

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.qeaK09	98.620	98.630	98.630	98.625	98.640	98.610	0.000	98.625	5/18/2009	5,365	1,987	MAY
f.qeam09	98.645	98.650	98.645	98.645	98.660	98.635	(1.500)	98.660	6/15/2009	106,533	61,998	JUN
f.qean09	98.565	98.670	98.670	#VALUE!	#VALUE!	#VALUE!	(0.500)	#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	98.615	98.615	98.635	98.600	(1.000)	98.630	9/14/2009	90,388	56,440	SEP
f.qeaz09	98.415	98.420	98.415	98.415	98.445	98.390	(1.000)	98.430	12/14/2009	101,488	53,576	DEC
f.qeah10	98.295	98.300	98.300	98.300	98.330	98.265	(0.500)	98.310	3/15/2010	123,483	50,183	MAR
f.qeam10	98.090	98.095	98.090	98.090	98.130	98.055	(1.000)	98.115	6/14/2010	92,402	48,331	JUN
f.qeau10	97.890	97.895	97.895	97.895	97.925	97.850	(0.500)	97.915	9/13/2010	88,975	41,054	SEP
f.qeaz10	97.655	97.660	97.655	97.655	97.690	97.610	0.000	97.675	12/13/2010	39,171	32,108	DEC
f.qeah11	97.470	97.480	97.475	97.475	97.515	97.425	0.000	97.495	3/14/2011	30,117	22,753	MAR
f.qeam11	97.265	97.270	97.270	97.265	97.305	97.225	0.000	97.290	6/13/2011	8,651	6,456	JUN
f.qeau11	97.090	97.100	97.090	97.105	97.135	97.050	(1.000)	97.120	9/19/2011	6,133	3,611	SEP
f.qeaz11	96.925	96.935	96.935	96.930	96.965	96.880	0.500	96.935	12/19/2011	4,174	3,980	DEC
f.qeah12	96.845	96.855	96.855	96.850	96.880	96.795	1.000	96.825	3/19/2012	3,282	2,227	MAR
f.qeam12	96.735	96.755	96.755	96.745	96.770	96.735	2.000	96.750	6/18/2012	344	63	JUN
f.qeau12	96.620	96.690	96.620	96.660	96.700	96.630	(3.000)	96.650	9/17/2012	60	54	SEP
f.qeaZ12	96.530	96.645	96.530	96.580	#VALUE!	#VALUE!	(5.000)	#VALUE!	12/17/2012	13	0	DEC
f.qeaH13	95.920	97.070	97.070	96.500	#VALUE!	#VALUE!	57.000	#VALUE!	3/18/2013	10	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	98.590	98.590	98.600	98.570	0.000	98.570	6/17/2009	41,371	15,627	JUN
F.QSAU09	98.520	98.530	98.520	98.520	98.550	98.500	(1.000)	98.520	9/16/2009	38,978	23,196	SEP
F.QSAZ09	98.230	98.240	98.230	98.230	98.260	98.210	(3.000)	98.230	12/16/2009	45,945	22,318	DEC
F.QSAH10	97.980	97.990	97.990	97.990	98.030	97.960	(5.000)	98.020	3/17/2010	80,302	26,073	MAR
F.QSAM10	97.670	97.680	97.670	97.670	97.720	97.660	(6.000)	97.710	6/16/2010	68,578	26,726	JUN
F.QSAU10	97.370	97.380	97.380	97.380	97.420	97.360	(6.000)	97.420	9/15/2010	52,513	18,236	SEP
F.QSAZ10	97.050	97.070	97.050	97.060	97.110	97.040	(8.000)	97.110	12/15/2010	37,914	10,911	DEC
F.QSAH11	96.810	96.820	96.810	96.810	96.860	96.800	(8.000)	96.850	3/16/2011	12,785	8,056	MAR
F.QSAM11	96.560	96.570	96.560	96.560	96.620	96.550	(8.000)	96.600	6/15/2011	4,974	5,638	JUN
F.QSAU11	96.340	96.360	96.360	96.350	96.400	96.340	(6.000)	96.380	9/21/2011	2,644	2,035	SEP
F.QSAZ11	96.140	96.160	96.160	96.160	96.200	96.130	(6.000)	96.170	12/21/2011	2,513	2,273	DEC
F.QSAH12	96.050	96.070	96.070	96.060	96.090	96.040	(5.000)	96.070	3/21/2012	2,223	1,599	MAR
F.QSAM12	95.960	96.000	95.960	95.970	96.020	95.970	(8.000)	96.020	6/20/2012	101	25	JUN
F.QSAU12	95.870	95.960	95.960	95.940	95.960	95.940	(2.000)	95.960	9/19/2012	40	20	SEP
F.QSAZ12	95.250	96.470	95.250	#VALUE!	#VALUE!	#VALUE!	(69.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.240	96.420	96.420	#VALUE!	#VALUE!	#VALUE!	53.000	#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.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	12162	12163	12162	12162	12218	12151	-66	12217	6/26/2009	102,516	45,317	JUN
F.QGAU09									9/28/2009	0	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.20625	0.20625	0.20625	0.20625	(0.00625)	0.20625		
USDLIB1M	0.44000	0.44000	0.44125	0.44000	(0.00125)	0.44125		
USDLIB3M	1.09938	1.09938	1.10000	1.09938	(0.00062)	1.10000		
USDLIB6M	1.65750	1.65750	1.65750	1.65063	0.00687	1.65063		
USDLIB1Y	1.96750	1.96750	1.96750	1.94938	0.01812	1.94938		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.59125	0.59125	0.59125	0.59125	(0.00625)	0.59125		
GBPLIB1M	0.89188	0.89188	0.89663	0.89188	(0.00475)	0.89663		
GBPLIB3M	1.49875	1.49875	1.50400	1.49875	(0.00525)	1.50400		
GBPLIB6M	1.72713	1.72713	1.73688	1.72713	(0.00975)	1.73688		
GBPLIB1Y	1.96475	1.96475	1.96475	1.96125	0.00350	1.96125		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8463	0.8463	0.8463	0.8463	(0.0038)	0.8463		
EUIBOR1M	1.0090	1.0090	1.0090	1.0050	0.0040	1.0050		
EUIBOR3M	1.4050	1.4050	1.4050	1.4050	0.0000	1.4050		
EUIBOR6M	1.6000	1.6000	1.6000	1.6000	0.0000	1.6000		
EUIBOR1Y	1.7660	1.7660	1.7680	1.7660	(0.0020)	1.7680		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4625	1.463	1.463	1.463	1.4689	1.452	-0.0047	1.4671
GBPEUR	1.1298	1.1306	1.1306	1.1306	1.1353	1.1224	-0.0035	1.1332
GBPJPY	1.4317	1.4324	1.4324	1.4324	1.4502	1.4242	-0.0166	1.4486
EURGBP	0.8847	0.885	0.885	0.885	0.891	0.8811	0.0026	0.8822

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,
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