

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	98.365	98.370	98.370	98.370	98.375	98.365	0.000	98.370	3/16/2009	133,395	53,794	MAR
f.qeaj09	98.445	98.450	98.445	98.445	98.450	98.435	(0.500)	98.435	4/13/2009	8,840	1,643	APR
f.qeaK09	98.465	#VALUE!	98.465	#VALUE!	#VALUE!	#VALUE!	(7.500)	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.530	98.535	98.530	98.530	98.545	98.525	(1.000)	98.535	6/15/2009	179,187	63,610	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	98.465	98.470	98.465	98.465	98.490	98.460	(2.000)	98.480	9/14/2009	133,720	38,725	SEP
f.qeaz09	98.265	98.270	98.265	98.265	98.295	98.255	(2.500)	98.290	12/14/2009	149,323	36,909	DEC
f.qeah10	98.205	98.210	98.210	98.210	98.235	98.195	(2.000)	98.220	3/15/2010	124,924	36,130	MAR
f.qeam10	98.030	98.035	98.035	98.035	98.060	98.015	(2.000)	98.040	6/14/2010	79,054	22,619	JUN
f.qeau10	97.850	97.855	97.850	97.850	97.885	97.835	(2.500)	97.880	9/13/2010	54,111	22,936	SEP
f.qeaz10	97.625	97.635	97.625	97.630	97.670	97.615	(4.000)	97.670	12/13/2010	51,509	14,649	DEC
f.qeah11	97.460	97.465	97.460	97.470	97.510	97.445	(4.500)	97.495	3/14/2011	23,662	6,275	MAR
f.qeam11	97.255	97.265	97.265	97.265	97.310	97.250	(4.500)	97.310	6/13/2011	8,164	3,898	JUN
f.qeau11	97.070	97.080	97.070	97.075	97.130	97.075	(6.000)	97.120	9/19/2011	4,867	1,881	SEP
f.qeaz11	96.870	96.885	96.885	96.885	96.915	96.880	(5.500)	96.880	12/19/2011	3,460	923	DEC
f.qeah12	96.755	96.780	96.755	96.770	96.810	96.770	(9.000)	96.810	3/19/2012	156	177	MAR
f.qeam12	#VALUE!	#VALUE!	96.705	96.705	96.705	96.705	(5.000)	96.705	6/18/2012	0	50	JUN
f.qeau12	#VALUE!	#VALUE!	96.630	96.630	96.630	96.630	(5.500)	96.630	9/17/2012	0	50	SEP
f.qeaZ12	#VALUE!	#VALUE!	96.555	96.555	96.555	96.555	(5.500)	96.555	12/17/2012	0	50	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	98.200	98.210	98.200	98.200	98.240	98.200	(2.000)	98.230	3/18/2009	59,616	11,495	MAR
F.QSAM09	98.250	98.260	98.250	98.250	98.290	98.240	(3.000)	98.270	6/17/2009	51,097	15,533	JUN
F.QSAU09	98.190	98.200	98.190	98.190	98.240	98.190	(4.000)	98.210	9/16/2009	49,180	17,889	SEP
F.QSAZ09	97.980	97.990	97.980	97.980	98.030	97.980	(6.000)	97.990	12/16/2009	32,787	13,250	DEC
F.QSAH10	97.880	97.890	97.880	97.880	97.960	97.880	(9.000)	97.950	3/17/2010	46,796	17,578	MAR
F.QSAM10	97.710	97.720	97.710	97.710	97.810	97.700	(11.000)	97.810	6/16/2010	38,764	28,977	JUN
F.QSAU10	97.510	97.520	97.520	97.520	97.620	97.510	(12.000)	97.600	9/15/2010	24,704	8,206	SEP
F.QSAZ10	97.300	97.310	97.310	97.300	97.400	97.300	(11.000)	97.380	12/15/2010	7,770	4,147	DEC
F.QSAH11	97.150	97.170	97.170	97.160	97.260	97.160	(9.000)	97.240	3/16/2011	7,658	2,248	MAR
F.QSAM11	97.000	97.020	97.000	97.020	97.090	97.010	(9.000)	97.070	6/15/2011	2,586	659	JUN
F.QSAU11	96.860	96.870	96.870	96.860	96.920	96.860	(7.000)	96.920	9/21/2011	527	293	SEP
F.QSAZ11	96.700	96.720	96.700	96.730	96.750	96.730	(9.000)	96.750	12/21/2011	390	67	DEC
F.QSAH12	96.590	96.640	96.590	96.760	#VALUE!	#VALUE!	(10.000)	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	95.870	97.140	97.140	#VALUE!	#VALUE!	#VALUE!	53.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.440	96.900	95.440	#VALUE!	#VALUE!	#VALUE!	(105.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.400	97.120	95.400	#VALUE!	#VALUE!	#VALUE!	(112.000)	#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.liffebundles.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	12587	12598	12587	12609	12609	12609	-52	12609	3/27/2009	822	10	MAR
F.QGAM09	12447	12448	12447	12447	12502	12446	-52	12455	6/26/2009	15,468	6,056	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.32750	0.32750	0.32750	0.32750	0.00000	0.32750		
USDLIB1M	0.55625	0.55625	0.55625	0.55625	0.00000	0.55625		
USDLIB3M	1.32000	1.32000	1.32000	1.32000	0.00000	1.32000		
USDLIB6M	1.90375	1.90375	1.90375	1.90375	0.00000	1.90375		
USDLIB1Y	2.23000	2.23000	2.23000	2.23000	0.00000	2.23000		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.66125	0.66125	0.66125	0.66125	0.00000	0.66125		
GBPLIB1M	1.18938	1.18938	1.18938	1.18938	0.00000	1.18938		
GBPLIB3M	1.87438	1.87438	1.87438	1.87438	0.00000	1.87438		
GBPLIB6M	2.06875	2.06875	2.06875	2.06875	0.00000	2.06875		
GBPLIB1Y	2.23625	2.23625	2.23625	2.23625	0.00000	2.23625		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7900	0.7900	0.7900	0.7900	0.0000	0.7900		
EUIBOR1M	1.2480	1.2480	1.2710	1.2480	(0.0230)	1.2710		
EUIBOR3M	1.6400	1.6400	1.6500	1.6400	(0.0100)	1.6500		
EUIBOR6M	1.7800	1.7800	1.7900	1.7800	(0.0100)	1.7900		
EUIBOR1Y	1.9230	1.9230	1.9310	1.9230	(0.0080)	1.9310		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4011	1.4016	1.4016	1.4016	1.4074	1.3861	0.0074	1.3935
GBPEUR	1.087	1.0879	1.0879	1.0879	1.0914	1.0752	0.0078	1.0792
GBPJPY	1.3746	1.3751	1.3751	1.3751	1.3845	1.3525	0.0126	1.3615
EURGBP	0.9195	0.9197	0.9197	0.9197	0.9302	0.9165	-0.0068	0.926

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