

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	98.705	98.715	98.715	98.710	98.710	98.705	1.000	98.705	5/18/2009	3,108	7	MAY
f.qeam09	98.740	98.745	98.745	98.740	98.745	98.735	0.000	98.745	6/15/2009	93,948	12,525	JUN
f.qean09	98.670	98.815	98.815	#VALUE!	#VALUE!	#VALUE!	0.500	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	98.800	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.735	98.740	98.740	98.735	98.745	98.725	0.500	98.740	9/14/2009	94,328	10,641	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.585	98.590	98.590	98.590	98.600	98.570	0.000	98.595	12/14/2009	97,208	8,354	DEC
f.qeah10	98.520	98.525	98.525	98.525	98.535	98.490	0.500	98.520	3/15/2010	112,331	12,051	MAR
f.qeam10	98.335	98.340	98.335	98.335	98.345	98.290	0.000	98.330	6/14/2010	97,173	7,840	JUN
f.qeau10	98.145	98.150	98.150	98.150	98.155	98.095	0.500	98.150	9/13/2010	84,163	8,184	SEP
f.qeaz10	97.895	97.905	97.905	97.900	97.910	97.845	1.000	97.895	12/13/2010	66,264	5,228	DEC
f.qeah11	97.700	97.705	97.705	97.705	97.715	97.645	0.500	97.690	3/14/2011	40,408	5,435	MAR
f.qeam11	97.470	97.475	97.475	97.475	97.480	97.415	0.500	97.470	6/13/2011	15,112	2,355	JUN
f.qeau11	97.265	97.270	97.270	97.270	97.280	97.230	0.500	97.245	9/19/2011	7,323	518	SEP
f.qeaz11	97.060	97.065	97.060	97.065	97.065	97.005	0.500	97.015	12/19/2011	4,690	973	DEC
f.qeah12	96.945	96.955	96.945	96.960	96.960	96.890	1.000	96.890	3/19/2012	2,862	274	MAR
f.qeam12	96.820	96.840	96.840	96.800	#VALUE!	#VALUE!	3.000	#VALUE!	6/18/2012	54	0	JUN
f.qeau12	96.665	96.770	96.665	96.670	#VALUE!	#VALUE!	(5.500)	#VALUE!	9/17/2012	51	0	SEP
f.qeaZ12	95.945	97.305	97.305	96.550	#VALUE!	#VALUE!	70.500	#VALUE!	12/17/2012	100	0	DEC
f.qeaH13	95.960	97.160	95.960	96.500	#VALUE!	#VALUE!	(55.500)	#VALUE!	3/18/2013	50	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	98.680	98.690	98.680	98.680	98.710	98.680	(2.000)	98.690	6/17/2009	48,790	15,154	JUN
F.QSAU09	98.670	98.680	98.680	98.660	98.710	98.650	0.000	98.680	9/16/2009	47,731	13,711	SEP
F.QSAZ09	98.440	98.450	98.440	98.440	98.490	98.410	(1.000)	98.460	12/16/2009	68,616	12,609	DEC
F.QSAH10	98.290	98.300	98.300	98.280	98.340	98.260	0.000	98.300	3/17/2010	72,700	19,199	MAR
F.QSAM10	98.020	98.030	98.030	98.010	98.060	97.980	1.000	98.020	6/16/2010	61,102	21,689	JUN
F.QSAU10	97.760	97.770	97.770	97.740	97.800	97.720	3.000	97.740	9/15/2010	51,130	21,094	SEP
F.QSAZ10	97.430	97.440	97.430	97.420	97.480	97.400	0.000	97.430	12/15/2010	41,314	8,262	DEC
F.QSAH11	97.180	97.190	97.190	97.160	97.240	97.160	2.000	97.170	3/16/2011	29,154	4,384	MAR
F.QSAM11	96.910	96.930	96.930	96.880	96.960	96.900	3.000	96.910	6/15/2011	6,456	979	JUN
F.QSAU11	96.690	96.700	96.700	96.660	96.730	96.660	3.000	96.660	9/21/2011	2,825	537	SEP
F.QSAZ11	96.490	96.510	96.510	96.470	96.510	96.460	4.000	96.460	12/21/2011	3,122	276	DEC
F.QSAH12	96.380	96.400	96.380	96.380	96.400	96.390	2.000	96.400	3/21/2012	1,392	70	MAR
F.QSAM12	96.290	96.330	96.290	96.300	96.300	96.300	2.000	96.300	6/20/2012	7	5	JUN
F.QSAU12	96.220	#VALUE!	96.220	96.050	#VALUE!	#VALUE!	1.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	96.220	96.220	#VALUE!	#VALUE!	#VALUE!	5.000	#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	12085	12086	12086	12086	12128	12083	5	12101	6/26/2009	84,737	9,262	JUN
F.QGAU09	11963		11963	11949			1		9/28/2009	11	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23125	0.23125	0.23125	0.23125	0.00000	0.23125		
USDLIB1M	0.41125	0.41125	0.41125	0.41125	0.00000	0.41125		
USDLIB3M	1.01625	1.01625	1.01625	1.01625	0.00000	1.01625		
USDLIB6M	1.56500	1.56500	1.56500	1.56500	0.00000	1.56500		
USDLIB1Y	1.87688	1.87688	1.87688	1.87688	0.00000	1.87688		
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	0.84625	0.84625	0.84625	0.84625	0.00000	0.84625		
GBPLIB3M	1.45188	1.45188	1.45188	1.45188	0.00000	1.45188		
GBPLIB6M	1.65750	1.65750	1.65750	1.65750	0.00000	1.65750		
GBPLIB1Y	1.91500	1.91500	1.91500	1.91500	0.00000	1.91500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4975	0.4975	0.4975	0.4975	0.0000	0.4975		
EUIBOR1M	0.9440	0.9440	0.9440	0.9440	0.0000	0.9440		
EUIBOR3M	1.3650	1.3650	1.3650	1.3650	0.0000	1.3650		
EUIBOR6M	1.5620	1.5620	1.5620	1.5620	0.0000	1.5620		
EUIBOR1Y	1.7280	1.7280	1.7280	1.7280	0.0000	1.7280		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4919	1.4924	1.4924	1.4924	1.4927	1.4752	0.0128	1.479
GBPEUR	1.1208	1.1216	1.1216	1.1216	1.1252	1.1125	0.0032	1.1177
GBPJPY	1.4824	1.4831	1.4831	1.4831	1.4839	1.456	0.024	1.4586
EURGBP	0.8918	0.8921	0.8921	0.8921	0.8988	0.889	-0.0026	0.8943

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