

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	98.640	98.645	98.645	98.645	98.645	98.635	1.000	98.645	5/18/2009	5,301	3,396	MAY
f.qeam09	98.695	98.700	98.695	98.695	98.705	98.670	1.500	98.675	6/15/2009	102,973	35,578	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	98.660	98.665	98.660	98.660	98.675	98.630	2.500	98.630	9/14/2009	106,141	35,035	SEP
f.qeaz09	98.480	98.485	98.475	98.475	98.490	98.440	3.000	98.450	12/14/2009	95,179	45,239	DEC
f.qeah10	98.360	98.365	98.360	98.360	98.370	98.310	4.000	98.325	3/15/2010	115,362	32,936	MAR
f.qeam10	98.150	98.155	98.155	98.155	98.160	98.100	5.000	98.110	6/14/2010	86,229	41,216	JUN
f.qeau10	97.945	97.955	97.955	97.950	97.955	97.885	6.500	97.895	9/13/2010	65,211	42,018	SEP
f.qeaz10	97.695	97.700	97.695	97.705	97.705	97.640	5.500	97.640	12/13/2010	37,868	13,989	DEC
f.qeah11	97.505	97.510	97.510	97.515	97.515	97.445	5.500	97.445	3/14/2011	28,369	9,185	MAR
f.qeam11	97.295	97.300	97.300	97.300	97.305	97.250	5.500	97.250	6/13/2011	8,630	1,761	JUN
f.qeau11	97.115	97.125	97.115	97.125	97.120	97.065	4.500	97.080	9/19/2011	5,159	1,321	SEP
f.qeaz11	96.940	96.950	96.940	96.945	96.945	96.895	4.000	96.915	12/19/2011	5,573	2,091	DEC
f.qeah12	96.860	96.870	96.870	96.860	96.865	96.805	5.000	96.835	3/19/2012	2,617	1,471	MAR
f.qeam12	96.755	96.765	96.765	96.755	96.750	96.745	3.500	96.745	6/18/2012	411	12	JUN
f.qeau12	96.645	97.150	96.645	96.640	#VALUE!	#VALUE!	(2.000)	#VALUE!	9/17/2012	370	0	SEP
f.qeaZ12	96.540	96.635	96.635	96.560	#VALUE!	#VALUE!	4.500	#VALUE!	12/17/2012	100	0	DEC
f.qeaH13	96.425	96.580	96.425	96.485	#VALUE!	#VALUE!	(8.500)	#VALUE!	3/18/2013	100	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	98.660	98.670	98.660	98.660	98.680	98.620	2.000	98.650	6/17/2009	49,218	23,024	JUN
F.QSAU09	98.600	98.610	98.600	98.600	98.620	98.560	1.000	98.610	9/16/2009	61,480	23,574	SEP
F.QSAZ09	98.320	98.330	98.320	98.320	98.330	98.270	2.000	98.330	12/16/2009	45,209	21,956	DEC
F.QSAH10	98.080	98.090	98.080	98.080	98.090	98.020	2.000	98.080	3/17/2010	49,558	18,505	MAR
F.QSAM10	97.760	97.770	97.760	97.760	97.760	97.690	2.000	97.750	6/16/2010	55,148	16,422	JUN
F.QSAU10	97.450	97.460	97.460	97.460	97.460	97.380	2.000	97.440	9/15/2010	59,095	25,027	SEP
F.QSAZ10	97.110	97.120	97.120	97.120	97.120	97.050	2.000	97.110	12/15/2010	42,947	15,459	DEC
F.QSAH11	96.860	96.870	96.870	96.870	96.870	96.790	2.000	96.860	3/16/2011	21,630	7,690	MAR
F.QSAM11	96.590	96.600	96.600	96.600	96.600	96.520	2.000	96.550	6/15/2011	15,707	3,792	JUN
F.QSAU11	96.360	96.370	96.360	96.360	96.370	96.310	0.000	96.340	9/21/2011	9,878	1,174	SEP
F.QSAZ11	96.170	96.180	96.170	96.170	96.180	96.100	2.000	96.140	12/21/2011	6,875	1,517	DEC
F.QSAH12	96.070	96.080	96.080	96.080	96.080	96.000	4.000	96.030	3/21/2012	2,083	2,066	MAR
F.QSAM12	95.980	96.010	95.980	95.920	95.920	95.920	2.000	95.920	6/20/2012	599	1	JUN
F.QSAU12	95.890	95.990	95.890	95.890	#VALUE!	#VALUE!	0.000	#VALUE!	9/19/2012	132	0	SEP
F.QSAZ12	95.370	96.680	95.370	#VALUE!	#VALUE!	#VALUE!	(48.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.260	96.640	95.260	#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.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	12061	12062	12062	12062	12063	11990	28	12025	6/26/2009	93,459	34,098	JUN
F.QGAU09	11942	11949	11949	11930			31		9/28/2009	4,647	0	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.20500	0.20500	0.20500	0.20250	0.00250	0.20250		
USDLIB1M	0.43500	0.43500	0.43750	0.43500	(0.00250)	0.43750		
USDLIB3M	1.07250	1.07250	1.09188	1.07250	(0.01938)	1.09188		
USDLIB6M	1.62125	1.62125	1.63938	1.62125	(0.01813)	1.63938		
USDLIB1Y	1.93063	1.93063	1.95000	1.93063	(0.01937)	1.95000		
GBP LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55375	0.55375	0.55875	0.55375	(0.00500)	0.55875		
GBPLIB1M	0.87688	0.87688	0.88250	0.87688	(0.00562)	0.88250		
GBPLIB3M	1.48563	1.48563	1.49125	1.48563	(0.00562)	1.49125		
GBPLIB6M	1.70500	1.70500	1.71750	1.70500	(0.01250)	1.71750		
GBPLIB1Y	1.94875	1.94875	1.95875	1.94875	(0.01000)	1.95875		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.6100	0.6100	0.7988	0.6100	(0.1888)	0.7988		
EUIBOR1M	0.9990	0.9990	1.0070	0.9990	(0.0080)	1.0070		
EUIBOR3M	1.4000	1.4000	1.4060	1.4000	(0.0060)	1.4060		
EUIBOR6M	1.5930	1.5930	1.6000	1.5930	(0.0070)	1.6000		
EUIBOR1Y	1.7640	1.7640	1.7690	1.7640	(0.0050)	1.7690		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4625	1.463	1.463	1.463	1.4735	1.4591	-0.0094	1.472
GBPEUR	1.1037	1.1045	1.1045	1.1045	1.1213	1.1014	-0.0161	1.1197
GBPJPY	1.4166	1.4173	1.4173	1.4173	1.4459	1.4144	-0.0252	1.4419
EURGBP	0.9056	0.9059	0.9059	0.9059	0.9079	0.8921	0.013	0.8928

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