

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	98.335	98.340	98.340	98.340	98.345	98.325	0.000	98.340	3/16/2009	125,883	70,385	MAR
f.qeaj09	98.405	98.410	98.410	98.410	98.430	98.405	(2.500)	98.425	4/13/2009	1,381	614	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.465	98.470	98.465	98.465	98.515	98.450	(4.500)	98.510	6/15/2009	183,099	92,173	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	98.435	98.440	98.435	98.435	98.505	98.425	(5.500)	98.495	9/14/2009	123,366	67,621	SEP
f.qeaz09	98.280	98.285	98.285	98.285	98.375	98.265	(7.000)	98.360	12/14/2009	143,965	69,658	DEC
f.qeah10	98.230	98.235	98.230	98.230	98.325	98.210	(7.000)	98.310	3/15/2010	134,644	61,415	MAR
f.qeam10	98.070	98.080	98.080	98.075	98.160	98.060	(5.500)	98.140	6/14/2010	97,528	44,554	JUN
f.qeau10	97.895	97.900	97.900	97.900	97.980	97.890	(6.000)	97.960	9/13/2010	67,920	23,809	SEP
f.qeaz10	97.680	97.685	97.685	97.685	97.770	97.680	(5.500)	97.740	12/13/2010	49,136	16,207	DEC
f.qeah11	97.510	97.520	97.520	97.520	97.605	97.510	(5.000)	97.570	3/14/2011	27,197	8,305	MAR
f.qeam11	97.320	97.325	97.325	97.325	97.410	97.320	(4.500)	97.395	6/13/2011	18,009	5,293	JUN
f.qeau11	97.145	97.155	97.145	97.155	97.230	97.150	(4.000)	97.205	9/19/2011	7,288	1,701	SEP
f.qeaz11	96.960	96.970	96.970	96.975	97.040	96.975	(2.500)	97.005	12/19/2011	3,114	1,078	DEC
f.qeah12	96.870	96.905	96.905	96.910	96.910	96.910	(0.500)	96.910	3/19/2012	70	33	MAR
f.qeam12	96.295	97.260	96.295	96.880	#VALUE!	#VALUE!	(53.000)	#VALUE!	6/18/2012	60	0	JUN
f.qeau12	96.260	97.220	97.220	96.770	#VALUE!	#VALUE!	46.500	#VALUE!	9/17/2012	60	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.700	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	60	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	98.120	98.120	98.120	98.140	98.090	1.000	98.120	3/18/2009	66,435	17,778	MAR
F.QSAM09	98.160	98.170	98.170	98.170	98.190	98.140	2.000	98.160	6/17/2009	63,625	15,639	JUN
F.QSAU09	98.120	98.130	98.130	98.130	98.150	98.090	1.000	98.110	9/16/2009	75,342	16,338	SEP
F.QSAZ09	97.930	97.940	97.940	97.940	97.970	97.910	0.000	97.950	12/16/2009	44,736	9,625	DEC
F.QSAH10	97.870	97.880	97.870	97.870	97.900	97.840	0.000	97.870	3/17/2010	63,712	11,771	MAR
F.QSAM10	97.730	97.740	97.740	97.740	97.780	97.700	0.000	97.740	6/16/2010	40,278	7,794	JUN
F.QSAU10	97.600	97.610	97.600	97.610	97.640	97.580	(1.000)	97.610	9/15/2010	28,849	6,525	SEP
F.QSAZ10	97.420	97.440	97.420	97.440	97.480	97.420	(2.000)	97.430	12/15/2010	14,982	4,282	DEC
F.QSAH11	97.290	97.300	97.300	97.300	97.340	97.290	0.000	97.300	3/16/2011	12,853	2,875	MAR
F.QSAM11	97.130	97.150	97.130	97.150	97.180	97.120	(1.000)	97.140	6/15/2011	5,723	1,079	JUN
F.QSAU11	96.980	97.000	96.980	97.000	97.030	96.990	(1.000)	97.010	9/21/2011	2,495	467	SEP
F.QSAZ11	96.840	96.860	96.860	96.840	96.860	96.840	3.000	96.860	12/21/2011	2,105	373	DEC
F.QSAH12	96.130	96.810	96.130	96.440	#VALUE!	#VALUE!	(57.000)	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	96.180	97.210	96.180	#VALUE!	#VALUE!	#VALUE!	(49.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	96.140	97.060	97.060	#VALUE!	#VALUE!	#VALUE!	51.000	#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.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	12641	12615	12615	12655	12674	12632	65	12632	3/27/2009	6,903	174	MAR
F.QGAM09	12514	12486	12485	12485	12558	12401	64	12404	6/26/2009	26,266	48,599	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.32250	0.32250	0.32250	0.32250	0.00000	0.32250		
USDLIB1M	0.54625	0.54625	0.54625	0.54625	0.00000	0.54625		
USDLIB3M	1.29250	1.29250	1.29250	1.29250	0.00000	1.29250		
USDLIB6M	1.85375	1.85375	1.85375	1.85375	0.00000	1.85375		
USDLIB1Y	2.15375	2.15375	2.15375	2.15375	0.00000	2.15375		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.65625	0.65625	0.65625	0.65625	0.00000	0.65625		
GBPLIB1M	1.24500	1.24500	1.24500	1.24500	0.00000	1.24500		
GBPLIB3M	1.95063	1.95063	1.95063	1.95063	0.00000	1.95063		
GBPLIB6M	2.14375	2.14375	2.14375	2.14375	0.00000	2.14375		
GBPLIB1Y	2.30875	2.30875	2.30875	2.30875	0.00000	2.30875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1869	1.1869	1.1869	1.1869	0.0000	1.1869		
EUIBOR1M	1.3610	1.3610	1.3980	1.3610	(0.0370)	1.3980		
EUIBOR3M	1.7030	1.7030	1.7260	1.7030	(0.0230)	1.7260		
EUIBOR6M	1.8250	1.8250	1.8420	1.8250	(0.0170)	1.8420		
EUIBOR1Y	1.9470	1.9470	1.9570	1.9470	(0.0100)	1.9570		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3899	1.3903	1.3903	1.3903	1.4186	1.3882	-0.0194	1.4088
GBPEUR	1.1015	1.1022	1.1022	1.1022	1.1174	1.1007	-0.012	1.113
GBPJPY	1.3743	1.375	1.375	1.375	1.3942	1.3727	-0.0105	1.3848
EURGBP	0.9075	0.9077	0.9077	0.9077	0.9088	0.8948	0.0097	0.898

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