

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	98.060	98.065	98.060	98.060	98.070	98.050	(0.500)	98.050	2/16/2009	10,107	2,878	FEB
f.qeah09	98.305	98.310	98.305	98.305	98.320	98.285	0.000	98.300	3/16/2009	118,883	46,341	MAR
f.qeaj09	98.345	98.395	98.395	98.390	98.390	98.375	5.000	98.380	4/13/2009	3	302	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	98.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.405	98.410	98.405	98.405	98.425	98.380	(0.500)	98.405	6/15/2009	108,659	46,237	JUN
f.qeau09	98.365	98.370	98.365	98.365	98.395	98.345	(0.500)	98.380	9/14/2009	94,574	38,457	SEP
f.qeaz09	98.220	98.225	98.225	98.225	98.255	98.200	(0.500)	98.225	12/14/2009	85,602	35,445	DEC
f.qeah10	98.110	98.120	98.110	98.115	98.140	98.090	(1.000)	98.125	3/15/2010	83,562	30,705	MAR
f.qeam10	97.920	97.930	97.930	97.925	97.945	97.900	0.000	97.925	6/14/2010	63,043	19,085	JUN
f.qeau10	97.715	97.725	97.715	97.720	97.745	97.695	(1.500)	97.730	9/13/2010	54,767	17,097	SEP
f.qeaz10	97.480	97.490	97.490	97.475	97.505	97.455	0.000	97.480	12/13/2010	29,848	10,904	DEC
f.qeah11	97.300	97.310	97.300	97.300	97.335	97.275	(1.500)	97.315	3/14/2011	9,230	2,945	MAR
f.qeam11	97.105	97.110	97.105	97.105	97.135	97.075	(2.000)	97.120	6/13/2011	7,806	5,428	JUN
f.qeau11	96.930	96.940	96.940	96.930	96.970	96.915	(2.500)	96.955	9/19/2011	5,294	2,105	SEP
f.qeaz11	96.740	96.755	96.755	96.745	96.790	96.735	(3.500)	96.780	12/19/2011	2,540	1,179	DEC
f.qeah12	96.650	96.700	96.700	96.670	#VALUE!	#VALUE!	(1.000)	#VALUE!	3/19/2012	10	0	MAR
f.qeam12	96.130	97.020	96.130	96.405	#VALUE!	#VALUE!	(49.000)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.060	96.955	96.955	#VALUE!	#VALUE!	#VALUE!	39.000	#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	62	0	FEB
F.QSAH09	98.320	98.325	98.325	98.325	98.330	98.275	3.000	98.290	3/18/2009	37,032	23,263	MAR
F.QSAM09	98.590	98.595	98.590	98.590	98.605	98.550	2.000	98.560	6/17/2009	51,000	15,867	JUN
F.QSAU09	98.580	98.585	98.580	98.580	98.590	98.525	2.000	98.545	9/16/2009	50,920	24,520	SEP
F.QSAZ09	98.430	98.440	98.430	98.435	1082.840	98.380	0.500	98.405	12/16/2009	46,163	14,186	DEC
F.QSAH10	98.330	98.335	98.330	98.330	98.340	98.275	0.500	98.310	3/17/2010	67,297	20,167	MAR
F.QSAM10	98.125	98.135	98.135	98.130	98.130	98.060	0.500	98.115	6/16/2010	72,376	16,089	JUN
F.QSAU10	97.870	97.875	97.870	97.870	97.875	97.790	(0.500)	97.855	9/15/2010	43,352	12,663	SEP
F.QSAZ10	97.545	97.555	97.555	97.550	97.550	97.465	0.000	97.530	12/15/2010	31,668	8,346	DEC
F.QSAH11	97.305	97.315	97.305	97.305	97.310	97.220	(1.000)	97.275	3/16/2011	18,225	4,614	MAR
F.QSAM11	97.060	97.070	97.070	97.050	97.055	96.985	0.000	97.040	6/15/2011	14,072	2,362	JUN
F.QSAU11	96.850	96.865	96.865	96.820	96.820	96.770	1.500	96.815	9/21/2011	848	51	SEP
F.QSAZ11	96.640	96.670	96.640	96.610	96.610	96.590	(1.000)	96.590	12/21/2011	1,067	1,007	DEC
F.QSAH12	96.505	96.570	96.505	96.450	96.450	96.440	0.000	96.440	3/21/2012	8	10	MAR
F.QSAM12	95.825	96.940	96.940	#VALUE!	#VALUE!	#VALUE!	46.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.695	96.845	96.845	#VALUE!	#VALUE!	#VALUE!	48.500	#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	12111	12115	12111	12112	12167	12062	-38	12134	3/27/2009	112,574	34,603	MAR
F.QGAM09	11988	11994	11988	11984	11984	11956	-40	11966	6/26/2009	1,077	7	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.30000	0.30000	0.30000	0.29750	0.00250	0.29750		
USDLIB1M	0.46125	0.46125	0.46125	0.45500	0.00625	0.45500		
USDLIB3M	1.23750	1.23750	1.23750	1.23438	0.00312	1.23438		
USDLIB6M	1.73500	1.73500	1.73500	1.72375	0.01125	1.72375		
USDLIB1Y	2.03438	2.03438	2.03438	2.01875	0.01563	2.01875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.00000	1.00000	1.00000	0.99375	0.00625	0.99375		
GBPLIB1M	1.43125	1.43125	1.43875	1.43125	(0.00750)	1.43875		
GBPLIB3M	2.06688	2.06688	2.07000	2.06688	(0.00312)	2.07000		
GBPLIB6M	2.23063	2.23063	2.23500	2.23063	(0.00437)	2.23500		
GBPLIB1Y	2.38625	2.38625	2.38688	2.38625	(0.00063)	2.38688		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1450	1.1450	1.1588	1.1450	(0.0138)	1.1588		
EUIBOR1M	1.6300	1.6300	1.6470	1.6300	(0.0170)	1.6470		
EUIBOR3M	1.9430	1.9430	1.9590	1.9430	(0.0160)	1.9590		
EUIBOR6M	2.0250	2.0250	2.0360	2.0250	(0.0110)	2.0360		
EUIBOR1Y	2.1330	2.1330	2.1460	2.1330	(0.0130)	2.1460		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4518	1.452	1.452	1.452	1.4609	1.425	0.0252	1.4266
GBPEUR	1.1285	1.1293	1.1293	1.1293	1.1326	1.1071	0.0197	1.1089
GBPJPY	1.328	1.329	1.329	1.329	1.3397	1.2916	0.0314	1.2969
EURGBP	0.8857	0.8858	0.8858	0.8858	0.9035	0.8829	(0.0159)	0.9014

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