

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	98.795	98.800	98.800	98.800	98.810	98.775	2.000	98.785	6/15/2009	77,826	48,976	JUN
f.qean09	98.830	98.840	98.840	98.835	98.835	98.825	2.000	98.825	7/13/2009	1,602	2,024	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.880	98.885	98.880	98.880	98.890	98.845	2.500	98.865	9/14/2009	113,850	59,778	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.770	98.775	98.775	98.775	98.780	98.725	3.500	98.750	12/14/2009	88,124	60,540	DEC
f.qeah10	98.675	98.680	98.675	98.680	98.690	98.635	3.000	98.655	3/15/2010	91,644	61,595	MAR
f.qeam10	98.450	98.455	98.450	98.450	98.470	98.405	3.500	98.420	6/14/2010	97,482	64,045	JUN
f.qeau10	98.195	98.205	98.205	98.200	98.225	98.150	4.500	98.155	9/13/2010	100,476	49,639	SEP
f.qeaz10	97.885	97.890	97.885	97.885	97.915	97.835	4.000	97.845	12/13/2010	66,554	35,316	DEC
f.qeah11	97.630	97.635	97.630	97.630	97.660	97.585	3.500	97.590	3/14/2011	55,696	25,551	MAR
f.qeam11	97.345	97.355	97.345	97.345	97.375	97.310	2.500	97.320	6/13/2011	41,116	12,256	JUN
f.qeau11	97.095	97.100	97.095	97.100	97.130	97.065	2.000	97.065	9/19/2011	25,176	7,175	SEP
f.qeaz11	96.850	96.855	96.850	96.855	96.880	96.820	2.000	96.830	12/19/2011	10,891	8,675	DEC
f.qeah12	96.695	96.700	96.700	96.695	96.725	96.670	2.000	96.670	3/19/2012	9,137	3,194	MAR
f.qeam12	96.520	96.530	96.530	96.520	96.550	96.510	1.000	96.510	6/18/2012	1,290	770	JUN
f.qeau12	96.370	96.380	96.370	96.375	96.395	96.360	(0.500)	96.365	9/17/2012	836	247	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.355	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/>

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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!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
F.QSAM09	98.790	98.800	98.790	98.790	98.820	98.790	(2.000)	98.810	6/17/2009	61,011	27,373	JUN
F.QSAU09	98.900	98.910	98.900	98.900	98.920	98.880	0.000	98.900	9/16/2009	56,443	26,080	SEP
F.QSAZ09	98.730	98.740	98.740	98.740	98.750	98.690	3.000	98.710	12/16/2009	49,109	25,009	DEC
F.QSAH10	98.590	98.600	98.590	98.600	98.610	98.540	3.000	98.570	3/17/2010	47,931	12,721	MAR
F.QSAM10	98.270	98.280	98.270	98.270	98.300	98.220	4.000	98.240	6/16/2010	50,159	11,052	JUN
F.QSAU10	97.890	97.900	97.900	97.900	97.930	97.860	5.000	97.860	9/15/2010	46,354	27,559	SEP
F.QSAZ10	97.460	97.470	97.470	97.460	97.480	97.400	6.000	97.440	12/15/2010	26,773	3,610	DEC
F.QSAH11	97.080	97.090	97.090	97.070	97.100	97.030	6.000	97.050	3/16/2011	20,550	3,933	MAR
F.QSAM11	96.660	96.670	96.670	96.660	96.690	96.630	5.000	96.650	6/15/2011	12,184	1,085	JUN
F.QSAU11	96.290	96.310	96.310	96.290	96.320	96.260	6.000	96.270	9/21/2011	5,818	2,206	SEP
F.QSAZ11	95.970	95.980	95.970	95.950	96.000	95.940	4.000	95.950	12/21/2011	3,966	458	DEC
F.QSAH12	95.780	95.800	95.780	95.760	95.810	95.740	4.000	95.740	3/21/2012	3,738	690	MAR
F.QSAM12	95.630	95.670	95.670	95.660	#VALUE!	#VALUE!	7.000	#VALUE!	6/20/2012	112	0	JUN
F.QSAU12	#VALUE!	95.590	95.590	95.570	#VALUE!	#VALUE!	8.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	95.570	#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	11881	11883	11883	11883	11895	11831	75	11839	6/26/2009	68,433	9,603	JUN
F.QGAU09	11735	11736	11736	11736	11754	11690	69	11695	9/28/2009	67,467	32,558	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.27125	0.27125	0.27125	0.26125	0.01000	0.26125		
USDLIB1M	0.31625	0.31625	0.32000	0.31625	(0.00375)	0.32000		
USDLIB3M	0.65625	0.65625	0.66750	0.65625	(0.01125)	0.66750		
USDLIB6M	1.24000	1.24000	1.26000	1.24000	(0.02000)	1.26000		
USDLIB1Y	1.60000	1.60000	1.62000	1.60000	(0.02000)	1.62000		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55375	0.55375	0.55375	0.55000	0.00375	0.55000		
GBPLIB1M	0.67000	0.67000	0.67000	0.66875	0.00125	0.66875		
GBPLIB3M	1.27813	1.27813	1.27813	1.27813	0.00000	1.27813		
GBPLIB6M	1.48875	1.48875	1.49250	1.48875	(0.00375)	1.49250		
GBPLIB1Y	1.75750	1.75750	1.76000	1.75750	(0.00250)	1.76000		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8250	0.8250	0.8525	0.8250	(0.0275)	0.8525		
EUIBOR1M	0.9350	0.9350	0.9410	0.9350	(0.0060)	0.9410		
EUIBOR3M	1.2690	1.2690	1.2700	1.2690	(0.0010)	1.2700		
EUIBOR6M	1.4650	1.4650	1.4730	1.4650	(0.0080)	1.4730		
EUIBOR1Y	1.6310	1.6310	1.6410	1.6310	(0.0100)	1.6410		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6151	1.6156	1.6156	1.6156	1.6177	1.5916	0.021	1.594
GBPEUR	1.1452	1.146	1.146	1.146	1.1487	1.1398	0.0021	1.1432
GBPJPY	1.5474	1.5481	1.5481	1.5481	1.5579	1.5343	0.0033	1.5439
EURGBP	0.8729	0.8732	0.8732	0.8732	0.8774	0.8707	-0.0016	0.8746

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
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