

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	98.610	98.615	98.615	98.620	98.625	98.605	0.000	98.615	5/18/2009	4,353	2,926	MAY
f.qeam09	98.650	98.655	98.655	98.655	98.660	98.635	1.500	98.635	6/15/2009	101,194	47,094	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	98.600	98.645	98.645	#VALUE!	#VALUE!	#VALUE!	(1.500)	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.615	98.620	98.615	98.615	98.625	98.595	1.000	98.600	9/14/2009	108,025	53,271	SEP
f.qeaz09	98.420	98.430	98.420	98.425	98.430	98.395	1.000	98.415	12/14/2009	109,640	51,540	DEC
f.qeah10	98.300	98.305	98.305	98.305	98.310	98.260	2.000	98.290	3/15/2010	111,453	68,969	MAR
f.qeam10	98.080	98.085	98.090	98.090	98.100	98.040	2.000	98.075	6/14/2010	108,321	51,323	JUN
f.qeau10	97.880	97.885	97.885	97.885	97.895	97.830	2.000	97.870	9/13/2010	87,625	32,692	SEP
f.qeaz10	97.635	97.640	97.635	97.635	97.650	97.580	1.500	97.620	12/13/2010	61,955	20,202	DEC
f.qeah11	97.445	97.450	97.450	97.450	97.460	97.395	1.500	97.440	3/14/2011	43,098	17,083	MAR
f.qeam11	97.235	97.245	97.235	97.240	97.250	97.190	1.000	97.235	6/13/2011	14,902	3,865	JUN
f.qeau11	97.050	97.070	97.070	97.070	97.075	97.020	2.000	97.055	9/19/2011	8,588	2,452	SEP
f.qeaz11	96.885	96.905	96.905	96.900	96.905	96.850	2.500	96.900	12/19/2011	7,054	2,725	DEC
f.qeah12	96.810	96.825	96.825	96.825	96.830	96.775	2.500	96.820	3/19/2012	4,796	1,284	MAR
f.qeam12	96.715	96.740	96.740	96.720	96.720	96.695	4.000	96.695	6/18/2012	304	45	JUN
f.qeau12	96.635	96.665	96.665	96.630	96.630	96.610	5.000	96.615	9/17/2012	202	65	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.580	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC
f.qeah13	#VALUE!	#VALUE!	#VALUE!	96.500	#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

Paris: 02:00 to 22:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 Hrs

Chicago: 19:00 to 15:00 Hrs

New York: 20:00 to 16:00 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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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	98.630	98.640	98.650	98.650	98.660	98.600	4.000	98.620	6/17/2009	32,889	39,808	JUN
F.QSAU09	98.580	98.600	98.600	98.590	98.600	98.530	5.000	98.560	9/16/2009	47,450	43,988	SEP
F.QSAZ09	98.290	98.300	98.300	98.300	98.310	98.230	5.000	98.250	12/16/2009	52,738	27,385	DEC
F.QSAH10	98.050	98.060	98.060	98.060	98.060	97.980	6.000	98.020	3/17/2010	66,084	31,722	MAR
F.QSAM10	97.720	97.730	97.740	97.740	97.740	97.650	7.000	97.700	6/16/2010	59,752	33,777	JUN
F.QSAU10	97.430	97.440	97.430	97.430	97.430	97.340	7.000	97.370	9/15/2010	56,055	26,223	SEP
F.QSAZ10	97.090	97.100	97.100	97.100	97.110	97.010	7.000	97.040	12/15/2010	45,704	16,957	DEC
F.QSAH11	96.840	96.850	96.850	96.850	96.860	96.770	6.000	96.810	3/16/2011	28,687	10,728	MAR
F.QSAM11	96.580	96.590	96.590	96.590	96.600	96.510	5.000	96.530	6/15/2011	9,723	4,837	JUN
F.QSAU11	96.360	96.370	96.370	96.370	96.380	96.300	5.000	96.340	9/21/2011	6,021	2,456	SEP
F.QSAZ11	96.160	96.180	96.160	96.180	96.180	96.100	4.000	96.120	12/21/2011	3,826	1,503	DEC
F.QSAH12	96.060	96.080	96.080	96.080	96.050	96.000	6.000	96.020	3/21/2012	2,116	287	MAR
F.QSAM12	95.970	96.010	95.970	95.950	95.950	95.950	3.000	95.950	6/20/2012	44	1	JUN
F.QSAU12	95.880	96.000	96.000	95.960	#VALUE!	#VALUE!	13.000	#VALUE!	9/19/2012	27	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	12047	12048	12047	12047	12119	12011	-78	12119	6/26/2009	114,989	53,194	JUN
F.QGAU09		12038	12038				-239		9/28/2009	0	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.20250	0.20250	0.20625	0.20250	(0.00375)	0.20625		
USDLIB1M	0.43750	0.43750	0.44000	0.43750	(0.00250)	0.44000		
USDLIB3M	1.09188	1.09188	1.09938	1.09188	(0.00750)	1.09938		
USDLIB6M	1.63938	1.63938	1.65750	1.63938	(0.01812)	1.65750		
USDLIB1Y	1.95000	1.95000	1.96750	1.95000	(0.01750)	1.96750		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55875	0.55875	0.59125	0.55875	(0.03250)	0.59125		
GBPLIB1M	0.88250	0.88250	0.89188	0.88250	(0.00938)	0.89188		
GBPLIB3M	1.49125	1.49125	1.49875	1.49125	(0.00750)	1.49875		
GBPLIB6M	1.71750	1.71750	1.72713	1.71750	(0.00963)	1.72713		
GBPLIB1Y	1.95875	1.95875	1.96475	1.95875	(0.00600)	1.96475		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7988	0.7988	0.8463	0.7988	(0.0475)	0.8463		
EUIBOR1M	1.0070	1.0070	1.0090	1.0070	(0.0020)	1.0090		
EUIBOR3M	1.4060	1.4060	1.4060	1.4050	0.0010	1.4050		
EUIBOR6M	1.6000	1.6000	1.6000	1.6000	0.0000	1.6000		
EUIBOR1Y	1.7690	1.7690	1.7690	1.7660	0.0030	1.7660		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4529	1.4534	1.4534	1.4534	1.46	1.444	0.0038	1.449
GBPEUR	1.1134	1.1142	1.1142	1.1142	1.1207	1.1117	-0.0004	1.1139
GBPJPY	1.4285	1.4292	1.4292	1.4292	1.4347	1.4105	0.0083	1.4201
EURGBP	0.8977	0.898	0.898	0.898	0.8994	0.8925	0	0.8973

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