

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	98.390	98.395	98.390	98.390	98.395	98.375	0.500	98.390	3/16/2009	139,941	39,524	MAR
f.qeaj09	98.450	98.460	98.460	98.460	98.460	98.460	0.000	98.460	4/13/2009	551	201	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.570	98.575	98.575	98.575	98.580	98.550	1.500	98.565	6/15/2009	143,745	57,232	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	98.545	98.550	98.545	98.545	98.550	98.510	1.500	98.535	9/14/2009	103,160	35,991	SEP
f.qeaz09	98.365	98.370	98.365	98.365	98.375	98.340	1.000	98.360	12/14/2009	66,917	29,241	DEC
f.qeah10	98.275	98.280	98.280	98.280	98.285	98.255	1.000	98.275	3/15/2010	73,711	28,510	MAR
f.qeam10	98.085	98.095	98.085	98.090	98.095	98.065	0.000	98.085	6/14/2010	80,476	27,250	JUN
f.qeau10	97.895	97.900	97.900	97.900	97.905	97.870	0.500	97.895	9/13/2010	49,825	15,959	SEP
f.qeaz10	97.675	97.680	97.675	97.675	97.685	97.645	0.000	97.675	12/13/2010	39,276	15,903	DEC
f.qeah11	97.490	97.495	97.490	97.490	97.505	97.460	(1.000)	97.500	3/14/2011	13,801	11,120	MAR
f.qeam11	97.275	97.285	97.285	97.280	97.310	97.245	(1.000)	97.305	6/13/2011	5,505	6,989	JUN
f.qeau11	97.090	97.100	97.100	97.090	97.105	97.065	(2.000)	97.105	9/19/2011	3,844	3,063	SEP
f.qeaz11	96.895	96.910	96.910	96.900	96.935	96.870	(2.500)	96.920	12/19/2011	4,345	1,675	DEC
f.qeah12	96.800	96.835	96.835	96.795	96.840	96.795	(3.000)	96.840	3/19/2012	3	4	MAR
f.qeam12	96.290	96.785	96.290	96.760	96.760	96.760	(50.000)	96.760	6/18/2012	3	250	JUN
f.qeau12	96.175	97.230	97.230	96.650	#VALUE!	#VALUE!	49.500	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.145	97.130	97.130	96.535	#VALUE!	#VALUE!	45.500	#VALUE!	12/17/2012	0	0	DEC

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Chicago: 19:00 to 15:00 Hrs

Paris: 02:00 to 22:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

New York: 20:00 to 16:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 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	98.140	98.150	98.150	98.150	98.150	98.130	2.000	98.130	3/18/2009	83,043	11,459	MAR
F.QSAM09	98.260	98.270	98.270	98.270	98.280	98.240	0.000	98.270	6/17/2009	44,105	15,722	JUN
F.QSAU09	98.260	98.270	98.260	98.260	98.290	98.240	(2.000)	98.270	9/16/2009	46,466	16,347	SEP
F.QSAZ09	98.060	98.070	98.060	98.060	98.100	98.040	(2.000)	98.070	12/16/2009	29,786	15,774	DEC
F.QSAH10	97.930	97.950	97.930	97.940	97.980	97.920	(3.000)	97.940	3/17/2010	36,193	10,382	MAR
F.QSAM10	97.750	97.760	97.760	97.760	97.800	97.740	(1.000)	97.760	6/16/2010	38,352	10,284	JUN
F.QSAU10	97.560	97.570	97.570	97.570	97.610	97.550	(1.000)	97.570	9/15/2010	29,201	5,347	SEP
F.QSAZ10	97.330	97.340	97.330	97.330	97.380	97.310	(1.000)	97.340	12/15/2010	9,481	4,083	DEC
F.QSAH11	97.130	97.150	97.140	97.140	97.190	97.120	(1.000)	97.160	3/16/2011	6,150	2,825	MAR
F.QSAM11	96.920	96.940	96.940	96.920	96.970	96.910	0.000	96.950	6/15/2011	3,716	845	JUN
F.QSAU11	96.730	96.750	96.730	96.730	96.780	96.720	(2.000)	96.760	9/21/2011	2,389	1,310	SEP
F.QSAZ11	96.550	96.570	96.550	96.550	96.600	96.540	(3.000)	96.560	12/21/2011	651	1,816	DEC
F.QSAH12	96.380	96.470	96.470	96.440	#VALUE!	#VALUE!	3.000	#VALUE!	3/21/2012	6	0	MAR
F.QSAM12	95.850	96.910	95.850	#VALUE!	#VALUE!	#VALUE!	(54.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.670	96.420	96.420	#VALUE!	#VALUE!	#VALUE!	15.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.720	96.890	96.890	#VALUE!	#VALUE!	#VALUE!	59.000	#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.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	12036	12039	12039	12041	12065	12026	-74	12064	3/27/2009	4,644	863	MAR
F.QGAM09	11914	11915	11915	11914	11958	11902	-76	11943	6/26/2009	13,043	4,693	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.31250	0.31250	0.31750	0.31250	(0.00500)	0.31750		
USDLIB1M	0.51813	0.51813	0.51813	0.50750	0.01063	0.50750		
USDLIB3M	1.27663	1.27663	1.27663	1.27125	0.00538	1.27125		
USDLIB6M	1.81688	1.81688	1.81688	1.81000	0.00688	1.81000		
USDLIB1Y	2.11500	2.11500	2.11500	2.10875	0.00625	2.10875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.09375	1.09375	1.09375	1.09125	0.00250	1.09125		
GBPLIB1M	1.36500	1.36500	1.38188	1.36500	(0.01688)	1.38188		
GBPLIB3M	2.01688	2.01688	2.02625	2.01688	(0.00937)	2.02625		
GBPLIB6M	2.19625	2.19625	2.20938	2.19625	(0.01313)	2.20938		
GBPLIB1Y	2.34750	2.34750	2.35813	2.34750	(0.01063)	2.35813		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.2000	1.2000	1.2000	1.1938	0.0063	1.1938		
EUIBOR1M	1.4780	1.4780	1.5000	1.4780	(0.0220)	1.5000		
EUIBOR3M	1.7780	1.7780	1.7990	1.7780	(0.0210)	1.7990		
EUIBOR6M	1.8840	1.8840	1.8990	1.8840	(0.0150)	1.8990		
EUIBOR1Y	1.9930	1.9930	2.0060	1.9930	(0.0130)	2.0060		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4096	1.41	1.41	1.41	1.412	1.3981	0.0045	1.4049
GBPEUR	1.1236	1.1244	1.1244	1.1244	1.1281	1.1176	0.0055	1.1182
GBPJPY	1.3998	1.4005	1.4005	1.4005	1.403	1.3733	0.0208	1.3787
EURGBP	0.8896	0.8897	0.8897	0.8897	0.8948	0.8864	-0.0045	0.8939

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