

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	98.720	98.725	98.725	98.715	98.720	98.710	1.000	98.710	5/18/2009	1,648	1,863	MAY
f.qeam09	98.750	98.755	98.750	98.755	98.760	98.740	0.500	98.740	6/15/2009	28,741	33,140	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	0	0	AUG
f.qeau09	98.740	98.745	98.740	98.740	98.745	98.720	2.000	98.720	9/14/2009	47,014	35,776	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.570	98.575	98.560	98.560	98.575	98.535	2.000	98.540	12/14/2009	28,898	29,418	DEC
f.qeah10	98.490	98.495	98.480	98.480	98.495	98.445	3.000	98.455	3/15/2010	38,630	39,950	MAR
f.qeam10	98.300	98.305	98.295	98.295	98.305	98.255	3.000	98.265	6/14/2010	29,647	29,186	JUN
f.qeau10	98.100	98.110	98.100	98.100	98.110	98.055	3.000	98.080	9/13/2010	22,979	20,048	SEP
f.qeaz10	97.845	97.855	97.840	97.840	97.855	97.805	2.500	97.825	12/13/2010	18,890	14,682	DEC
f.qeah11	97.640	97.650	97.640	97.640	97.655	97.600	2.000	97.625	3/14/2011	14,054	9,590	MAR
f.qeam11	97.410	97.415	97.405	97.405	97.420	97.375	2.000	97.400	6/13/2011	6,679	5,845	JUN
f.qeau11	97.200	97.205	97.200	97.200	97.210	97.165	2.500	97.195	9/19/2011	4,012	2,355	SEP
f.qeaz11	96.995	96.995	96.995	96.995	97.000	96.955	2.500	96.965	12/19/2011	2,438	3,359	DEC
f.qeah12	96.870	96.875	96.870	96.880	96.880	96.830	2.500	96.840	3/19/2012	2,381	2,161	MAR
f.qeam12	96.755	96.750	96.755	96.745	96.745	96.700	4.500	96.710	6/18/2012	144	666	JUN
f.qeau12	96.665	96.680	96.680	96.655	96.645	96.595	8.000	96.605	9/17/2012	183	1,073	SEP
f.qeaZ12	96.535	96.600	96.600	96.475	#VALUE!	#VALUE!	12.000	#VALUE!	12/17/2012	10	0	DEC
f.qeaH13	96.425	96.510	96.425	96.375	#VALUE!	#VALUE!	3.500	#VALUE!	3/18/2013	10	50	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	98.670	98.640	(1.000)	98.670	6/17/2009	25,337	14,868	JUN
F.QSAU09	98.610	98.620	98.620	98.620	98.640	98.600	(1.000)	98.620	9/16/2009	31,417	19,985	SEP
F.QSAZ09	98.370	98.380	98.380	98.360	98.410	98.350	(3.000)	98.390	12/16/2009	34,086	17,163	DEC
F.QSAH10	98.200	98.210	98.200	98.200	98.270	98.200	(6.000)	98.220	3/17/2010	36,946	23,704	MAR
F.QSAM10	97.920	97.930	97.930	97.920	98.010	97.920	(6.000)	97.960	6/16/2010	36,279	19,275	JUN
F.QSAU10	97.630	97.650	97.630	97.640	97.720	97.640	(10.000)	97.720	9/15/2010	34,168	20,940	SEP
F.QSAZ10	97.340	97.350	97.350	97.310	97.390	97.340	(5.000)	97.380	12/15/2010	15,954	12,814	DEC
F.QSAH11	97.030	97.050	97.030	97.040	97.120	97.040	(11.000)	97.120	3/16/2011	7,198	9,687	MAR
F.QSAM11	96.800	96.770	96.770	96.760	96.830	96.800	(8.000)	96.830	6/15/2011	2,058	1,649	JUN
F.QSAU11	96.560	96.540	96.540	96.530	96.600	96.570	(8.000)	96.590	9/21/2011	1,636	1,333	SEP
F.QSAZ11	96.360	96.340	96.340	96.330	96.400	96.370	(7.000)	96.390	12/21/2011	419	834	DEC
F.QSAH12	96.210	96.240	96.210	96.210	96.280	96.270	(9.000)	96.280	3/21/2012	237	50	MAR
F.QSAM12	96.120	96.160	96.120	96.180	96.180	96.180	(9.000)	96.180	6/20/2012	36	3	JUN
F.QSAU12	96.060	96.080	96.080	96.160	#VALUE!	#VALUE!	(6.000)	#VALUE!	9/19/2012	22	0	SEP
F.QSAZ12	#VALUE!	96.090	96.090	#VALUE!	#VALUE!	#VALUE!	0.000	#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	12014	12015	12015	12015	12038	12005	-10	12025	6/26/2009	28,786	20,396	JUN
F.QGAU09	11891	11898	11898	11886	11897	11886	-8	11897	9/28/2009	0	13	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23875	0.23875	0.23875	0.23625	0.00250	0.23625		
USDLIB1M	0.40125	0.40125	0.41438	0.40125	(0.01313)	0.41438		
USDLIB3M	0.98625	0.98625	1.00688	0.98625	(0.02063)	1.00688		
USDLIB6M	1.54000	1.54000	1.54938	1.54000	(0.00938)	1.54938		
USDLIB1Y	1.85888	1.85888	1.86438	1.85888	(0.00550)	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	0.82125	0.82125	0.84125	0.82125	(0.02000)	0.84125		
GBPLIB3M	1.43563	1.43563	1.44563	1.43563	(0.01000)	1.44563		
GBPLIB6M	1.64463	1.64463	1.65250	1.64463	(0.00787)	1.65250		
GBPLIB1Y	1.90125	1.90125	1.90938	1.90125	(0.00813)	1.90938		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4675	0.4675	0.4813	0.4675	(0.0138)	0.4813		
EUIBOR1M	0.9180	0.9180	0.9310	0.9180	(0.0130)	0.9310		
EUIBOR3M	1.3440	1.3440	1.3540	1.3440	(0.0100)	1.3540		
EUIBOR6M	1.5430	1.5430	1.5530	1.5430	(0.0100)	1.5530		
EUIBOR1Y	1.7100	1.7100	1.7180	1.7100	(0.0080)	1.7180		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5091	1.5096	1.5096	1.5096	1.5115	1.4981	0.0076	1.5016
GBPEUR	1.127	1.1278	1.1278	1.1278	1.1304	1.119	0.0072	1.1199
GBPJPY	1.4948	1.4955	1.4955	1.4955	1.4987	1.4779	0.0115	1.4834
EURGBP	0.8871	0.8874	0.8874	0.8874	0.8936	0.8848	-0.0055	0.8927

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