

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	98.370	98.375	98.375	98.375	98.390	98.365	1.000	98.365	3/16/2009	87,111	70,916	MAR
f.qeaj09	98.445	98.450	98.450	98.450	98.460	98.445	1.000	98.455	4/13/2009	6,752	4,603	APR
f.qeaK09	98.455	#VALUE!	98.455	#VALUE!	#VALUE!	#VALUE!	(4.000)	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.510	98.515	98.515	98.515	98.530	98.480	3.000	98.485	6/15/2009	109,996	71,441	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	98.450	98.455	98.455	98.455	98.470	98.415	3.000	98.430	9/14/2009	87,134	46,848	SEP
f.qeaz09	98.260	98.265	98.265	98.265	98.275	98.200	3.500	98.230	12/14/2009	80,692	40,656	DEC
f.qeah10	98.200	98.205	98.205	98.205	98.210	98.150	3.500	98.165	3/15/2010	83,779	39,872	MAR
f.qeam10	98.035	98.040	98.035	98.035	98.045	97.990	2.500	97.990	6/14/2010	51,553	26,578	JUN
f.qeau10	97.860	97.865	97.860	97.860	97.870	97.815	2.000	97.830	9/13/2010	44,562	17,385	SEP
f.qeaz10	97.650	97.655	97.655	97.655	97.665	97.610	2.000	97.615	12/13/2010	30,728	22,431	DEC
f.qeah11	97.495	97.500	97.495	97.495	97.505	97.445	2.000	97.450	3/14/2011	12,898	8,148	MAR
f.qeam11	97.300	97.305	97.305	97.300	97.315	97.250	2.000	97.265	6/13/2011	5,175	3,241	JUN
f.qeau11	97.120	97.130	97.130	97.120	97.140	97.095	1.500	97.095	9/19/2011	4,323	2,099	SEP
f.qeaz11	96.930	96.940	96.930	96.930	96.955	96.925	0.500	96.925	12/19/2011	2,050	1,526	DEC
f.qeah12	96.825	96.850	96.850	96.835	96.840	96.830	1.000	96.840	3/19/2012	65	71	MAR
f.qeam12	#VALUE!	96.795	96.795	96.880	#VALUE!	#VALUE!	3.000	#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	98.230	98.250	98.240	98.240	98.310	98.230	(5.000)	98.310	3/18/2009	52,316	25,819	MAR
F.QSAM09	98.370	98.380	98.380	98.380	98.430	98.360	0.000	98.390	6/17/2009	53,880	16,738	JUN
F.QSAU09	98.350	98.360	98.360	98.360	98.390	98.350	2.000	98.360	9/16/2009	61,098	13,315	SEP
F.QSAZ09	98.150	98.160	98.160	98.160	98.180	98.130	3.000	98.130	12/16/2009	54,512	11,545	DEC
F.QSAH10	98.060	98.070	98.070	98.070	98.100	98.040	4.000	98.040	3/17/2010	60,270	14,729	MAR
F.QSAM10	97.900	97.910	97.900	97.900	97.940	97.870	5.000	97.880	6/16/2010	67,153	19,917	JUN
F.QSAU10	97.710	97.720	97.720	97.720	97.750	97.670	6.000	97.670	9/15/2010	37,354	9,966	SEP
F.QSAZ10	97.500	97.510	97.500	97.500	97.530	97.460	6.000	97.470	12/15/2010	13,359	3,879	DEC
F.QSAH11	97.340	97.350	97.350	97.340	97.380	97.310	7.000	97.310	3/16/2011	10,417	3,400	MAR
F.QSAM11	97.170	97.180	97.180	97.170	97.210	97.150	6.000	97.160	6/15/2011	4,682	988	JUN
F.QSAU11	97.010	97.030	97.010	97.020	97.050	97.000	4.000	97.050	9/21/2011	3,228	156	SEP
F.QSAZ11	96.840	96.860	96.860	96.850	96.880	96.840	6.000	96.880	12/21/2011	1,936	68	DEC
F.QSAH12	96.730	96.770	96.730	96.760	#VALUE!	#VALUE!	3.000	#VALUE!	3/21/2012	32	0	MAR
F.QSAM12	96.210	97.230	96.210	#VALUE!	#VALUE!	#VALUE!	(44.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	96.040	96.720	96.720	#VALUE!	#VALUE!	#VALUE!	19.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.810	97.190	97.190	#VALUE!	#VALUE!	#VALUE!	63.000	#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	12634	12637	12637	12605	12605	12602	83	12605	3/27/2009	2,129	600	MAR
F.QGAM09	12501	12502	12502	12501	12503	12437	80	12456	6/26/2009	84,600	4,866	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.32938	0.32938	0.32938	0.32938	0.00000	0.32938		
USDLIB1M	0.55688	0.55688	0.55688	0.55688	0.00000	0.55688		
USDLIB3M	1.32594	1.32594	1.32594	1.32594	0.00000	1.32594		
USDLIB6M	1.92938	1.92938	1.92938	1.92938	0.00000	1.92938		
USDLIB1Y	2.25813	2.25813	2.25813	2.25813	0.00000	2.25813		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.68500	0.68500	0.68500	0.68500	0.00000	0.68500		
GBPLIB1M	1.19750	1.19750	1.19750	1.19750	0.00000	1.19750		
GBPLIB3M	1.88875	1.88875	1.88875	1.88875	0.00000	1.88875		
GBPLIB6M	2.08375	2.08375	2.08375	2.08375	0.00000	2.08375		
GBPLIB1Y	2.25375	2.25375	2.25375	2.25375	0.00000	2.25375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7738	0.7738	0.7738	0.7738	0.0000	0.7738		
EUIBOR1M	1.2710	1.2710	1.2900	1.2710	(0.0190)	1.2900		
EUIBOR3M	1.6500	1.6500	1.6630	1.6500	(0.0130)	1.6630		
EUIBOR6M	1.7900	1.7900	1.8000	1.7900	(0.0100)	1.8000		
EUIBOR1Y	1.9310	1.9310	1.9320	1.9310	(0.0010)	1.9320		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3765	1.3769	1.3769	1.3769	1.3926	1.3724	-0.011	1.3875
GBPEUR	1.0761	1.0768	1.0768	1.0768	1.0861	1.075	-0.0044	1.0804
GBPJPY	1.3259	1.3264	1.3264	1.3264	1.3522	1.3142	-0.0239	1.3494
EURGBP	0.9286	0.9289	0.9289	0.9289	0.9303	0.9207	0.0035	0.9251

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