	0	0	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.21250	0.21250	0.22250	0.21250	(0.01000)	0.22250		
USDLIB1M	0.44125	0.44125	0.44250	0.44125	(0.00125)	0.44250		
USDLIB3M	1.10000	1.10000	1.10063	1.10000	(0.00063)	1.10063		
USDLIB6M	1.65063	1.65063	1.65063	1.65000	0.00063	1.65000		
USDLIB1Y	1.94938	1.94938	1.94938	1.94500	0.00438	1.94500		
GBP LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.59750	0.59750	0.59750	0.59750	0.00000	0.59750		
GBPLIB1M	0.89663	0.89663	0.90063	0.89663	(0.00400)	0.90063		
GBPLIB3M	1.50400	1.50400	1.50813	1.50400	(0.00413)	1.50813		
GBPLIB6M	1.73688	1.73688	1.74188	1.73688	(0.00500)	1.74188		
GBPLIB1Y	1.96125	1.96125	1.96625	1.96125	(0.00500)	1.96625		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8500	0.8500	0.8588	0.8500	(0.0088)	0.8588		
EUIBOR1M	1.0050	1.0050	1.0050	0.9990	0.0060	0.9990		
EUIBOR3M	1.4050	1.4050	1.4050	1.4050	0.0000	1.4050		
EUIBOR6M	1.6000	1.6000	1.6000	1.5990	0.0010	1.5990		
EUIBOR1Y	1.7680	1.7680	1.7680	1.7680	0.0000	1.7680		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4556	1.4561	1.4561	1.4561	1.4611	1.4467	0.0018	1.4537
GBPEUR	1.1233	1.1241	1.1241	1.1241	1.1266	1.1211	-0.0014	1.1246
GBPJPY	1.4297	1.4304	1.4304	1.4304	1.4363	1.415	0.0063	1.4232
EURGBP	0.8899	0.8902	0.8902	0.8902	0.8918	0.8879	0.0011	0.8887

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