

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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	
f.qeam09	98.855	98.860	98.860	98.860	98.900	98.855	(3.500)	98.895	6/15/2009	174,705	70,309	JUN
f.qean09	98.885	98.945	98.945	#VALUE!	#VALUE!	#VALUE!	(2.500)	#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	98.920	98.925	98.920	98.920	98.965	98.915	(4.000)	98.965	9/14/2009	146,789	69,690	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.800	98.805	98.805	98.805	98.840	98.795	(3.500)	98.835	12/14/2009	121,648	64,017	DEC
f.qeah10	98.715	98.720	98.720	98.720	98.755	98.710	(3.500)	98.750	3/15/2010	86,867	58,682	MAR
f.qeam10	98.515	98.520	98.515	98.515	98.560	98.505	(4.000)	98.560	6/14/2010	85,219	55,000	JUN
f.qeau10	98.290	98.295	98.295	98.295	98.340	98.280	(4.500)	98.330	9/13/2010	61,487	40,910	SEP
f.qeaz10	97.995	98.000	98.000	98.000	98.050	97.985	(5.500)	98.045	12/13/2010	44,241	31,319	DEC
f.qeah11	97.760	97.770	97.760	97.765	97.815	97.750	(6.000)	97.810	3/14/2011	33,275	19,290	MAR
f.qeam11	97.495	97.505	97.505	97.500	97.545	97.480	(4.500)	97.545	6/13/2011	15,206	12,950	JUN
f.qeau11	97.265	97.270	97.270	97.270	97.305	97.250	(4.500)	97.300	9/19/2011	11,642	6,877	SEP
f.qeaz11	97.040	97.050	97.040	97.050	97.065	97.030	(4.500)	97.060	12/19/2011	6,595	3,738	DEC
f.qeah12	96.905	96.915	96.905	96.900	96.925	96.895	(4.000)	96.925	3/19/2012	4,302	2,023	MAR
f.qeam12	96.755	96.765	96.755	96.755	96.765	96.740	(4.000)	96.740	6/18/2012	2,128	367	JUN
f.qeau12	96.610	96.630	96.610	96.610	96.620	96.605	(5.000)	96.620	9/17/2012	867	249	SEP
f.qeaZ12	96.465	96.510	96.465	96.575	#VALUE!	#VALUE!	(6.500)	#VALUE!	12/17/2012	367	0	DEC
f.qeaH13	95.800	97.115	95.800	96.455	#VALUE!	#VALUE!	(69.500)	#VALUE!	3/18/2013	267	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	98.850	98.860	98.850	98.850	98.860	98.810	2.000	98.820	6/17/2009	27,912	26,448	JUN
F.QSAU09	98.910	98.920	98.920	98.920	98.920	98.870	1.000	98.890	9/16/2009	48,945	30,837	SEP
F.QSAZ09	98.730	98.740	98.730	98.730	98.740	98.690	1.000	98.700	12/16/2009	55,205	44,785	DEC
F.QSAH10	98.570	98.580	98.570	98.570	98.590	98.520	1.000	98.540	3/17/2010	79,976	38,301	MAR
F.QSAM10	98.250	98.260	98.260	98.260	98.280	98.200	0.000	98.220	6/16/2010	91,908	39,040	JUN
F.QSAU10	97.880	97.890	97.880	97.880	97.910	97.830	(2.000)	97.890	9/15/2010	39,385	29,764	SEP
F.QSAZ10	97.420	97.430	97.430	97.430	97.470	97.390	(4.000)	97.470	12/15/2010	30,377	26,107	DEC
F.QSAH11	97.040	97.060	97.060	97.050	97.090	97.020	(4.000)	97.080	3/16/2011	35,299	12,234	MAR
F.QSAM11	96.660	96.670	96.670	96.670	96.710	96.630	(5.000)	96.670	6/15/2011	33,547	7,475	JUN
F.QSAU11	96.320	96.340	96.340	96.340	96.370	96.300	(5.000)	96.340	9/21/2011	8,660	3,496	SEP
F.QSAZ11	96.030	96.050	96.050	96.050	96.090	96.020	(6.000)	96.070	12/21/2011	4,628	1,952	DEC
F.QSAH12	95.870	95.890	95.890	95.890	95.930	95.860	(7.000)	95.920	3/21/2012	4,129	1,439	MAR
F.QSAM12	95.750	95.780	95.750	95.770	95.780	95.740	(9.000)	95.760	6/20/2012	622	217	JUN
F.QSAU12	95.660	95.720	95.720	95.690	95.700	95.680	(4.000)	95.680	9/19/2012	140	386	SEP
F.QSAZ12	95.070	96.690	96.690	#VALUE!	#VALUE!	#VALUE!	100.000	#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	12053	12054	12053	12053	12061	12031	-28	12044	6/26/2009	67,356	43,235	JUN
F.QGAU09	11942	11944	11942	11942	11942	11926	-30	11940	9/28/2009	576	3,335	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.21875	0.21875	0.21875	0.21875	0.00000	0.21875		
USDLIB1M	0.30938	0.30938	0.31625	0.30938	(0.00687)	0.31625		
USDLIB3M	0.75250	0.75250	0.78500	0.75250	(0.03250)	0.78500		
USDLIB6M	1.28000	1.28000	1.31250	1.28000	(0.03250)	1.31250		
USDLIB1Y	1.58250	1.58250	1.61125	1.58250	(0.02875)	1.61125		
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	0.71938	0.71938	0.71938	0.71938	(0.00812)	0.71938		
GBPLIB3M	1.32875	1.32875	1.33875	1.32875	(0.01000)	1.33875		
GBPLIB6M	1.54375	1.54375	1.55250	1.54375	(0.00875)	1.55250		
GBPLIB1Y	1.80750	1.80750	1.81813	1.80750	(0.01063)	1.81813		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.6363	0.6363	0.6363	0.6363	0.0725	0.6363		
EUIBOR1M	0.8160	0.8160	0.8160	0.8160	0.0000	0.8160		
EUIBOR3M	1.2370	1.2370	1.2440	1.2370	(0.0070)	1.2440		
EUIBOR6M	1.4340	1.4340	1.4420	1.4340	(0.0080)	1.4420		
EUIBOR1Y	1.5950	1.5950	1.6020	1.5950	(0.0070)	1.6020		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5498	1.5503	1.5503	1.5503	1.5508	1.5293	0.0152	1.5345
GBPEUR	1.1361	1.1369	1.1369	1.1369	1.1386	1.1291	0.0048	1.1314
GBPJPY	1.4925	1.4932	1.4932	1.4932	1.4969	1.4707	0.0146	1.4778
EURGBP	0.8798	0.8801	0.8801	0.8801	0.8856	0.8784	-0.0037	0.8836

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