

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.qeah09	98.285	98.290	98.285	98.285	98.310	98.280	(2.000)	98.300	3/16/2009	140,867	64,994	MAR
f.qeaj09	98.320	98.330	98.330	98.330	98.365	98.330	(3.000)	98.365	4/13/2009	1,611	256	APR
f.qeaK09	#VALUE!	#VALUE!	98.385	98.385	98.390	98.385	(1.500)	98.390	5/18/2009	751	1,000	MAY
f.qeam09	98.395	98.400	98.395	98.395	98.440	98.390	(4.500)	98.435	6/15/2009	135,501	62,669	JUN
f.qeau09	98.385	98.390	98.385	98.385	98.425	98.385	(4.000)	98.420	9/14/2009	120,109	54,908	SEP
f.qeaz09	98.265	98.270	98.270	98.270	98.315	98.265	(3.500)	98.295	12/14/2009	86,359	42,068	DEC
f.qeah10	98.195	98.200	98.195	98.195	98.235	98.195	(3.500)	98.220	3/15/2010	65,936	35,872	MAR
f.qeam10	98.015	98.020	98.010	98.010	98.055	98.010	(4.000)	98.040	6/14/2010	59,876	24,742	JUN
f.qeau10	97.820	97.825	97.825	97.825	97.865	97.825	(3.500)	97.850	9/13/2010	39,711	20,866	SEP
f.qeaz10	97.595	97.605	97.605	97.600	97.640	97.600	(2.500)	97.625	12/13/2010	21,929	15,412	DEC
f.qeah11	97.430	97.435	97.435	97.440	97.470	97.440	(2.500)	97.455	3/14/2011	12,244	5,068	MAR
f.qeam11	97.235	97.240	97.240	97.255	97.270	97.240	(1.500)	97.265	6/13/2011	6,992	3,528	JUN
f.qeau11	97.065	97.075	97.075	97.080	97.100	97.065	(1.000)	97.085	9/19/2011	4,783	3,146	SEP
f.qeaz11	96.880	96.895	96.895	96.905	96.925	96.880	(1.000)	96.910	12/19/2011	2,244	3,406	DEC
f.qeah12	96.760	96.835	96.835	96.780	#VALUE!	#VALUE!	4.500	#VALUE!	3/19/2012	2	0	MAR
f.qeam12	96.290	97.180	97.180	#VALUE!	#VALUE!	#VALUE!	46.500	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.180	97.125	97.125	#VALUE!	#VALUE!	#VALUE!	46.500	#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.QSAH09	98.110	98.115	98.115	98.115	98.180	98.050	(5.000)	98.160	3/18/2009	91,931	99,370	MAR
F.QSAM09	98.250	98.255	98.255	98.255	98.420	98.210	(14.500)	98.400	6/17/2009	59,007	107,806	JUN
F.QSAU09	98.285	98.290	98.285	98.285	98.430	98.255	(12.000)	98.425	9/16/2009	61,078	77,144	SEP
F.QSAZ09	98.170	98.180	98.170	98.175	1081.410	98.160	(11.500)	98.290	12/16/2009	42,973	37,390	DEC
F.QSAH10	98.105	98.115	98.105	98.110	98.250	98.105	(11.500)	98.240	3/17/2010	48,483	41,732	MAR
F.QSAM10	97.940	97.945	97.940	97.940	98.065	97.930	(10.000)	98.055	6/16/2010	23,108	28,881	JUN
F.QSAU10	97.725	97.730	97.730	97.730	97.825	97.700	(7.500)	97.810	9/15/2010	19,904	14,465	SEP
F.QSAZ10	97.435	97.440	97.435	97.435	97.520	97.395	(6.000)	97.520	12/15/2010	11,629	6,962	DEC
F.QSAH11	97.210	97.220	97.210	97.225	97.275	97.170	(5.000)	97.270	3/16/2011	5,142	3,726	MAR
F.QSAM11	96.980	96.985	96.985	96.995	97.035	96.930	(3.000)	97.025	6/15/2011	1,836	6,810	JUN
F.QSAU11	96.765	96.780	96.765	96.775	96.815	96.740	(3.000)	96.815	9/21/2011	505	147	SEP
F.QSAZ11	96.580	96.620	96.580	96.580	96.600	96.530	(1.000)	96.600	12/21/2011	153	377	DEC
F.QSAH12	96.400	96.465	96.465	96.530	#VALUE!	#VALUE!	0.500	#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!	63.500	#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.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	12253	12256	12253	12256	12296	12187	45	12213	3/27/2009	80,608	58,846	MAR
F.QGAM09	12134	12138	12134	12148	12174	12078	45	12101	6/26/2009	2,727	16,384	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.30438	0.30438	0.31250	0.30438	(0.00812)	0.31250		
USDLIB1M	0.47000	0.47000	0.47000	0.46625	0.00375	0.46625		
USDLIB3M	1.25125	1.25125	1.25125	1.24563	0.00562	1.24563		
USDLIB6M	1.78000	1.78000	1.78000	1.76563	0.01437	1.76563		
USDLIB1Y	2.09500	2.09500	2.09500	2.08500	0.01000	2.08500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.14750	1.14750	1.14750	1.12500	0.02250	1.12500		
GBPLIB1M	1.42500	1.42500	1.42625	1.42500	(0.00125)	1.42625		
GBPLIB3M	2.06750	2.06750	2.06750	2.06250	0.00500	2.06250		
GBPLIB6M	2.23188	2.23188	2.23188	2.22438	0.00750	2.22438		
GBPLIB1Y	2.37938	2.37938	2.37938	2.37438	0.00500	2.37438		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1475	1.1475	1.1475	1.1438	0.0038	1.1438		
EUIBOR1M	1.5900	1.5900	1.6030	1.5900	(0.0130)	1.6030		
EUIBOR3M	1.9000	1.9000	1.9120	1.9000	(0.0120)	1.9120		
EUIBOR6M	1.9860	1.9860	1.9970	1.9860	(0.0110)	1.9970		
EUIBOR1Y	2.0830	2.0830	2.0960	2.0830	(0.0130)	2.0960		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4226	1.4229	1.4229	1.4229	1.4303	1.409	-0.0012	1.4234
GBPEUR	1.1292	1.13	1.13	1.13	1.1334	1.1205	-0.002	1.1311
GBPJPY	1.3192	1.3198	1.3198	1.3198	1.3242	1.3035	0.0037	1.3153
EURGBP	0.885	0.8854	0.8854	0.8854	0.8926	0.8824	0.0011	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
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