

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	98.710	98.715	98.710	98.715	98.720	98.695	1.000	98.705	5/18/2009	7	1,460	MAY
f.qeam09	98.750	98.755	98.750	98.750	98.760	98.730	1.000	98.730	6/15/2009	18,714	13,372	JUN
f.qean09	#VALUE!	98.820	98.820	#VALUE!	#VALUE!	#VALUE!	1.500	#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	98.735	98.740	98.745	98.730	0.500	98.730	9/14/2009	22,233	20,114	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.575	98.580	98.580	98.580	98.590	98.565	0.500	98.575	12/14/2009	18,243	8,050	DEC
f.qeah10	98.495	98.500	98.500	98.505	98.505	98.485	(0.500)	98.500	3/15/2010	22,546	14,076	MAR
f.qeam10	98.305	98.310	98.305	98.315	98.310	98.285	(1.500)	98.310	6/14/2010	16,999	11,497	JUN
f.qeau10	98.110	98.115	98.120	98.120	98.120	98.090	(0.500)	98.115	9/13/2010	14,268	8,905	SEP
f.qeaz10	97.855	97.860	97.855	97.865	97.885	97.835	(2.500)	97.885	12/13/2010	8,576	7,740	DEC
f.qeah11	97.655	97.660	97.670	97.670	97.690	97.635	(1.000)	97.690	3/14/2011	7,608	6,500	MAR
f.qeam11	97.420	97.425	97.420	97.435	97.460	97.400	(3.500)	97.460	6/13/2011	3,821	3,614	JUN
f.qeau11	97.210	97.215	97.210	97.225	97.240	97.195	(4.000)	97.240	9/19/2011	1,474	2,276	SEP
f.qeaz11	96.995	97.000	96.995	97.010	97.005	96.985	(5.000)	97.000	12/19/2011	1,154	1,131	DEC
f.qeah12	96.875	96.880	96.875	96.890	96.885	96.865	(5.500)	96.870	3/19/2012	431	762	MAR
f.qeam12	96.750	96.760	96.750	96.755	96.775	96.745	(5.000)	96.775	6/18/2012	0	64	JUN
f.qeau12	96.660	96.665	96.660	96.665	96.660	96.655	(5.000)	96.655	9/17/2012	0	37	SEP
f.qeaZ12	95.870	97.180	95.870	96.550	#VALUE!	#VALUE!	(72.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.700	97.160	97.160	96.500	#VALUE!	#VALUE!	65.500	#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!	98.410	#VALUE!	98.410	98.410	0.000	98.410	5/20/2009	0	0	MAY
F.QSAM09	98.660	98.670	98.670	98.660	98.710	98.650	1.000	98.690	6/17/2009	48,790	25,337	JUN
F.QSAU09	98.620	98.630	98.630	98.630	98.710	98.600	1.000	98.680	9/16/2009	47,731	31,417	SEP
F.QSAZ09	98.400	98.410	98.410	98.410	98.490	98.360	1.000	98.460	12/16/2009	68,616	34,086	DEC
F.QSAH10	98.260	98.270	98.260	98.270	98.340	98.210	1.000	98.300	3/17/2010	72,700	36,946	MAR
F.QSAM10	97.990	98.010	97.990	98.000	98.060	97.950	1.000	98.020	6/16/2010	61,102	36,279	JUN
F.QSAU10	97.720	97.740	97.730	97.740	97.800	97.680	2.000	97.740	9/15/2010	51,130	34,168	SEP
F.QSAZ10	97.400	97.420	97.400	97.400	97.480	97.360	2.000	97.430	12/15/2010	41,314	15,954	DEC
F.QSAH11	97.130	97.150	97.140	97.150	97.240	97.080	2.000	97.170	3/16/2011	29,154	7,198	MAR
F.QSAM11	96.840	96.860	96.850	96.860	96.960	96.810	1.000	96.910	6/15/2011	6,456	2,058	JUN
F.QSAU11	96.600	96.630	96.620	96.610	96.730	96.590	1.000	96.660	9/21/2011	2,825	1,636	SEP
F.QSAZ11	96.390	96.420	96.410	96.410	96.510	96.370	1.000	96.460	12/21/2011	3,122	419	DEC
F.QSAH12	96.280	96.320	96.300	96.300	96.400	96.270	0.000	96.400	3/21/2012	1,392	237	MAR
F.QSAM12	#VALUE!	#VALUE!	96.210	96.220	96.300	96.180	0.000	96.300	6/20/2012	7	36	JUN
F.QSAU12	#VALUE!	#VALUE!	96.140	96.160	96.160	96.140	0.000	96.150	9/19/2012	0	22	SEP
F.QSAZ12	#VALUE!	#VALUE!	96.090	#VALUE!	96.090	96.090	0.000	96.090	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	96.030	#VALUE!	96.030	96.030	0.000	96.030	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	12018	12025	12025	12025	12128	12016	-10	12101	6/26/2009	84,737	28,786	JUN
F.QGAU09			11906	11949	11906	11906	-10	11906	9/28/2009	11	0	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23625	0.23625	0.23625	0.23625	0.00000	0.23625		
USDLIB1M	0.41438	0.41438	0.41438	0.41438	0.00000	0.41438		
USDLIB3M	1.00688	1.00688	1.00688	1.00688	0.00000	1.00688		
USDLIB6M	1.54938	1.54938	1.54938	1.54938	0.00000	1.54938		
USDLIB1Y	1.86438	1.86438	1.86438	1.86438	0.00000	1.86438		
GBP LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55500	0.55500	0.55500	0.55500	0.00000	0.55500		
GBPLIB1M	0.84125	0.84125	0.84125	0.84125	0.00000	0.84125		
GBPLIB3M	1.44563	1.44563	1.44563	1.44563	0.00000	1.44563		
GBPLIB6M	1.65250	1.65250	1.65250	1.65250	0.00000	1.65250		
GBPLIB1Y	1.90938	1.90938	1.90938	1.90938	0.00000	1.90938		
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	0.9310	0.9310	0.9440	0.9310	(0.0130)	0.9440		
EUIBOR3M	1.3540	1.3540	1.3650	1.3540	(0.0110)	1.3650		
EUIBOR6M	1.5530	1.5530	1.5620	1.5530	(0.0090)	1.5620		
EUIBOR1Y	1.7180	1.7180	1.7280	1.7180	(0.0100)	1.7280		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4889	1.4894	1.4894	1.4894	1.4984	1.4861	-0.0029	1.4921
GBPEUR	1.1218	1.1226	1.1226	1.1226	1.1257	1.1182	-0.0021	1.1231
GBPJPY	1.4794	1.4801	1.4801	1.4801	1.4918	1.4765	0.0008	1.4787
EURGBP	0.8911	0.8914	0.8914	0.8914	0.8942	0.8885	0.002	0.89

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 available for trading.
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