

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	#VALUE!	#VALUE!	#VALUE!	98.375	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeaj09	98.470	98.475	98.480	98.480	98.480	98.450	2.000	98.450	4/13/2009	34,204	11,605	APR
f.qeaK09	98.515	98.545	98.545	98.515	#VALUE!	#VALUE!	2.500	#VALUE!	5/18/2009	753	0	MAY
f.qeam09	98.550	98.555	98.550	98.565	98.565	98.515	1.500	98.535	6/15/2009	162,291	82,463	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	98.515	98.520	98.525	98.525	98.530	98.475	2.500	98.500	9/14/2009	86,845	33,361	SEP
f.qeaz09	98.320	98.325	98.325	98.325	98.335	98.280	1.500	98.300	12/14/2009	81,864	29,869	DEC
f.qeah10	98.255	98.260	98.255	98.255	98.265	98.210	1.500	98.240	3/15/2010	82,476	27,841	MAR
f.qeam10	98.055	98.060	98.065	98.065	98.080	98.020	1.500	98.040	6/14/2010	71,854	28,609	JUN
f.qeau10	97.860	97.865	97.875	97.875	97.885	97.825	2.000	97.855	9/13/2010	49,023	16,674	SEP
f.qeaz10	97.645	97.650	97.645	97.645	97.655	97.595	2.000	97.640	12/13/2010	34,804	12,930	DEC
f.qeah11	97.455	97.460	97.470	97.470	97.480	97.425	1.500	97.465	3/14/2011	29,708	13,227	MAR
f.qeam11	97.250	97.260	97.260	97.265	97.275	97.220	1.000	97.260	6/13/2011	11,931	6,918	JUN
f.qeau11	97.070	97.075	97.075	97.080	97.095	97.035	1.000	97.055	9/19/2011	7,607	5,635	SEP
f.qeaz11	96.880	96.890	96.890	96.890	96.900	96.840	1.500	96.845	12/19/2011	5,455	3,901	DEC
f.qeah12	96.785	96.795	96.795	96.790	96.800	96.740	1.500	96.740	3/19/2012	2,752	4,036	MAR
f.qeam12	96.680	96.695	96.680	96.705	96.705	96.700	2.000	96.700	6/18/2012	4	122	JUN
f.qeau12	96.565	96.640	96.565	96.580	96.580	96.580	(0.500)	96.580	9/17/2012	0	25	SEP
f.qeaZ12	96.465	96.595	96.465	96.470	#VALUE!	#VALUE!	(1.500)	#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	98.210	98.220	98.220	98.200	98.220	98.190	3.000	98.190	3/18/2009	39,184	12,183	MAR
F.QSAM09	98.320	98.330	98.320	98.320	98.340	98.260	3.000	98.270	6/17/2009	43,099	19,778	JUN
F.QSAU09	98.260	98.270	98.270	98.260	98.270	98.190	4.000	98.210	9/16/2009	38,201	17,897	SEP
F.QSAZ09	98.000	98.010	98.010	98.010	98.010	97.950	2.000	97.980	12/16/2009	35,973	15,311	DEC
F.QSAH10	97.890	97.900	97.900	97.890	97.890	97.830	3.000	97.850	3/17/2010	53,524	11,553	MAR
F.QSAM10	97.690	97.700	97.700	97.680	97.680	97.630	2.000	97.670	6/16/2010	58,420	14,274	JUN
F.QSAU10	97.480	97.490	97.480	97.500	97.490	97.440	(1.000)	97.470	9/15/2010	24,978	4,890	SEP
F.QSAZ10	97.260	97.270	97.270	97.270	97.260	97.200	0.000	97.250	12/15/2010	11,535	2,752	DEC
F.QSAH11	97.110	97.120	97.110	97.130	97.120	97.060	(1.000)	97.090	3/16/2011	8,027	1,075	MAR
F.QSAM11	96.960	96.970	96.960	96.960	96.970	96.910	(1.000)	96.920	6/15/2011	3,504	733	JUN
F.QSAU11	96.810	96.830	96.810	96.830	96.820	96.760	(2.000)	96.780	9/21/2011	1,740	629	SEP
F.QSAZ11	96.650	96.660	96.650	96.670	96.650	96.610	(1.000)	96.610	12/21/2011	1,186	122	DEC
F.QSAH12	96.500	96.570	96.570	96.540	#VALUE!	#VALUE!	4.000	#VALUE!	3/21/2012	1	0	MAR
F.QSAM12	95.910	97.100	97.100	#VALUE!	#VALUE!	#VALUE!	65.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.750	96.850	96.850	#VALUE!	#VALUE!	#VALUE!	52.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.670	96.940	96.940	#VALUE!	#VALUE!	#VALUE!	58.000	#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	12549	12553	12553	12544			11		3/27/2009	357	0	MAR
F.QGAM09	12408	12410	12410	12409	12415	12350	8	12391	6/26/2009	13,290	2,504	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.32563	0.32563	0.32563	0.32563	0.00000	0.32563		
USDLIB1M	0.55563	0.55563	0.55563	0.55563	0.00000	0.55563		
USDLIB3M	1.30875	1.30875	1.30875	1.30875	0.00000	1.30875		
USDLIB6M	1.88750	1.88750	1.88750	1.88750	0.00000	1.88750		
USDLIB1Y	2.20500	2.20500	2.20500	2.20500	0.00000	2.20500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.65000	0.65000	0.65000	0.65000	0.00000	0.65000		
GBPLIB1M	1.17625	1.17625	1.17625	1.17625	0.00000	1.17625		
GBPLIB3M	1.83813	1.83813	1.83813	1.83813	0.00000	1.83813		
GBPLIB6M	2.05375	2.05375	2.05375	2.05375	0.00000	2.05375		
GBPLIB1Y	2.22375	2.22375	2.22375	2.22375	0.00000	2.22375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7794	0.7794	0.7794	0.7794	0.0000	0.7794		
EUIBOR1M	1.2140	1.2140	1.2310	1.2140	(0.0170)	1.2310		
EUIBOR3M	1.6140	1.6140	1.6290	1.6140	(0.0150)	1.6290		
EUIBOR6M	1.7630	1.7630	1.7740	1.7630	(0.0110)	1.7740		
EUIBOR1Y	1.9090	1.9090	1.9190	1.9090	(0.0100)	1.9190		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4074	1.4075	1.4075	1.4075	1.4142	1.4016	0.001	1.4062
GBPEUR	1.0814	1.0821	1.0821	1.0821	1.0868	1.0786	-0.0029	1.0841
GBPJPY	1.3881	1.3891	1.3891	1.3891	1.3947	1.3785	0.0079	1.3804
EURGBP	0.9242	0.9244	0.9244	0.9244	0.9272	0.92	0.0022	0.9219

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