

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	98.385	98.390	98.390	98.390	98.395	98.340	3.500	98.355	3/16/2009	66,506	76,718	MAR
f.qeaj09	98.435	98.465	98.435	98.440	98.445	98.415	1.500	98.415	4/13/2009	66	506	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.535	98.540	98.535	98.535	98.540	98.470	3.000	98.510	6/15/2009	114,982	64,128	JUN
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.495	98.500	98.500	98.500	98.505	98.435	2.000	98.500	9/14/2009	97,511	46,532	SEP
f.qeaz09	98.320	98.325	98.325	98.325	98.335	98.270	0.500	98.325	12/14/2009	86,989	30,374	DEC
f.qeah10	98.245	98.250	98.245	98.245	98.260	98.190	0.500	98.240	3/15/2010	70,114	36,674	MAR
f.qeam10	98.050	98.055	98.055	98.055	98.070	98.015	0.000	98.055	6/14/2010	65,404	35,347	JUN
f.qeau10	97.850	97.855	97.855	97.855	97.870	97.815	0.000	97.835	9/13/2010	49,039	18,860	SEP
f.qeaz10	97.625	97.630	97.630	97.625	97.640	97.595	0.000	97.615	12/13/2010	25,093	18,752	DEC
f.qeah11	97.450	97.455	97.455	97.450	97.470	97.425	(0.500)	97.450	3/14/2011	10,965	5,795	MAR
f.qeam11	97.245	97.255	97.255	97.250	97.275	97.225	(1.000)	97.235	6/13/2011	8,981	3,306	JUN
f.qeau11	97.070	97.080	97.080	97.075	97.095	97.065	(1.500)	97.075	9/19/2011	6,310	2,401	SEP
f.qeaz11	96.885	96.895	96.895	96.885	96.915	96.875	(2.000)	96.900	12/19/2011	2,076	2,094	DEC
f.qeah12	96.810	96.840	96.840	96.860	#VALUE!	#VALUE!	(1.000)	#VALUE!	3/19/2012	28	0	MAR
f.qeam12	96.650	97.230	97.230	96.680	#VALUE!	#VALUE!	45.000	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.185	97.145	97.145	96.650	#VALUE!	#VALUE!	42.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.145	97.105	96.145	96.535	#VALUE!	#VALUE!	(52.000)	#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	98.120	98.130	98.130	98.130	98.150	98.100	(1.000)	98.130	3/18/2009	62,237	39,092	MAR
F.QSAM09	98.230	98.240	98.230	98.230	98.280	98.220	(5.000)	98.250	6/17/2009	37,705	27,156	JUN
F.QSAU09	98.220	98.230	98.230	98.230	98.280	98.210	(5.000)	98.260	9/16/2009	37,768	22,800	SEP
F.QSAZ09	98.030	98.040	98.040	98.030	98.090	98.010	(4.000)	98.070	12/16/2009	43,147	14,739	DEC
F.QSAH10	97.910	97.920	97.920	97.920	97.980	97.900	(4.000)	97.950	3/17/2010	49,761	16,118	MAR
F.QSAM10	97.730	97.750	97.730	97.740	97.800	97.730	(4.000)	97.770	6/16/2010	36,006	14,944	JUN
F.QSAU10	97.530	97.550	97.530	97.540	97.610	97.520	(4.000)	97.550	9/15/2010	19,171	7,550	SEP
F.QSAZ10	97.280	97.300	97.280	97.290	97.350	97.270	(5.000)	97.310	12/15/2010	7,129	4,326	DEC
F.QSAH11	97.090	97.110	97.090	97.090	97.160	97.080	(5.000)	97.140	3/16/2011	1,540	3,266	MAR
F.QSAM11	96.890	96.900	96.900	96.890	96.940	96.880	(3.000)	96.930	6/15/2011	1,477	2,823	JUN
F.QSAU11	96.700	96.710	96.710	96.710	96.750	96.690	(2.000)	96.730	9/21/2011	113	1,604	SEP
F.QSAZ11	96.530	96.550	96.550	96.530	96.590	96.520	(1.000)	96.560	12/21/2011	6	526	DEC
F.QSAH12	96.360	96.510	96.510	96.440	96.440	96.440	8.000	96.440	3/21/2012	0	6	MAR
F.QSAM12	95.900	96.830	96.830	#VALUE!	#VALUE!	#VALUE!	44.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.790	96.470	96.470	#VALUE!	#VALUE!	#VALUE!	20.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	97.370	97.370	#VALUE!	#VALUE!	#VALUE!	107.000	#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	12127	12098	12098	12087	12128	12045	7	12062	3/27/2009	5,628	2,434	MAR
F.QGAM09	11975	11976	11975	11975	12007	11922	5	11940	6/26/2009	11,769	4,883	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.31750	0.31750	0.31750	0.31000	0.00750	0.31000		
USDLIB1M	0.50750	0.50750	0.50750	0.49750	0.01000	0.49750		
USDLIB3M	1.27125	1.27125	1.27125	1.26625	0.00500	1.26625		
USDLIB6M	1.81000	1.81000	1.81000	1.80375	0.00625	1.80375		
USDLIB1Y	2.10875	2.10875	2.11063	2.10875	(0.00188)	2.11063		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.09125	1.09125	1.09125	1.01875	0.07250	1.01875		
GBPLIB1M	1.38188	1.38188	1.39500	1.38188	(0.01312)	1.39500		
GBPLIB3M	2.02625	2.02625	2.03375	2.02625	(0.00750)	2.03375		
GBPLIB6M	2.20938	2.20938	2.22188	2.20938	(0.01250)	2.22188		
GBPLIB1Y	2.35813	2.35813	2.37125	2.35813	(0.01312)	2.37125		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1938	1.1938	1.1938	1.1913	0.0025	1.1913		
EUIBOR1M	1.5000	1.5000	1.5180	1.5000	(0.0180)	1.5180		
EUIBOR3M	1.7990	1.7990	1.8110	1.7990	(0.0120)	1.8110		
EUIBOR6M	1.8990	1.8990	1.9190	1.8990	(0.0200)	1.9190		
EUIBOR1Y	2.0060	2.0060	2.0250	2.0060	(0.0190)	2.0250		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4005	1.401	1.4005	1.4005	1.4161	1.3988	-0.0054	1.4052
GBPEUR	1.1123	1.1131	1.1123	1.1123	1.119	1.1112	-0.0055	1.1171
GBPJPY	1.3681	1.3688	1.3688	1.3688	1.3872	1.3601	-0.0016	1.3696
EURGBP	0.8986	0.8987	0.8987	0.8987	0.9002	0.8937	0.0035	0.8947

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