

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.qeaj09	98.615	98.615	98.615	98.615	98.620	98.600	0.000	98.600	4/9/2009	13,171	6,544	APR
f.qeaK09	98.715	98.730	98.715	98.715	98.715	98.710	(0.500)	98.710	5/18/2009	4,850	20	MAY
f.qeam09	98.765	98.770	98.760	98.760	98.780	98.750	(1.000)	98.765	6/15/2009	111,842	91,913	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	98.720	98.725	98.715	98.715	98.755	98.715	(4.000)	98.755	9/14/2009	87,757	60,721	SEP
f.qeaz09	98.535	98.540	98.530	98.530	98.580	98.530	(5.000)	98.580	12/14/2009	95,134	49,770	DEC
f.qeah10	98.465	98.475	98.475	98.470	98.520	98.465	(4.500)	98.520	3/15/2010	76,108	39,477	MAR
f.qeam10	98.285	98.290	98.285	98.285	98.355	98.280	(6.500)	98.350	6/14/2010	76,578	38,073	JUN
f.qeau10	98.075	98.085	98.075	98.080	98.155	98.075	(8.000)	98.150	9/13/2010	79,284	29,693	SEP
f.qeaz10	97.800	97.805	97.800	97.800	97.880	97.800	(8.500)	97.875	12/13/2010	51,793	22,644	DEC
f.qeah11	97.590	97.595	97.590	97.590	97.680	97.590	(8.500)	97.670	3/14/2011	29,297	16,478	MAR
f.qeam11	97.360	97.370	97.370	97.360	97.450	97.360	(8.000)	97.450	6/13/2011	12,210	7,958	JUN
f.qeau11	97.160	97.170	97.160	97.165	97.250	97.155	(9.000)	97.245	9/19/2011	8,308	2,329	SEP
f.qeaz11	96.960	96.970	96.960	96.965	97.030	96.965	(9.000)	97.030	12/19/2011	3,222	2,067	DEC
f.qeah12	96.845	96.860	96.845	96.845	96.915	96.845	(8.500)	96.910	3/19/2012	2,346	2,652	MAR
f.qeam12	96.710	96.760	96.760	96.770	96.815	96.770	(3.000)	96.815	6/18/2012	0	28	JUN
f.qeau12	96.540	97.220	96.540	96.640	#VALUE!	#VALUE!	(15.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	95.995	97.115	95.995	#VALUE!	#VALUE!	#VALUE!	(60.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.850	97.030	95.850	#VALUE!	#VALUE!	#VALUE!	(72.500)	#VALUE!	3/18/2013	0	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/>

4/2/2009 6:00

SHORT STERLING

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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.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.600	98.620	98.600	98.610	98.660	98.600	(5.000)	98.630	6/17/2009	48,455	29,099	JUN
F.QSAU09	98.590	98.600	98.600	98.600	98.660	98.580	(4.000)	98.610	9/16/2009	50,832	27,871	SEP
F.QSAZ09	98.400	98.410	98.410	98.410	98.480	98.390	(6.000)	98.450	12/16/2009	56,806	26,057	DEC
F.QSAH10	98.260	98.270	98.270	98.270	98.360	98.250	(7.000)	98.330	3/17/2010	48,361	21,233	MAR
F.QSAM10	98.020	98.030	98.030	98.020	98.130	98.010	(8.000)	98.100	6/16/2010	53,755	23,679	JUN
F.QSAU10	97.730	97.740	97.740	97.740	97.850	97.720	(9.000)	97.810	9/15/2010	31,075	14,608	SEP
F.QSAZ10	97.400	97.410	97.410	97.410	97.530	97.390	(9.000)	97.490	12/15/2010	19,796	8,582	DEC
F.QSAH11	97.170	97.180	97.180	97.170	97.280	97.160	(9.000)	97.250	3/16/2011	19,424	7,400	MAR
F.QSAM11	96.910	96.930	96.910	96.920	97.020	96.910	(11.000)	97.010	6/15/2011	5,368	3,216	JUN
F.QSAU11	96.690	96.700	96.700	96.690	96.800	96.690	(10.000)	96.790	9/21/2011	2,397	841	SEP
F.QSAZ11	96.480	96.490	96.480	96.480	96.570	96.470	(10.000)	96.570	12/21/2011	2,634	1,728	DEC
F.QSAH12	96.320	96.340	96.320	96.330	96.400	96.390	(12.000)	96.390	3/21/2012	987	176	MAR
F.QSAM12	96.120	96.320	96.120	#VALUE!	#VALUE!	#VALUE!	(24.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.750	97.040	95.750	#VALUE!	#VALUE!	#VALUE!	(48.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.870	96.900	95.870	#VALUE!	#VALUE!	#VALUE!	(35.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.360	96.940	95.360	#VALUE!	#VALUE!	#VALUE!	(86.000)	#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.liffebundlesandbundles.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.QGAH09				12279					#VALUE!			
F.QGAM09	12273	12276	12273	12275	12356	12275	-106	12341	6/26/2009	88,557	44,762	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.29000	0.29000	0.29625	0.29000	(0.00625)	0.29625		
USDLIB1M	0.48938	0.48938	0.49500	0.48938	(0.00562)	0.49500		
USDLIB3M	1.16594	1.16594	1.17688	1.16594	(0.01094)	1.17688		
USDLIB6M	1.71563	1.71563	1.71625	1.71563	(0.00062)	1.71625		
USDLIB1Y	1.95500	1.95500	1.95500	1.95125	0.00375	1.95125		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.61875	0.61875	0.61875	0.61875	0.00000	0.61875		
GBPLIB1M	1.00000	1.00000	1.01125	1.00000	(0.01125)	1.01125		
GBPLIB3M	1.61688	1.61688	1.62500	1.61688	(0.00812)	1.62500		
GBPLIB6M	1.84250	1.84250	1.85625	1.84250	(0.01375)	1.85625		
GBPLIB1Y	2.03938	2.03938	2.05000	2.03938	(0.01062)	2.05000		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8563	0.8563	0.8725	0.8563	(0.0163)	0.8725		
EUIBOR1M	1.0860	1.0860	1.1050	1.0860	(0.0190)	1.1050		
EUIBOR3M	1.4830	1.4830	1.4980	1.4830	(0.0150)	1.4980		
EUIBOR6M	1.6460	1.6460	1.6560	1.6460	(0.0100)	1.6560		
EUIBOR1Y	1.7910	1.7910	1.8010	1.7910	(0.0100)	1.8010		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4678	1.4682	1.4682	1.4682	1.4721	1.4444	0.0213	1.4464
GBPEUR	1.0984	1.0992	1.0992	1.0992	1.1013	1.0896	0.0068	1.0914
GBPJPY	1.4655	1.4659	1.4659	1.4659	1.4699	1.4225	0.0399	1.4248
EURGBP	0.91	0.9102	0.9102	0.9102	0.9179	0.9081	-0.0062	0.9157

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