

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!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
f.qeaj09	98.490	98.500	98.500	98.510	98.505	98.495	1.000	98.500	4/13/2009	29,282	2,981	APR
f.qeaK09	98.545	98.580	98.580	98.560	#VALUE!	#VALUE!	2.500	#VALUE!	5/18/2009	150	0	MAY
f.qeam09	98.605	98.610	98.625	98.625	98.625	98.575	5.000	98.580	6/15/2009	194,495	87,950	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	98.545	98.555	98.555	98.555	98.555	98.500	4.000	98.515	9/14/2009	90,442	46,033	SEP
f.qeaz09	98.295	98.300	98.315	98.315	98.315	98.275	2.500	98.290	12/14/2009	89,148	35,777	DEC
f.qeah10	98.190	98.195	98.205	98.205	98.220	98.185	0.500	98.205	3/15/2010	75,796	28,231	MAR
f.qeam10	97.990	98.000	98.000	97.995	98.025	97.985	(0.500)	98.025	6/14/2010	69,174	46,957	JUN
f.qeau10	97.790	97.795	97.800	97.800	97.830	97.785	(1.000)	97.825	9/13/2010	47,200	26,424	SEP
f.qeaz10	97.565	97.570	97.570	97.570	97.600	97.555	(1.000)	97.590	12/13/2010	36,027	19,637	DEC
f.qeah11	97.400	97.405	97.400	97.400	97.430	97.385	(1.000)	97.415	3/14/2011	30,598	15,505	MAR
f.qeam11	97.205	97.210	97.210	97.205	97.240	97.190	(0.500)	97.220	6/13/2011	17,234	2,050	JUN
f.qeau11	97.025	97.035	97.035	97.030	97.060	97.020	0.000	97.060	9/19/2011	10,172	1,519	SEP
f.qeaz11	96.840	96.850	96.850	96.845	96.855	96.845	0.000	96.850	12/19/2011	5,198	1,050	DEC
f.qeah12	96.750	96.760	96.750	96.750	96.765	96.755	(0.500)	96.755	3/19/2012	4,953	203	MAR
f.qeam12	96.630	96.680	96.630	96.710	#VALUE!	#VALUE!	(1.500)	#VALUE!	6/18/2012	138	0	JUN
f.qeau12	95.990	97.000	95.990	96.590	#VALUE!	#VALUE!	(56.000)	#VALUE!	9/17/2012	41	0	SEP
f.qeaZ12	95.850	96.960	95.850	96.580	#VALUE!	#VALUE!	(61.000)	#VALUE!	12/17/2012	33	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	98.210	98.220	98.220	98.220	98.220	98.210	1.000	98.210	3/18/2009	21,811	4,609	MAR
F.QSAM09	98.380	98.390	98.390	98.390	98.410	98.350	4.000	98.350	6/17/2009	53,155	51,907	JUN
F.QSAU09	98.320	98.330	98.340	98.340	98.350	98.270	6.000	98.270	9/16/2009	48,033	33,443	SEP
F.QSAZ09	98.060	98.070	98.080	98.080	98.090	98.010	5.000	98.030	12/16/2009	37,797	21,957	DEC
F.QSAH10	97.910	97.920	97.930	97.930	97.940	97.880	4.000	97.900	3/17/2010	52,555	24,178	MAR
F.QSAM10	97.700	97.710	97.700	97.720	97.740	97.670	1.000	97.670	6/16/2010	33,928	10,181	JUN
F.QSAU10	97.500	97.510	97.510	97.510	97.530	97.470	1.000	97.490	9/15/2010	17,449	10,208	SEP
F.QSAZ10	97.270	97.290	97.270	97.280	97.300	97.230	0.000	97.250	12/15/2010	9,775	1,556	DEC
F.QSAH11	97.120	97.130	97.120	97.120	97.140	97.080	1.000	97.100	3/16/2011	5,675	1,776	MAR
F.QSAM11	96.950	96.970	96.970	96.960	96.970	96.930	2.000	96.930	6/15/2011	2,287	579	JUN
F.QSAU11	96.810	96.830	96.830	96.810	96.830	96.770	3.000	96.770	9/21/2011	1,426	214	SEP
F.QSAZ11	96.640	96.660	96.660	96.650	96.660	96.620	3.000	96.620	12/21/2011	501	393	DEC
F.QSAH12	95.950	96.630	95.950	96.530	#VALUE!	#VALUE!	(55.000)	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	95.910	97.130	95.910	#VALUE!	#VALUE!	#VALUE!	(51.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.640	96.960	95.640	#VALUE!	#VALUE!	#VALUE!	(66.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.140	97.040	95.140	#VALUE!	#VALUE!	#VALUE!	(119.000)	#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	12486	12489	12489	12493			-21		3/27/2009	43	0	MAR
F.QGAM09	12345	12346	12346	12346	12373	12345	-23	12358	6/26/2009	6,577	3,763	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.31375	0.31375	0.31375	0.31375	0.00000	0.31375		
USDLIB1M	0.55625	0.55625	0.55625	0.55625	0.00000	0.55625		
USDLIB3M	1.29938	1.29938	1.29938	1.29938	0.00000	1.29938		
USDLIB6M	1.88375	1.88375	1.88375	1.88375	0.00000	1.88375		
USDLIB1Y	2.20188	2.20188	2.20188	2.20188	0.00000	2.20188		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.63375	0.63375	0.63375	0.63375	0.00000	0.63375		
GBPLIB1M	1.16625	1.16625	1.16625	1.16625	0.00000	1.16625		
GBPLIB3M	1.81188	1.81188	1.81188	1.81188	0.00000	1.81188		
GBPLIB6M	2.03250	2.03250	2.03250	2.03250	0.00000	2.03250		
GBPLIB1Y	2.20375	2.20375	2.20375	2.20375	0.00000	2.20375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7788	0.7788	0.7788	0.7788	0.0000	0.7788		
EUIBOR1M	1.2040	1.2040	1.2140	1.2040	(0.0100)	1.2140		
EUIBOR3M	1.6020	1.6020	1.6140	1.6020	(0.0120)	1.6140		
EUIBOR6M	1.7520	1.7520	1.7630	1.7520	(0.0110)	1.7630		
EUIBOR1Y	1.9010	1.9010	1.9090	1.9010	(0.0080)	1.9090		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3874	1.3877	1.3877	1.3877	1.4077	1.3842	-0.0162	1.4035
GBPEUR	1.0619	1.0626	1.0626	1.0626	1.0804	1.0617	-0.0162	1.0779
GBPJPY	1.3673	1.3679	1.3679	1.3679	1.3913	1.3657	-0.0169	1.3837
EURGBP	0.9412	0.9413	0.9413	0.9413	0.9421	0.9255	0.0135	0.9272

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