

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	98.695	98.700	98.695	98.695	98.695	98.655	3.000	98.665	5/18/2009	7,000	5,368	MAY
f.qeam09	98.735	98.740	98.735	98.735	98.745	98.700	1.500	98.720	6/15/2009	95,714	74,528	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	98.800	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	5	0	AUG
f.qeau09	98.720	98.725	98.720	98.720	98.725	98.685	1.500	98.710	9/14/2009	110,728	53,386	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.555	98.560	98.555	98.560	98.565	98.525	2.000	98.555	12/14/2009	110,647	60,018	DEC
f.qeah10	98.470	98.475	98.475	98.475	98.480	98.435	3.500	98.455	3/15/2010	136,961	63,461	MAR
f.qeam10	98.275	98.280	98.275	98.275	98.285	98.230	3.000	98.235	6/14/2010	97,270	46,952	JUN
f.qeau10	98.070	98.075	98.075	98.075	98.085	98.035	3.000	98.055	9/13/2010	86,519	39,582	SEP
f.qeaz10	97.815	97.825	97.815	97.820	97.835	97.780	2.000	97.785	12/13/2010	41,857	30,907	DEC
f.qeah11	97.620	97.630	97.620	97.625	97.640	97.585	2.000	97.600	3/14/2011	29,311	19,544	MAR
f.qeam11	97.390	97.400	97.395	97.395	97.415	97.360	1.500	97.385	6/13/2011	12,402	11,411	JUN
f.qeau11	97.195	97.200	97.195	97.195	97.210	97.165	0.500	97.200	9/19/2011	9,230	12,054	SEP
f.qeaz11	96.990	97.000	97.000	96.990	97.015	96.970	0.500	96.985	12/19/2011	8,373	5,448	DEC
f.qeah12	96.885	96.890	96.885	96.880	96.900	96.860	(0.500)	96.875	3/19/2012	3,958	2,657	MAR
f.qeam12	96.765	96.770	96.765	96.765	96.775	96.760	(1.000)	96.760	6/18/2012	150	603	JUN
f.qeau12	96.670	96.690	96.690	96.680	#VALUE!	#VALUE!	(0.500)	#VALUE!	9/17/2012	12	0	SEP
f.qeaZ12	95.930	97.190	95.930	96.600	#VALUE!	#VALUE!	(67.500)	#VALUE!	12/17/2012	10	0	DEC
f.qeaH13	95.865	97.135	95.865	96.505	#VALUE!	#VALUE!	(64.500)	#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/>

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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	98.640	98.650	98.650	98.650	98.650	98.620	2.000	98.620	6/17/2009	43,173	12,976	JUN
F.QSAU09	98.600	98.610	98.600	98.600	98.610	98.570	0.000	98.590	9/16/2009	47,707	22,368	SEP
F.QSAZ09	98.340	98.350	98.350	98.350	98.350	98.320	(1.000)	98.340	12/16/2009	61,573	32,510	DEC
F.QSAH10	98.170	98.180	98.180	98.180	98.180	98.120	1.000	98.140	3/17/2010	67,036	35,478	MAR
F.QSAM10	97.890	97.910	97.890	97.900	97.890	97.830	1.000	97.850	6/16/2010	48,711	22,601	JUN
F.QSAU10	97.590	97.600	97.610	97.610	97.620	97.540	2.000	97.560	9/15/2010	37,626	28,260	SEP
F.QSAZ10	97.270	97.270	97.270	97.280	97.280	97.210	1.000	97.220	12/15/2010	17,138	11,687	DEC
F.QSAH11	97.010	97.020	97.030	97.030	97.030	96.960	1.000	96.980	3/16/2011	12,576	7,731	MAR
F.QSAM11	96.740	96.760	96.770	96.770	96.770	96.710	1.000	96.710	6/15/2011	10,713	3,213	JUN
F.QSAU11	96.530	96.560	96.560	96.540	96.550	96.500	2.000	96.500	9/21/2011	2,775	3,622	SEP
F.QSAZ11	96.340	96.360	96.360	96.380	96.360	96.310	1.000	96.310	12/21/2011	1,492	1,155	DEC
F.QSAH12	96.240	96.260	96.240	96.270	96.260	96.210	(1.000)	96.210	3/21/2012	689	243	MAR
F.QSAM12	96.150	96.180	96.180	96.150	96.150	96.150	2.000	96.150	6/20/2012	111	18	JUN
F.QSAU12	96.050	96.160	96.160	96.050	#VALUE!	#VALUE!	6.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.340	96.860	95.340	#VALUE!	#VALUE!	#VALUE!	(72.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.330	96.710	95.330	#VALUE!	#VALUE!	#VALUE!	(68.000)	#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	12099	12100	12100	12100	12100	12063	-5	12065	6/26/2009	80,060	19,939	JUN
F.QGAU09	11981	11984	11981	11995			-8		9/28/2009	806	892	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22750	0.22750	0.22750	0.21375	0.01375	0.21375		
USDLIB1M	0.41813	0.41813	0.42750	0.41813	(0.00937)	0.42750		
USDLIB3M	1.02750	1.02750	1.03938	1.02750	(0.01188)	1.03938		
USDLIB6M	1.57875	1.57875	1.57875	1.57500	0.00375	1.57500		
USDLIB1Y	1.88750	1.88750	1.88750	1.87750	0.01000	1.87750		
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	0.85313	0.85313	0.86000	0.85313	(0.00687)	0.86000		
GBPLIB3M	1.45500	1.45500	1.46500	1.45500	(0.01000)	1.46500		
GBPLIB6M	1.66750	1.66750	1.67750	1.66750	(0.01000)	1.67750		
GBPLIB1Y	1.92000	1.92000	1.92625	1.92000	(0.00625)	1.92625		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4713	0.4713	0.4975	0.4713	(0.0263)	0.4975		
EUIBOR1M	0.9530	0.9530	0.9730	0.9530	(0.0200)	0.9730		
EUIBOR3M	1.3720	1.3720	1.3840	1.3720	(0.0120)	1.3840		
EUIBOR6M	1.5690	1.5690	1.5790	1.5690	(0.0100)	1.5790		
EUIBOR1Y	1.7340	1.7340	1.7430	1.7340	(0.0090)	1.7430		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4771	1.4776	1.4776	1.4776	1.4798	1.4609	0.014	1.4632
GBPEUR	1.1144	1.1152	1.1152	1.1152	1.1177	1.1112	0.0019	1.1126
GBPJPY	1.4326	1.4333	1.4333	1.4333	1.4378	1.408	0.0215	1.4112
EURGBP	0.8969	0.8972	0.8972	0.8972	0.8998	0.8949	-0.0015	0.8985

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