

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.qeaj09	98.545	98.550	98.550	98.550	98.550	98.540	1.000	98.545	4/9/2009	10,516	3,205	APR
f.qeaK09	98.600	98.645	98.645	98.600	#VALUE!	#VALUE!	2.000	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.645	98.650	98.645	98.645	98.670	98.640	(2.000)	98.660	6/15/2009	140,967	59,871	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	98.610	98.615	98.620	98.620	98.630	98.595	(0.500)	98.620	9/14/2009	90,604	24,620	SEP
f.qeaz09	98.440	98.445	98.445	98.445	98.450	98.410	0.500	98.450	12/14/2009	79,180	20,286	DEC
f.qeah10	98.355	98.360	98.360	98.360	98.365	98.325	0.000	98.355	3/15/2010	80,083	28,005	MAR
f.qeam10	98.145	98.150	98.170	98.170	98.180	98.135	0.000	98.180	6/14/2010	85,144	29,672	JUN
f.qeau10	97.935	97.940	97.955	97.955	97.970	97.930	(0.500)	97.970	9/13/2010	59,755	20,520	SEP
f.qeaz10	97.700	97.710	97.710	97.705	97.725	97.680	0.500	97.725	12/13/2010	43,199	12,182	DEC
f.qeah11	97.515	97.520	97.525	97.525	97.545	97.500	(0.500)	97.530	3/14/2011	35,286	11,905	MAR
f.qeam11	97.320	97.325	97.320	97.330	97.350	97.305	(2.000)	97.325	6/13/2011	14,546	8,939	JUN
f.qeau11	97.140	97.150	97.140	97.150	97.175	97.125	(2.500)	97.150	9/19/2011	9,419	7,497	SEP
f.qeaz11	96.960	96.975	96.975	96.960	96.980	96.950	0.000	96.970	12/19/2011	6,502	1,397	DEC
f.qeah12	96.830	96.845	96.830	96.845	96.860	96.825	(3.000)	96.855	3/19/2012	3,189	598	MAR
f.qeam12	96.695	96.745	96.745	96.730	96.730	96.730	0.500	96.730	6/18/2012	1	14	JUN
f.qeau12	96.570	96.715	96.715	96.660	#VALUE!	#VALUE!	6.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.030	97.045	97.045	96.600	#VALUE!	#VALUE!	48.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.930	#VALUE!	95.930	96.420	#VALUE!	#VALUE!	(53.500)	#VALUE!	3/18/2013	0	0	MAR

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.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.490	98.500	98.490	98.500	98.590	98.460	(4.000)	98.570	6/17/2009	39,050	15,248	JUN
F.QSAU09	98.460	98.470	98.470	98.470	98.550	98.430	(5.000)	98.540	9/16/2009	21,881	14,344	SEP
F.QSAZ09	98.230	98.240	98.240	98.240	98.320	98.190	(5.000)	98.310	12/16/2009	27,764	11,004	DEC
F.QSAH10	98.090	98.100	98.090	98.090	98.190	98.050	(7.000)	98.160	3/17/2010	22,411	8,611	MAR
F.QSAM10	97.860	97.870	97.860	97.860	97.970	97.830	(8.000)	97.950	6/16/2010	26,902	12,000	JUN
F.QSAU10	97.630	97.640	97.630	97.630	97.730	97.600	(8.000)	97.700	9/15/2010	20,449	5,796	SEP
F.QSAZ10	97.350	97.360	97.350	97.360	97.440	97.330	(8.000)	97.420	12/15/2010	13,138	2,664	DEC
F.QSAH11	97.160	97.160	97.160	97.160	97.250	97.130	(8.000)	97.250	3/16/2011	7,948	1,967	MAR
F.QSAM11	96.960	96.980	96.980	96.970	97.040	96.940	(6.000)	97.040	6/15/2011	8,147	662	JUN
F.QSAU11	96.810	96.820	96.810	96.810	96.870	96.790	(7.000)	96.870	9/21/2011	4,133	1,063	SEP
F.QSAZ11	96.630	96.650	96.630	96.620	96.700	96.600	(6.000)	96.680	12/21/2011	1,798	225	DEC
F.QSAH12	96.530	96.550	96.530	96.510	96.560	96.520	(5.000)	96.560	3/21/2012	2,585	160	MAR
F.QSAM12	95.930	96.470	96.470	#VALUE!	#VALUE!	#VALUE!	(3.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.750	96.890	96.890	#VALUE!	#VALUE!	#VALUE!	51.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.810	96.950	95.810	#VALUE!	#VALUE!	#VALUE!	(60.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.260	96.870	95.260	#VALUE!	#VALUE!	#VALUE!	(113.000)	#VALUE!	3/20/2013	0	0	MAR

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	12499	12507	12507	12504	12494	12494	-17	12494	3/27/2009	0	5	MAR
F.QGAM09	12364	12366	12364	12364	12386	12339	-22	12357	6/26/2009	8,337	890	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	#VALUE!	0.28125	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
USDLIB1M	#VALUE!	0.52188	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
USDLIB3M	#VALUE!	1.22281	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
USDLIB6M	#VALUE!	1.75125	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
USDLIB1Y	#VALUE!	2.01375	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	#VALUE!	0.63000	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
GBPLIB1M	#VALUE!	1.12063	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
GBPLIB3M	#VALUE!	1.75125	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
GBPLIB6M	#VALUE!	1.96625	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
GBPLIB1Y	#VALUE!	2.13875	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	#VALUE!	0.8163	#VALUE!	#VALUE!	#VALUE!	#VALUE!		
EUIBOR1M	1.1720	1.1720	1.1840	1.1720	(0.0120)	1.1840		
EUIBOR3M	1.5600	1.5600	1.5740	1.5600	(0.0140)	1.5740		
EUIBOR6M	1.7120	1.7120	1.7230	1.7120	(0.0110)	1.7230		
EUIBOR1Y	1.8570	1.8570	1.8660	1.8570	(0.0090)	1.8660		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4591	1.4596	1.4596	1.4596	1.4631	1.4453	0.0125	1.4468
GBPEUR	1.0676	1.0683	1.0683	1.0683	1.0696	1.0599	0.0028	1.0628
GBPJPY	1.4065	1.4068	1.4068	1.4068	1.4085	1.3813	0.0186	1.3831
EURGBP	0.9362	0.9364	0.9364	0.9364	0.9438	0.935	-0.0027	0.9417

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