

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	98.740	98.755	98.755	98.750	98.760	98.740	(0.500)	98.750	5/18/2009	8,449	2,037	MAY
f.qeam09	98.830	98.835	98.835	98.835	98.845	98.820	0.000	98.825	6/15/2009	235,364	52,661	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.865	98.855	98.855	98.855	98.885	98.850	(0.500)	98.855	9/14/2009	251,806	112,493	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.675	98.685	98.685	98.680	98.735	98.680	(0.500)	98.690	12/14/2009	233,441	82,186	DEC
f.qeah10	98.595	98.600	98.565	98.565	98.630	98.565	(1.500)	98.575	3/15/2010	241,116	75,610	MAR
f.qeam10	98.340	98.350	98.350	98.345	98.405	98.345	0.000	98.345	6/14/2010	190,835	64,061	JUN
f.qeau10	98.135	98.140	98.135	98.110	98.180	98.105	1.000	98.125	9/13/2010	144,244	45,068	SEP
f.qeaz10	97.835	97.845	97.845	97.820	97.895	97.810	0.000	97.840	12/13/2010	103,610	28,758	DEC
f.qeah11	97.600	97.605	97.580	97.580	97.665	97.575	(4.000)	97.615	3/14/2011	71,379	24,880	MAR
f.qeam11	97.315	97.325	97.325	97.320	97.405	97.315	(3.500)	97.370	6/13/2011	25,134	9,534	JUN
f.qeau11	97.110	97.115	97.115	97.095	97.180	97.085	(2.500)	97.155	9/19/2011	15,189	8,427	SEP
f.qeaz11	96.875	96.885	96.885	96.875	96.950	96.855	(3.500)	96.920	12/19/2011	11,030	4,597	DEC
f.qeah12	96.750	96.765	96.765	96.755	96.815	96.725	(1.500)	96.795	3/19/2012	3,020	1,780	MAR
f.qeam12	96.615	96.635	96.635	96.625	96.665	96.590	(0.500)	96.660	6/18/2012	1,300	147	JUN
f.qeau12	96.495	96.515	96.515	96.505	96.530	96.465	(0.500)	96.530	9/17/2012	1,140	213	SEP
f.qeaZ12	96.315	#VALUE!	96.315	96.405	#VALUE!	#VALUE!	(10.500)	#VALUE!	12/17/2012	226	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	6	0	MAR

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Paris: 02:00 to 22:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 Hrs

Chicago: 19:00 to 15:00 Hrs

New York: 20:00 to 16:00 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	98.720	98.730	98.730	98.730	98.770	98.730	(1.000)	98.740	6/17/2009	63,590	17,012	JUN
F.QSAU09	98.670	98.680	98.670	98.670	98.740	98.670	(2.000)	98.690	9/16/2009	76,882	40,268	SEP
F.QSAZ09	98.390	98.400	98.390	98.390	98.450	98.390	(2.000)	98.400	12/16/2009	69,218	25,918	DEC
F.QSAH10	98.160	98.170	98.160	98.160	98.220	98.150	(2.000)	98.170	3/17/2010	77,123	37,518	MAR
F.QSAM10	97.790	97.800	97.800	97.800	97.860	97.780	(3.000)	97.830	6/16/2010	94,350	38,378	JUN
F.QSAU10	97.440	97.450	97.440	97.440	97.500	97.410	(4.000)	97.480	9/15/2010	85,633	45,015	SEP
F.QSAZ10	97.030	97.040	97.030	97.030	97.100	97.000	(6.000)	97.100	12/15/2010	56,507	18,466	DEC
F.QSAH11	96.700	96.710	96.710	96.700	96.780	96.680	(6.000)	96.760	3/16/2011	34,618	11,807	MAR
F.QSAM11	96.370	96.390	96.390	96.370	96.460	96.360	(7.000)	96.440	6/15/2011	15,646	3,717	JUN
F.QSAU11	96.110	96.140	96.140	96.120	96.210	96.100	(7.000)	96.180	9/21/2011	7,646	2,326	SEP
F.QSAZ11	95.910	95.930	95.930	95.920	95.990	95.900	(6.000)	95.970	12/21/2011	3,891	2,465	DEC
F.QSAH12	95.800	95.820	95.820	95.810	95.890	95.800	(6.000)	95.870	3/21/2012	2,151	1,619	MAR
F.QSAM12	95.710	95.730	95.730	95.730	95.770	95.720	(5.000)	95.760	6/20/2012	135	655	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	96.090	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	11834	11835	11834	11834	11886	11832	-50	11860	6/26/2009	146,332	20,957	JUN
F.QGAU09	11711	11726	11711	11749			-62		9/28/2009	5	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23500	0.23500	0.23500	0.23500	0.00000	0.23500		
USDLIB1M	0.38188	0.38188	0.38188	0.38188	0.00000	0.38188		
USDLIB3M	0.95625	0.95625	0.95625	0.95625	0.00000	0.95625		
USDLIB6M	1.49375	1.49375	1.49375	1.49375	0.00000	1.49375		
USDLIB1Y	1.80750	1.80750	1.80750	1.80750	0.00000	1.80750		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000		
GBPLIB1M	0.80250	0.80250	0.80250	0.80250	0.00000	0.80250		
GBPLIB3M	1.42750	1.42750	1.42750	1.42750	0.00000	1.42750		
GBPLIB6M	1.62813	1.62813	1.62813	1.62813	0.00000	1.62813		
GBPLIB1Y	1.89713	1.89713	1.89713	1.89713	0.00000	1.89713		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4400	0.4400	0.4400	0.4400	0.0000	0.4400		
EUIBOR1M	0.8760	0.8760	0.8940	0.8760	(0.0180)	0.8940		
EUIBOR3M	1.3130	1.3130	1.3270	1.3130	(0.0140)	1.3270		
EUIBOR6M	1.5070	1.5070	1.5270	1.5070	(0.0200)	1.5270		
EUIBOR1Y	1.6760	1.6760	1.6990	1.6760	(0.0230)	1.6990		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5032	1.5037	1.5037	1.5037	1.5071	1.4967	0.0017	1.5016
GBPEUR	1.1218	1.1226	1.1226	1.1226	1.1246	1.119	0.0004	1.1212
GBPJPY	1.4942	1.4949	1.4949	1.4949	1.498	1.4817	0.0059	1.4882
EURGBP	0.8912	0.8915	0.8915	0.8915	0.8936	0.8895	-0.0002	0.8915

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