

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	98.750	98.760	98.760	98.755	98.750	98.740	1.000	98.745	5/18/2009	2,052	1,219	MAY
f.qeam09	98.815	98.820	98.820	98.820	98.825	98.800	0.000	98.820	6/15/2009	79,261	59,294	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	98.845	98.850	98.850	98.850	98.855	98.820	1.000	98.835	9/14/2009	102,817	58,556	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.710	98.715	98.715	98.715	98.715	98.670	2.500	98.685	12/14/2009	127,378	42,988	DEC
f.qeah10	98.620	98.625	98.625	98.625	98.625	98.570	3.500	98.585	3/15/2010	118,994	51,479	MAR
f.qeam10	98.415	98.420	98.420	98.420	98.420	98.360	4.000	98.375	6/14/2010	100,361	44,313	JUN
f.qeau10	98.205	98.210	98.205	98.205	98.210	98.140	4.000	98.155	9/13/2010	68,522	25,731	SEP
f.qeaz10	97.930	97.940	97.930	97.935	97.935	97.865	4.000	97.880	12/13/2010	49,954	19,737	DEC
f.qeah11	97.715	97.720	97.715	97.715	97.720	97.640	4.500	97.670	3/14/2011	34,620	20,575	MAR
f.qeam11	97.470	97.475	97.470	97.465	97.470	97.405	4.000	97.435	6/13/2011	16,618	13,782	JUN
f.qeau11	97.255	97.260	97.255	97.260	97.260	97.200	3.000	97.220	9/19/2011	12,022	6,598	SEP
f.qeaz11	97.045	97.050	97.045	97.040	97.045	97.020	1.500	97.020	12/19/2011	8,100	2,201	DEC
f.qeah12	96.925	96.930	96.925	96.920	96.930	96.915	0.500	96.915	3/19/2012	5,205	746	MAR
f.qeam12	96.790	96.800	96.790	96.795	96.800	96.795	(1.000)	96.800	6/18/2012	591	141	JUN
f.qeau12	96.675	96.690	96.675	96.690	96.710	96.700	(2.500)	96.710	9/17/2012	245	172	SEP
f.qeaZ12	96.515	96.600	96.515	96.465	#VALUE!	#VALUE!	(7.500)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.885	97.150	95.885	96.425	#VALUE!	#VALUE!	(63.500)	#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/>

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	98.760	98.770	98.760	98.760	98.910	98.700	5.000	98.710	6/17/2009	49,890	30,683	JUN
F.QSAU09	98.760	98.770	98.760	98.760	98.860	98.670	7.000	98.670	9/16/2009	64,019	68,443	SEP
F.QSAZ09	98.540	98.560	98.540	98.550	98.590	98.420	11.000	98.420	12/16/2009	69,409	80,214	DEC
F.QSAH10	98.360	98.370	98.360	98.360	98.370	98.190	15.000	98.190	3/17/2010	72,104	74,979	MAR
F.QSAM10	98.060	98.070	98.070	98.070	98.070	97.850	19.000	97.860	6/16/2010	63,353	78,241	JUN
F.QSAU10	97.740	97.760	97.750	97.750	97.750	97.530	20.000	97.540	9/15/2010	43,765	72,569	SEP
F.QSAZ10	97.320	97.340	97.360	97.360	97.370	97.160	19.000	97.160	12/15/2010	24,898	24,841	DEC
F.QSAH11	97.040	97.050	97.050	97.050	97.050	96.850	19.000	96.850	3/16/2011	25,427	18,379	MAR
F.QSAM11	96.710	96.730	96.710	96.730	96.730	96.530	18.000	96.540	6/15/2011	7,824	6,482	JUN
F.QSAU11	96.450	96.460	96.460	96.460	96.460	96.270	19.000	96.280	9/21/2011	9,051	2,649	SEP
F.QSAZ11	96.220	96.240	96.240	96.230	96.230	96.040	20.000	96.040	12/21/2011	2,103	1,100	DEC
F.QSAH12	96.100	96.130	96.130	96.090	96.100	95.930	21.000	95.930	3/21/2012	2,347	1,524	MAR
F.QSAM12	95.990	96.030	96.030	95.980	95.980	95.850	21.000	95.850	6/20/2012	236	239	JUN
F.QSAU12	95.420	95.950	95.950	95.770	95.770	95.770	21.000	95.770	9/19/2012	60	72	SEP
F.QSAZ12	95.300	96.830	96.830	#VALUE!	#VALUE!	#VALUE!	115.000	#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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAM09	12006	12007	12007	12006	12006	11909	90	11909	6/26/2009	91,889	41,432	JUN
F.QGAU09	11897	11900	11900	11883	11883	11883	90		9/28/2009	1,024	501	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22250	0.22250	0.22250	0.22125	0.00125	0.22125		
USDLIB1M	0.34438	0.34438	0.34875	0.34438	(0.00437)	0.34875		
USDLIB3M	0.88313	0.88313	0.90563	0.88313	(0.02250)	0.90563		
USDLIB6M	1.41250	1.41250	1.43000	1.41250	(0.01750)	1.43000		
USDLIB1Y	1.73250	1.73250	1.74750	1.73250	(0.01500)	1.74750		
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	0.76625	0.76625	0.77313	0.76625	(0.00688)	0.77313		
GBPLIB3M	1.38375	1.38375	1.40063	1.38375	(0.01688)	1.40063		
GBPLIB6M	1.59375	1.59375	1.60625	1.59375	(0.01250)	1.60625		
GBPLIB1Y	1.87938	1.87938	1.88938	1.87938	(0.01000)	1.88938		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.5913	0.5913	0.7250	0.5913	(0.1338)	0.7250		
EUIBOR1M	0.8450	0.8450	0.8540	0.8450	(0.0090)	0.8540		
EUIBOR3M	1.2810	1.2810	1.2910	1.2810	(0.0100)	1.2910		
EUIBOR6M	1.4790	1.4790	1.4860	1.4790	(0.0070)	1.4860		
EUIBOR1Y	1.6360	1.6360	1.6470	1.6360	(0.0110)	1.6470		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.515	1.5155	1.5155	1.5155	1.5336	1.514	-0.0119	1.527
GBPEUR	1.1109	1.1117	1.1117	1.1117	1.1202	1.1084	-0.0076	1.1186
GBPJPY	1.4553	1.456	1.456	1.456	1.4814	1.4536	-0.0172	1.4726
EURGBP	0.8998	0.9001	0.9001	0.9001	0.9022	0.8929	0.0061	0.8938

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