

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	98.725	98.735	98.735	98.730	98.730	98.725	2.000	98.725	5/18/2009	4,691	2,349	MAY
f.qeam09	98.765	98.770	98.765	98.765	98.770	98.750	1.000	98.760	6/15/2009	83,595	37,277	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	98.755	98.760	98.755	98.755	98.760	98.740	1.500	98.745	9/14/2009	84,388	47,815	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.580	98.585	98.585	98.590	98.600	98.570	2.500	98.575	12/14/2009	69,886	44,777	DEC
f.qeah10	98.490	98.500	98.505	98.505	98.520	98.480	3.000	98.500	3/15/2010	90,826	49,079	MAR
f.qeam10	98.300	98.305	98.305	98.305	98.320	98.280	2.500	98.300	6/14/2010	64,009	41,742	JUN
f.qeau10	98.090	98.095	98.095	98.100	98.125	98.075	1.500	98.100	9/13/2010	45,480	18,487	SEP
f.qeaz10	97.830	97.835	97.845	97.845	97.870	97.815	1.500	97.855	12/13/2010	36,511	20,476	DEC
f.qeah11	97.630	97.645	97.645	97.640	97.665	97.615	2.000	97.655	3/14/2011	28,185	9,924	MAR
f.qeam11	97.395	97.400	97.395	97.400	97.435	97.380	0.000	97.420	6/13/2011	15,737	4,179	JUN
f.qeau11	97.190	97.195	97.195	97.195	97.225	97.175	0.500	97.220	9/19/2011	5,936	3,041	SEP
f.qeaz11	96.980	96.990	96.980	96.985	97.015	96.970	(0.500)	97.015	12/19/2011	7,599	4,344	DEC
f.qeah12	96.870	96.865	96.865	96.865	96.900	96.855	(0.500)	96.900	3/19/2012	3,887	3,223	MAR
f.qeam12	96.725	96.740	96.725	96.740	96.785	96.735	(3.500)	96.780	6/18/2012	1,273	1,100	JUN
f.qeau12	96.630	96.645	96.630	96.655	96.700	96.645	(5.500)	96.700	9/17/2012	1,789	529	SEP
f.qeaZ12	96.485	96.560	96.485	96.475	#VALUE!	#VALUE!	(8.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.870	96.910	96.910	96.375	#VALUE!	#VALUE!	47.500	#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/>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	98.670	98.680	98.670	98.680	98.690	98.670	0.000	98.680	6/17/2009	31,095	10,443	JUN
F.QSAU09	98.620	98.630	98.620	98.620	98.650	98.620	0.000	98.630	9/16/2009	34,543	19,330	SEP
F.QSAZ09	98.360	98.370	98.360	98.360	98.400	98.360	(1.000)	98.380	12/16/2009	33,665	13,469	DEC
F.QSAH10	98.170	98.180	98.170	98.180	98.240	98.160	(3.000)	98.200	3/17/2010	54,196	21,812	MAR
F.QSAM10	97.870	97.880	97.880	97.880	97.960	97.870	(3.000)	97.940	6/16/2010	58,635	27,322	JUN
F.QSAU10	97.570	97.590	97.570	97.580	97.670	97.570	(5.000)	97.650	9/15/2010	42,817	18,149	SEP
F.QSAZ10	97.230	97.240	97.230	97.230	97.320	97.220	(5.000)	97.290	12/15/2010	22,291	10,886	DEC
F.QSAH11	96.960	96.970	96.960	96.970	97.040	96.950	(5.000)	97.010	3/16/2011	19,719	7,965	MAR
F.QSAM11	96.680	96.700	96.680	96.690	96.770	96.670	(6.000)	96.750	6/15/2011	6,967	1,620	JUN
F.QSAU11	96.450	96.470	96.450	96.470	96.540	96.450	(6.000)	96.530	9/21/2011	5,176	1,101	SEP
F.QSAZ11	96.250	96.270	96.250	96.250	96.330	96.250	(6.000)	96.330	12/21/2011	1,462	561	DEC
F.QSAH12	96.150	96.170	96.150	96.160	96.230	96.150	(6.000)	96.230	3/21/2012	963	120	MAR
F.QSAM12	96.060	96.090	96.060	96.110	#VALUE!	#VALUE!	(6.000)	#VALUE!	6/20/2012	16	0	JUN
F.QSAU12	95.950	96.060	95.950	96.090	#VALUE!	#VALUE!	(10.000)	#VALUE!	9/19/2012	1	0	SEP
F.QSAZ12	95.800	96.000	95.800	#VALUE!	#VALUE!	#VALUE!	(20.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.340	96.620	96.620	#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	11991	11993	11993	11992	12028	11984	-15	12026	6/26/2009	67,102	55,815	JUN
F.QGAU09	11870	11877	11877	11883			-12		9/28/2009	13	0	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.24250	0.24250	0.24250	0.23875	0.00375	0.23875		
USDLIB1M	0.39500	0.39500	0.40125	0.39500	(0.00625)	0.40125		
USDLIB3M	0.97375	0.97375	0.98625	0.97375	(0.01250)	0.98625		
USDLIB6M	1.50625	1.50625	1.54000	1.50625	(0.03375)	1.54000		
USDLIB1Y	1.82000	1.82000	1.85888	1.82000	(0.03888)	1.85888		
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	0.81375	0.81375	0.82125	0.81375	(0.00750)	0.82125		
GBPLIB3M	1.43125	1.43125	1.43563	1.43125	(0.00438)	1.43563		
GBPLIB6M	1.63625	1.63625	1.64463	1.63625	(0.00838)	1.64463		
GBPLIB1Y	1.89750	1.89750	1.90125	1.89750	(0.00375)	1.90125		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4550	0.4550	0.4675	0.4550	(0.0125)	0.4675		
EUIBOR1M	0.9040	0.9040	0.9180	0.9040	(0.0140)	0.9180		
EUIBOR3M	1.3340	1.3340	1.3440	1.3340	(0.0100)	1.3440		
EUIBOR6M	1.5340	1.5340	1.5430	1.5340	(0.0090)	1.5430		
EUIBOR1Y	1.7040	1.7040	1.7100	1.7040	(0.0060)	1.7100		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5082	1.5087	1.5087	1.5087	1.5125	1.499	-0.0006	1.5086
GBPEUR	1.1328	1.1336	1.1336	1.1336	1.1358	1.1289	0.0012	1.1314
GBPJPY	1.4836	1.4843	1.4843	1.4843	1.4924	1.4695	-0.0066	1.4898
EURGBP	0.8823	0.8826	0.8826	0.8826	0.8858	0.8806	-0.0011	0.8833

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