

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	98.670	98.670	98.670	98.670	98.670	98.650	1.000	98.650	5/18/2009	2,904	3,032	MAY
f.qeam09	98.715	98.720	98.720	98.720	98.725	98.705	0.500	98.720	6/15/2009	71,141	49,949	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	98.695	98.700	98.705	98.705	98.715	98.690	1.000	98.705	9/14/2009	101,500	47,803	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.545	98.550	98.560	98.560	98.565	98.535	2.000	98.545	12/14/2009	106,539	51,985	DEC
f.qeah10	98.470	98.475	98.475	98.475	98.480	98.435	4.000	98.445	3/15/2010	104,732	58,670	MAR
f.qeam10	98.235	98.245	98.275	98.275	98.275	98.225	5.500	98.230	6/14/2010	79,477	51,288	JUN
f.qeau10	98.070	98.075	98.070	98.070	98.075	98.015	6.000	98.020	9/13/2010	65,677	43,164	SEP
f.qeaz10	97.815	97.820	97.815	97.815	97.820	97.760	6.500	97.765	12/13/2010	48,515	16,744	DEC
f.qeah11	97.615	97.620	97.620	97.620	97.620	97.565	6.000	97.575	3/14/2011	38,876	11,990	MAR
f.qeam11	97.355	97.365	97.395	97.395	97.400	97.340	6.000	97.350	6/13/2011	17,160	4,905	JUN
f.qeau11	97.200	97.205	97.200	97.200	97.200	97.150	5.500	97.160	9/19/2011	11,495	3,939	SEP
f.qeaz11	97.005	97.010	97.005	97.005	97.005	96.965	5.000	96.990	12/19/2011	9,425	4,832	DEC
f.qeah12	96.880	96.910	96.910	96.900	96.890	96.865	5.500	96.890	3/19/2012	5,296	2,344	MAR
f.qeam12	96.770	96.800	96.800	96.785	96.780	96.780	7.000	96.780	6/18/2012	20	31	JUN
f.qeau12	96.565	96.730	96.730	96.640	#VALUE!	#VALUE!	7.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.030	97.260	97.260	96.560	#VALUE!	#VALUE!	68.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.915	97.165	97.165	96.485	#VALUE!	#VALUE!	67.000	#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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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	98.650	98.660	98.650	98.650	98.690	98.640	(3.000)	98.680	6/17/2009	43,471	27,735	JUN
F.QSAU09	98.610	98.620	98.620	98.620	98.670	98.600	(3.000)	98.660	9/16/2009	59,841	33,070	SEP
F.QSAZ09	98.370	98.380	98.380	98.380	98.420	98.350	0.000	98.410	12/16/2009	50,620	46,813	DEC
F.QSAH10	98.170	98.180	98.180	98.180	98.200	98.130	3.000	98.180	3/17/2010	51,578	50,106	MAR
F.QSAM10	97.880	97.890	97.880	97.880	97.900	97.830	4.000	97.860	6/16/2010	63,463	29,400	JUN
F.QSAU10	97.600	97.610	97.600	97.600	97.610	97.540	6.000	97.560	9/15/2010	65,527	24,935	SEP
F.QSAZ10	97.270	97.280	97.280	97.280	97.280	97.210	8.000	97.230	12/15/2010	32,281	8,358	DEC
F.QSAH11	97.030	97.040	97.040	97.040	97.040	96.970	9.000	96.980	3/16/2011	19,931	3,943	MAR
F.QSAM11	96.770	96.790	96.770	96.780	96.780	96.710	9.000	96.730	6/15/2011	5,258	2,871	JUN
F.QSAU11	96.560	96.570	96.560	96.560	96.560	96.510	9.000	96.510	9/21/2011	4,193	757	SEP
F.QSAZ11	96.360	96.380	96.380	96.340	96.350	96.300	11.000	96.310	12/21/2011	2,786	624	DEC
F.QSAH12	96.260	96.280	96.280	96.230	96.260	96.200	11.000	96.220	3/21/2012	632	332	MAR
F.QSAM12	96.170	96.200	96.200	96.160	96.160	96.140	11.000	96.140	6/20/2012	4	111	JUN
F.QSAU12	96.080	96.170	96.080	96.050	#VALUE!	#VALUE!	5.000	#VALUE!	9/19/2012	4	0	SEP
F.QSAZ12	95.560	96.780	96.780	#VALUE!	#VALUE!	#VALUE!	79.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.450	96.730	95.450	#VALUE!	#VALUE!	#VALUE!	(49.000)	#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	12124	12126	12124	12125	12127	12090	40	12115	6/26/2009	62,940	40,151	JUN
F.QGAU09	12006	12012	12006	11989	11989	11989	38	11989	9/28/2009	482	1	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.21375	0.21375	0.21375	0.20875	0.00500	0.20875		
USDLIB1M	0.42750	0.42750	0.43250	0.42750	(0.00500)	0.43250		
USDLIB3M	1.03938	1.03938	1.05375	1.03938	(0.01437)	1.05375		
USDLIB6M	1.57500	1.57500	1.59000	1.57500	(0.01500)	1.59000		
USDLIB1Y	1.87750	1.87750	1.89875	1.87750	(0.02125)	1.89875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55125	0.55125	0.55125	0.55125	0.00000	0.55125		
GBPLIB1M	0.86000	0.86000	0.86625	0.86000	(0.00625)	0.86625		
GBPLIB3M	1.46500	1.46500	1.47500	1.46500	(0.01000)	1.47500		
GBPLIB6M	1.67750	1.67750	1.68938	1.67750	(0.01188)	1.68938		
GBPLIB1Y	1.92625	1.92625	1.93250	1.92625	(0.00625)	1.93250		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4975	0.4975	0.5363	0.4975	(0.0388)	0.5363		
EUIBOR1M	0.9730	0.9730	0.9880	0.9730	(0.0150)	0.9880		
EUIBOR3M	1.3840	1.3840	1.3920	1.3840	(0.0080)	1.3920		
EUIBOR6M	1.5790	1.5790	1.5880	1.5790	(0.0090)	1.5880		
EUIBOR1Y	1.7430	1.7430	1.7540	1.7430	(0.0110)	1.7540		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4591	1.4596	1.4596	1.4596	1.4651	1.4516	-0.0054	1.4644
GBPEUR	1.1214	1.1222	1.1222	1.1222	1.1247	1.1143	-0.0019	1.1234
GBPJPY	1.4033	1.404	1.404	1.404	1.4179	1.39	-0.0133	1.4167
EURGBP	0.8914	0.8917	0.8917	0.8917	0.8973	0.8894	0.0015	0.8898

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