

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	98.290	98.290	98.305	98.270	1.500	98.270	3/16/2009	56,122	37,936	MAR
f.qeaj09	98.335	98.370	98.370	98.350	98.350	98.350	6.500	98.350	4/13/2009	55	250	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	98.385	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.415	98.420	98.420	98.420	98.430	98.365	5.000	98.365	6/15/2009	74,218	64,880	JUN
f.qeau09	98.395	98.400	98.400	98.400	98.410	98.340	5.500	98.345	9/14/2009	71,811	56,703	SEP
f.qeaz09	98.250	98.260	98.260	98.255	98.275	98.210	4.500	98.210	12/14/2009	60,550	33,964	DEC
f.qeah10	98.170	98.175	98.175	98.170	98.195	98.135	3.500	98.140	3/15/2010	63,739	34,922	MAR
f.qeam10	97.995	98.000	97.995	97.995	98.020	97.960	3.000	97.970	6/14/2010	34,725	20,471	JUN
f.qeau10	97.800	97.805	97.805	97.805	97.825	97.765	3.500	97.780	9/13/2010	26,364	12,991	SEP
f.qeaz10	97.580	97.585	97.580	97.585	97.600	97.530	4.000	97.545	12/13/2010	14,963	8,775	DEC
f.qeah11	97.415	97.420	97.420	97.420	97.435	97.365	5.000	97.380	3/14/2011	11,484	4,233	MAR
f.qeam11	97.220	97.230	97.220	97.230	97.245	97.165	4.000	97.185	6/13/2011	6,526	3,073	JUN
f.qeau11	97.055	97.065	97.055	97.070	97.080	97.020	4.000	97.020	9/19/2011	4,000	1,033	SEP
f.qeaz11	96.875	96.885	96.885	96.880	96.890	96.835	5.000	96.835	12/19/2011	1,933	1,451	DEC
f.qeah12	96.785	96.815	96.785	96.780	96.780	96.765	4.500	96.765	3/19/2012	48	11	MAR
f.qeam12	96.255	97.170	96.255	96.670	#VALUE!	#VALUE!	(39.500)	#VALUE!	6/18/2012	500	0	JUN
f.qeau12	96.225	97.085	96.225	#VALUE!	#VALUE!	#VALUE!	(35.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.130	97.055	97.055	#VALUE!	#VALUE!	#VALUE!	53.500	#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

Pg € 2.00

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAH09	98.070	98.080	98.080	98.070	98.110	98.050	(1.000)	98.090	3/18/2009	64,961	26,513	MAR
F.QSAM09	98.190	98.200	98.200	98.190	98.220	98.160	1.000	98.200	6/17/2009	56,822	18,698	JUN
F.QSAU09	98.190	98.200	98.190	98.190	98.240	98.160	(1.000)	98.200	9/16/2009	65,897	20,466	SEP
F.QSAZ09	98.030	98.050	98.050	98.040	1079.100	98.000	0.000	98.050	12/16/2009	50,463	12,699	DEC
F.QSAH10	97.920	97.930	97.930	97.930	97.990	97.890	(2.000)	97.930	3/17/2010	58,756	17,661	MAR
F.QSAM10	97.750	97.760	97.750	97.750	97.820	97.720	(3.000)	97.760	6/16/2010	39,816	10,586	JUN
F.QSAU10	97.560	97.580	97.570	97.570	97.630	97.540	(2.000)	97.560	9/15/2010	23,894	6,752	SEP
F.QSAZ10	97.310	97.330	97.310	97.320	97.390	97.300	(3.000)	97.310	12/15/2010	18,423	4,772	DEC
F.QSAH11	97.120	97.140	97.120	97.130	97.190	97.110	(4.000)	97.140	3/16/2011	19,965	3,627	MAR
F.QSAM11	96.910	96.930	96.910	96.920	97.000	96.900	(3.000)	96.910	6/15/2011	5,586	4,134	JUN
F.QSAU11	96.710	96.730	96.710	96.730	96.780	96.690	(3.000)	96.690	9/21/2011	2,488	1,380	SEP
F.QSAZ11	96.540	96.560	96.560	96.550	96.580	96.510	1.000	96.540	12/21/2011	419	315	DEC
F.QSAH12	96.390	96.450	96.450	96.430	#VALUE!	#VALUE!	1.000	#VALUE!	3/21/2012	2	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	96.420	96.420	#VALUE!	#VALUE!	#VALUE!	13.000	#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.liffebundles.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	€12,230.00	€12,232.00	€ 12,232.00	#####	€ 12,241.00	#####	€ 21.00	€12,211.00	3/27/2009	144,530	134,599	MAR
F.QGAM09	€12,111.00	€12,112.00	€ 12,111.00	#####	€12,128.00	#####	€ 11.00	€12,119.00	6/26/2009	6,361	15,542	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.26625	0.26625	0.26625	0.26500	0.00125	0.26500		
USDLIB1M	0.47688	0.47688	0.47688	0.47375	0.00313	0.47375		
USDLIB3M	1.25000	1.25000	1.25000	1.24875	0.00125	1.24875		
USDLIB6M	1.74750	1.74750	1.75125	1.74750	(0.00375)	1.75125		
USDLIB1Y	2.04125	2.04125	2.06125	2.04125	(0.02000)	2.06125		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.98125	0.98125	1.00000	0.98125	(0.01875)	1.00000		
GBPLIB1M	1.41938	1.41938	1.42375	1.41938	(0.00437)	1.42375		
GBPLIB3M	2.06938	2.06938	2.07438	2.06938	(0.00500)	2.07438		
GBPLIB6M	2.24250	2.24250	2.24250	2.24250	0.00000	2.24250		
GBPLIB1Y	2.38625	2.38625	2.38875	2.38625	(0.00250)	2.38875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1913	1.1913	1.1913	1.1888	0.0025	1.1888		
EUIBOR1M	1.5610	1.5610	1.5710	1.5610	(0.0100)	1.5710		
EUIBOR3M	1.8580	1.8580	1.8670	1.8580	(0.0090)	1.8670		
EUIBOR6M	1.9630	1.9630	1.9750	1.9630	(0.0120)	1.9750		
EUIBOR1Y	2.0620	2.0620	2.0740	2.0620	(0.0120)	2.0740		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	€ 1.45	€ 1.45	€ 1.45	€ 1.45	€ 1.46	€ 1.44	€ 0.00	€ 1.45
GBPEUR	€ 1.13	€ 1.14	€ 1.14	€ 1.14	€ 1.15	€ 1.13	€ (0.01)	€ 1.14
GBPJPY	€ 1.39	€ 1.39	€ 1.39	€ 1.39	€ 1.40	€ 1.36	€ 0.02	€ 1.37
EURGBP	€ 0.88	€ 0.88	€ 0.88	€ 0.88	€ 0.88	€ 0.87	€ 0.01	€ 0.88

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