

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	98.355	98.360	98.355	98.355	98.360	98.330	1.500	98.335	3/16/2009	116,750	48,175	MAR
f.qeaj09	98.420	98.455	98.455	98.405	#VALUE!	#VALUE!	5.000	#VALUE!	4/13/2009	2,621	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.485	98.490	98.490	98.490	98.495	98.450	2.000	98.465	6/15/2009	159,479	68,795	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	98.445	98.385	1.000	98.405	9/14/2009	130,011	69,324	SEP
f.qeaz09	98.270	98.275	98.275	98.275	98.290	98.220	(0.500)	98.265	12/14/2009	112,768	51,255	DEC
f.qeah10	98.225	98.235	98.235	98.230	98.240	98.175	(0.500)	98.230	3/15/2010	102,002	49,614	MAR
f.qeam10	98.070	98.075	98.075	98.075	98.080	98.015	(0.500)	98.060	6/14/2010	74,593	38,085	JUN
f.qeau10	97.895	97.900	97.900	97.900	97.910	97.830	0.000	97.880	9/13/2010	49,795	42,503	SEP
f.qeaz10	97.690	97.695	97.695	97.695	97.700	97.610	0.500	97.675	12/13/2010	33,885	25,348	DEC
f.qeah11	97.530	97.535	97.535	97.535	97.540	97.450	0.500	97.515	3/14/2011	20,228	10,318	MAR
f.qeam11	97.335	97.340	97.340	97.340	97.340	97.265	0.500	97.305	6/13/2011	11,726	3,478	JUN
f.qeau11	97.165	97.170	97.170	97.170	97.170	97.095	0.500	97.095	9/19/2011	5,740	2,154	SEP
f.qeaz11	96.980	96.985	96.985	96.985	96.985	96.910	0.500	96.915	12/19/2011	3,121	1,770	DEC
f.qeah12	96.880	96.905	96.905	96.885	96.900	96.865	1.000	96.890	3/19/2012	33	19	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	96.880	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	96.770	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.700	#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.QSAH09	98.180	98.190	98.180	98.180	98.190	98.140	5.000	98.140	3/18/2009	56,593	30,430	MAR
F.QSAM09	98.180	98.190	98.190	98.190	98.210	98.150	1.000	98.180	6/17/2009	44,746	21,689	JUN
F.QSAU09	98.140	98.150	98.150	98.150	98.170	98.100	2.000	98.140	9/16/2009	39,814	23,898	SEP
F.QSAZ09	97.920	97.930	97.930	97.930	97.950	97.890	0.000	97.930	12/16/2009	22,275	14,908	DEC
F.QSAH10	97.820	97.830	97.820	97.820	97.850	97.790	(2.000)	97.850	3/17/2010	27,448	19,905	MAR
F.QSAM10	97.650	97.660	97.660	97.660	97.700	97.630	(3.000)	97.690	6/16/2010	23,348	16,546	JUN
F.QSAU10	97.490	97.510	97.510	97.510	97.560	97.480	(4.000)	97.560	9/15/2010	17,543	13,733	SEP
F.QSAZ10	97.320	97.340	97.340	97.330	97.370	97.300	(3.000)	97.370	12/15/2010	8,286	6,014	DEC
F.QSAH11	97.190	97.210	97.210	97.200	97.260	97.170	(3.000)	97.240	3/16/2011	5,515	4,919	MAR
F.QSAM11	97.060	97.080	97.080	97.060	97.110	97.040	(2.000)	97.100	6/15/2011	2,371	2,019	JUN
F.QSAU11	96.920	96.940	96.940	96.930	96.980	96.910	(2.000)	96.970	9/21/2011	4,347	1,461	SEP
F.QSAZ11	96.760	96.780	96.780	96.770	96.820	96.760	(3.000)	96.820	12/21/2011	1,809	967	DEC
F.QSAH12	96.610	96.680	96.680	96.690	96.690	96.680	0.000	96.680	3/21/2012	5	10	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.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	12549	12551	12549	12554	12554	12527	26	12528	3/27/2009	1,756	398	MAR
F.QGAM09	12422	12423	12422	12422	12461	12366	29	12385	6/26/2009	109,015	36,525	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.32875	0.32875	0.32875	0.32875	0.00000	0.32875		
USDLIB1M	0.56438	0.56438	0.56438	0.56438	0.00000	0.56438		
USDLIB3M	1.31250	1.31250	1.31250	1.31250	0.00000	1.31250		
USDLIB6M	1.91625	1.91625	1.91625	1.91625	0.00000	1.91625		
USDLIB1Y	2.23625	2.23625	2.23625	2.23625	0.00000	2.23625		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.66875	0.66875	0.66875	0.66875	0.00000	0.66875		
GBPLIB1M	1.22875	1.22875	1.22875	1.22875	0.00000	1.22875		
GBPLIB3M	1.93063	1.93063	1.93063	1.93063	0.00000	1.93063		
GBPLIB6M	2.12875	2.12875	2.12875	2.12875	0.00000	2.12875		
GBPLIB1Y	2.29188	2.29188	2.29188	2.29188	0.00000	2.29188		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1738	1.1738	1.1738	1.1738	0.0000	1.1738		
EUIBOR1M	1.3250	1.3250	1.3610	1.3250	(0.0360)	1.3610		
EUIBOR3M	1.6870	1.6870	1.7030	1.6870	(0.0160)	1.7030		
EUIBOR6M	1.8170	1.8170	1.8250	1.8170	(0.0080)	1.8250		
EUIBOR1Y	1.9390	1.9390	1.9470	1.9390	(0.0080)	1.9470		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3864	1.3868	1.3868	1.3868	1.3888	1.3758	0.0089	1.3773
GBPEUR	1.0906	1.0913	1.0913	1.0913	1.095	1.0844	-0.0016	1.0918
GBPJPY	1.3628	1.3633	1.3633	1.3633	1.3713	1.3553	0.0011	1.3615
EURGBP	0.9166	0.9169	0.9169	0.9169	0.9224	0.9134	0.0012	0.9151

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