

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	98.065	98.080	98.080	98.065	98.100	98.065	3.500	98.085	2/16/2009	11,406	2,628	FEB
f.qeah09	98.230	98.235	98.230	98.230	98.265	98.205	3.000	98.205	3/16/2009	154,001	64,031	MAR
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/13/2009	0	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.365	98.370	98.370	98.370	98.400	98.350	1.500	98.360	6/15/2009	128,676	49,770	JUN
f.qeau09	98.365	98.370	98.365	98.365	98.390	98.330	3.000	98.330	9/14/2009	103,860	51,323	SEP
f.qeaz09	98.205	98.210	98.205	98.205	98.210	98.145	6.000	98.150	12/14/2009	81,246	41,771	DEC
f.qeah10	98.050	98.055	98.055	98.055	98.060	97.980	8.000	97.985	3/15/2010	75,129	36,433	MAR
f.qeam10	97.815	97.820	97.820	97.820	97.825	97.735	8.500	97.740	6/14/2010	63,892	25,753	JUN
f.qeau10	97.595	97.600	97.600	97.600	97.600	97.505	8.000	97.525	9/13/2010	47,047	19,741	SEP
f.qeaz10	97.345	97.350	97.350	97.345	97.345	97.250	7.500	97.280	12/13/2010	25,305	15,128	DEC
f.qeah11	97.180	97.185	97.185	97.185	97.185	97.100	5.500	97.155	3/14/2011	8,993	4,811	MAR
f.qeam11	96.990	97.000	97.000	96.995	97.000	96.925	4.000	96.985	6/13/2011	8,384	2,547	JUN
f.qeau11	96.850	96.855	96.855	96.845	96.860	96.790	2.500	96.845	9/19/2011	4,338	2,383	SEP
f.qeaz11	96.700	96.705	96.700	96.695	96.715	96.645	1.500	96.710	12/19/2011	3,775	980	DEC
f.qeah12	96.620	96.670	96.670	96.640	#VALUE!	#VALUE!	2.500	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	96.550	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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.QSAF09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
F.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	98.515	98.525	98.515	98.525	98.560	98.490	(0.500)	98.540	3/18/2009	42,807	21,445	MAR
F.QSAM09	98.630	98.635	98.635	98.635	98.675	98.560	1.500	98.660	6/17/2009	36,593	23,004	JUN
F.QSAU09	98.595	98.600	98.595	98.595	98.625	98.510	3.000	98.580	9/16/2009	43,763	20,402	SEP
F.QSAZ09	98.360	98.370	98.370	98.370	1082.235	98.275	4.000	98.370	12/16/2009	32,306	14,181	DEC
F.QSAH10	98.165	98.175	98.175	98.170	98.190	98.085	4.000	98.150	3/17/2010	37,807	14,975	MAR
F.QSAM10	97.895	97.900	97.895	97.895	97.925	97.820	2.500	97.915	6/16/2010	34,998	10,655	JUN
F.QSAU10	97.610	97.620	97.620	97.615	97.650	97.540	2.500	97.615	9/15/2010	17,555	5,783	SEP
F.QSAZ10	97.285	97.290	97.285	97.290	97.325	97.220	1.000	97.320	12/15/2010	12,807	5,243	DEC
F.QSAH11	97.050	97.060	97.060	97.060	97.100	97.020	1.000	97.090	3/16/2011	8,025	2,267	MAR
F.QSAM11	96.825	96.835	96.835	96.835	96.860	96.805	0.000	96.855	6/15/2011	4,043	1,078	JUN
F.QSAU11	96.635	96.660	96.660	96.670	96.675	96.635	(1.000)	96.635	9/21/2011	1,278	69	SEP
F.QSAZ11	96.460	96.490	96.490	96.490	96.490	96.490	(2.000)	96.490	12/21/2011	895	106	DEC
F.QSAH12	96.325	96.430	96.430	96.495	#VALUE!	#VALUE!	2.000	#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!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	11885	11886	11885	11885	11941	11868	-33	11936	3/27/2009	76,393	23,927	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.23625	0.23625	0.23625	0.21000	0.02625	0.21000		
USDLIB1M	0.40125	0.40125	0.40125	0.38938	0.01187	0.38938		
USDLIB3M	1.16938	1.16938	1.16938	1.15938	0.01000	1.15938		
USDLIB6M	1.62750	1.62750	1.62750	1.61750	0.01000	1.61750		
USDLIB1Y	1.91500	1.91500	1.92125	1.91500	(0.00625)	1.92125		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.53438	1.53438	1.57500	1.53438	(0.04062)	1.57500		
GBPLIB1M	1.60813	1.60813	1.61875	1.60813	(0.01062)	1.61875		
GBPLIB3M	2.19313	2.19313	2.20125	2.19313	(0.00812)	2.20125		
GBPLIB6M	2.37188	2.37188	2.38250	2.37188	(0.01062)	2.38250		
GBPLIB1Y	2.51063	2.51063	2.52625	2.51063	(0.01562)	2.52625		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1250	1.1250	1.1438	1.1250	(0.0188)	1.1438		
EUIBOR1M	1.8620	1.8620	1.9130	1.8620	(0.0510)	1.9130		
EUIBOR3M	2.1990	2.1990	2.2540	2.1990	(0.0550)	2.2540		
EUIBOR6M	2.2940	2.2940	2.3410	2.2940	(0.0470)	2.3410		
EUIBOR1Y	2.3790	2.3790	2.4260	2.3790	(0.0470)	2.4260		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3577	1.3581	1.3581	1.3581	1.3905	1.35	(0.0299)	1.3874
GBPEUR	1.0609	1.0617	1.0617	1.0617	1.0699	1.0552	(0.0062)	1.0669
GBPJPY	1.2001	1.2009	1.2009	1.2009	1.2392	1.1879	(0.0334)	1.2333
EURGBP	0.9421	0.9424	0.9424	0.9424	0.9479	0.9346	0.0050	0.9368

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 months available for trading.
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