

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.qeag09	98.050	98.055	98.050	98.055	98.065	98.050	0.500	98.055	2/16/2009	7,091	3,739	FEB
f.qeah09	98.280	98.285	98.280	98.280	98.300	98.240	3.500	98.250	3/16/2009	145,693	85,531	MAR
f.qeaj09	98.305	98.365	98.365	98.280	#VALUE!	#VALUE!	8.500	#VALUE!	4/13/2009	200	0	APR
f.qeaK09	#VALUE!	99.400	99.400	98.400	#VALUE!	#VALUE!	101.500	#VALUE!	5/18/2009	35	0	MAY
f.qeam09	98.375	98.380	98.380	98.375	98.400	98.315	5.000	98.335	6/15/2009	164,724	67,977	JUN
f.qeau09	98.340	98.350	98.350	98.345	98.370	98.280	5.500	98.280	9/14/2009	140,285	57,679	SEP
f.qeaz09	98.190	98.195	98.190	98.190	98.220	98.135	5.000	98.145	12/14/2009	107,693	37,846	DEC
f.qeah10	98.050	98.055	98.050	98.050	98.080	97.995	5.000	98.000	3/15/2010	90,141	36,422	MAR
f.qeam10	97.830	97.840	97.840	97.835	97.865	97.785	5.500	97.785	6/14/2010	61,454	24,161	JUN
f.qeau10	97.610	97.620	97.620	97.615	97.640	97.565	5.500	97.565	9/13/2010	41,361	22,754	SEP
f.qeaz10	97.350	97.360	97.360	97.355	97.380	97.310	4.000	97.320	12/13/2010	37,627	10,256	DEC
f.qeah11	97.180	97.190	97.180	97.185	97.210	97.135	3.000	97.145	3/14/2011	19,825	5,291	MAR
f.qeam11	97.000	97.010	97.000	97.005	97.030	96.960	3.500	96.975	6/13/2011	15,994	3,731	JUN
f.qeau11	96.855	96.865	96.855	96.860	96.865	96.805	3.500	96.820	9/19/2011	12,429	2,447	SEP
f.qeaz11	96.690	96.705	96.705	96.695	96.710	96.635	5.000	96.645	12/19/2011	6,112	359	DEC
f.qeah12	96.615	96.700	96.615	96.545	#VALUE!	#VALUE!	4.000	#VALUE!	3/19/2012	436	0	MAR
f.qeam12	95.985	96.930	95.985	96.405	#VALUE!	#VALUE!	(50.000)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.015	96.930	96.015	96.430	#VALUE!	#VALUE!	(41.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

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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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.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	98.300	98.305	98.300	98.300	98.360	98.210	9.000	98.220	3/18/2009	44,444	80,042	MAR
F.QSAM09	98.590	98.595	98.595	98.595	98.620	98.400	19.000	98.415	6/17/2009	36,829	63,947	JUN
F.QSAU09	98.595	98.600	98.595	98.595	98.625	98.385	21.500	98.395	9/16/2009	44,342	60,886	SEP
F.QSAZ09	98.410	98.415	98.415	98.410	1082.620	98.185	22.500	98.185	12/16/2009	43,770	48,867	DEC
F.QSAH10	98.250	98.255	98.255	98.255	98.265	98.045	21.500	98.060	3/17/2010	40,770	62,233	MAR
F.QSAM10	98.025	98.030	98.025	98.025	98.040	97.815	22.000	97.850	6/16/2010	44,554	35,818	JUN
F.QSAU10	97.775	97.780	97.775	97.775	97.790	97.565	22.000	97.565	9/15/2010	21,528	14,007	SEP
F.QSAZ10	97.485	97.490	97.485	97.485	97.500	97.290	20.500	97.295	12/15/2010	15,265	6,780	DEC
F.QSAH11	97.240	97.250	97.250	97.240	97.255	97.085	19.000	97.090	3/16/2011	8,117	1,676	MAR
F.QSAM11	96.995	97.010	97.010	96.995	97.015	96.860	18.000	96.880	6/15/2011	10,364	1,546	JUN
F.QSAU11	96.780	96.805	96.805	96.815	96.815	96.665	17.000	96.665	9/21/2011	3,464	207	SEP
F.QSAZ11	96.585	96.615	96.615	96.525	96.525	96.525	16.500	96.525	12/21/2011	333	30	DEC
F.QSAH12	96.410	96.510	96.510	96.305	#VALUE!	#VALUE!	18.500	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	96.950	96.950	#VALUE!	#VALUE!	#VALUE!	73.500	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

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.QGAH09	11958	11959	11958	11958	11993	11822	146	11848	3/27/2009	107,606	62,920	MAR
F.QGAM09	11841	11844	11841	11831	11869	11712	146	11714	6/26/2009	930	4,041	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.30125	0.30125	0.30500	0.30125	(0.00375)	0.30500		
USDLIB1M	0.45250	0.45250	0.45250	0.44688	0.00562	0.44688		
USDLIB3M	1.23125	1.23125	1.23125	1.22188	0.00937	1.22188		
USDLIB6M	1.72500	1.72500	1.72500	1.68625	0.03875	1.68625		
USDLIB1Y	2.02313	2.02313	2.02313	1.98688	0.03625	1.98688		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.00000	1.00000	1.00000	1.00000	0.00000	1.00000		
GBPLIB1M	1.46125	1.46125	1.47375	1.46125	(0.01250)	1.47375		
GBPLIB3M	2.08188	2.08188	2.09563	2.08188	(0.01375)	2.09563		
GBPLIB6M	2.24500	2.24500	2.27250	2.24500	(0.02750)	2.27250		
GBPLIB1Y	2.41000	2.41000	2.44125	2.41000	(0.03125)	2.44125		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1738	1.1738	1.2113	1.1738	(0.0375)	1.2113		
EUIBOR1M	1.6590	1.6590	1.6680	1.6590	(0.0090)	1.6680		
EUIBOR3M	1.9750	1.9750	1.9890	1.9750	(0.0140)	1.9890		
EUIBOR6M	2.0540	2.0540	2.0690	2.0540	(0.0150)	2.0690		
EUIBOR1Y	2.1650	2.1650	2.1770	2.1650	(0.0120)	2.1770		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4381	1.4386	1.4386	1.4386	1.457	1.4335	(0.0160)	1.4541
GBPEUR	1.1115	1.1123	1.1123	1.1123	1.1291	1.1069	(0.0143)	1.1256
GBPJPY	1.2948	1.2958	1.2958	1.2958	1.3189	1.2884	(0.0202)	1.3153
EURGBP	0.8991	0.8996	0.8996	0.8996	0.9036	0.8856	0.0114	0.8878

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