

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	98.525	98.530	98.525	98.525	98.530	98.520	0.000	98.530	4/9/2009	12,701	8,321	APR
f.qeaK09	98.585	98.620	98.620	98.585	98.585	98.585	2.000	98.585	5/18/2009	100	200	MAY
f.qeam09	98.620	98.625	98.625	98.625	98.635	98.600	0.000	98.620	6/15/2009	150,187	65,077	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	98.570	98.575	98.575	98.570	98.590	98.555	(1.000)	98.580	9/14/2009	84,319	40,219	SEP
f.qeaz09	98.375	98.380	98.375	98.375	98.405	98.360	(2.000)	98.390	12/14/2009	85,782	34,652	DEC
f.qeah10	98.270	98.275	98.270	98.270	98.310	98.260	(3.000)	98.295	3/15/2010	73,288	40,399	MAR
f.qeam10	98.075	98.080	98.075	98.070	98.115	98.060	(3.000)	98.100	6/14/2010	83,351	39,083	JUN
f.qeau10	97.855	97.860	97.855	97.855	97.905	97.840	(4.000)	97.890	9/13/2010	66,215	22,707	SEP
f.qeaz10	97.590	97.595	97.595	97.595	97.655	97.580	(4.500)	97.630	12/13/2010	59,101	17,810	DEC
f.qeah11	97.405	97.410	97.405	97.405	97.460	97.390	(4.000)	97.445	3/14/2011	41,835	14,128	MAR
f.qeam11	97.195	97.200	97.200	97.200	97.250	97.185	(3.500)	97.235	6/13/2011	28,349	8,556	JUN
f.qeau11	97.010	97.015	97.010	97.010	97.065	96.995	(3.500)	97.055	9/19/2011	16,643	6,561	SEP
f.qeaz11	96.810	96.815	96.810	96.810	96.855	96.800	(3.500)	96.855	12/19/2011	5,196	2,849	DEC
f.qeah12	96.695	96.705	96.695	96.700	96.720	96.685	(3.000)	96.715	3/19/2012	2,821	2,026	MAR
f.qeam12	96.580	96.615	96.580	96.690	#VALUE!	#VALUE!	(2.500)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.465	96.590	96.590	96.555	#VALUE!	#VALUE!	9.500	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.355	#VALUE!	96.355	96.490	#VALUE!	#VALUE!	(3.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	96.250	#VALUE!	96.250	96.395	#VALUE!	#VALUE!	(2.500)	#VALUE!	3/18/2013	0	0	MAR

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.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	98.430	98.440	98.440	98.430	98.460	98.420	1.000	98.440	6/17/2009	49,885	13,006	JUN
F.QSAU09	98.400	98.410	98.400	98.400	98.440	98.380	0.000	98.410	9/16/2009	71,117	13,783	SEP
F.QSAZ09	98.160	98.170	98.170	98.170	98.210	98.140	2.000	98.180	12/16/2009	66,325	22,243	DEC
F.QSAH10	98.000	98.010	98.010	98.010	98.050	97.980	1.000	98.010	3/17/2010	71,455	27,390	MAR
F.QSAM10	97.760	97.770	97.760	97.760	97.800	97.730	(1.000)	97.750	6/16/2010	64,034	24,275	JUN
F.QSAU10	97.510	97.520	97.510	97.510	97.560	97.480	(2.000)	97.490	9/15/2010	41,549	27,532	SEP
F.QSAZ10	97.210	97.220	97.210	97.210	97.270	97.190	(3.000)	97.250	12/15/2010	23,307	7,818	DEC
F.QSAH11	97.000	97.010	97.000	97.000	97.060	96.990	(3.000)	97.030	3/16/2011	18,846	12,831	MAR
F.QSAM11	96.780	96.790	96.780	96.790	96.840	96.760	(2.000)	96.800	6/15/2011	13,144	2,862	JUN
F.QSAU11	96.590	96.610	96.590	96.600	96.650	96.560	(1.000)	96.580	9/21/2011	8,523	2,331	SEP
F.QSAZ11	96.390	96.410	96.410	96.390	96.460	96.370	1.000	96.410	12/21/2011	1,063	768	DEC
F.QSAH12	96.280	96.300	96.280	96.290	96.370	96.280	(2.000)	96.280	3/21/2012	1,092	1,029	MAR
F.QSAM12	96.150	96.220	96.150	96.210	#VALUE!	#VALUE!	(7.000)	#VALUE!	6/20/2012	27	0	JUN
F.QSAU12	95.490	96.710	95.490	#VALUE!	#VALUE!	#VALUE!	(61.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.580	96.700	95.580	#VALUE!	#VALUE!	#VALUE!	(55.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.430	96.660	96.660	#VALUE!	#VALUE!	#VALUE!	55.000	#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.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	12175	12185	12175	12270			-66		3/27/2009	1	0	MAR
F.QGAM09	12045	12046	12045	12046	12129	12035	-65	12124	6/26/2009	109,051	4,804	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.28563	0.28563	0.28563	0.28563	0.00000	0.28563		
USDLIB1M	0.52094	0.52094	0.52094	0.52094	0.00000	0.52094		
USDLIB3M	1.22625	1.22625	1.22625	1.22625	0.00000	1.22625		
USDLIB6M	1.77375	1.77375	1.77375	1.77375	0.00000	1.77375		
USDLIB1Y	2.03250	2.03250	2.03250	2.03250	0.00000	2.03250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.61875	0.61875	0.61875	0.61875	0.00000	0.61875		
GBPLIB1M	1.09375	1.09375	1.09375	1.09375	0.00000	1.09375		
GBPLIB3M	1.71938	1.71938	1.71938	1.71938	0.00000	1.71938		
GBPLIB6M	1.94063	1.94063	1.94063	1.94063	0.00000	1.94063		
GBPLIB1Y	2.11875	2.11875	2.11875	2.11875	0.00000	2.11875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8675	0.8675	0.8675	0.8675	0.0000	0.8675		
EUIBOR1M	1.1630	1.1630	1.1670	1.1630	(0.0040)	1.1670		
EUIBOR3M	1.5480	1.5480	1.5560	1.5480	(0.0080)	1.5560		
EUIBOR6M	1.7050	1.7050	1.7090	1.7050	(0.0040)	1.7090		
EUIBOR1Y	1.8530	1.8530	1.8570	1.8530	(0.0040)	1.8570		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.459	1.4593	1.4593	1.4593	1.4725	1.4575	-0.009	1.468
GBPEUR	1.0785	1.0793	1.0793	1.0793	1.0921	1.0782	-0.0113	1.0895
GBPJPY	1.4247	1.4256	1.4247	1.4247	1.4469	1.4236	-0.0126	1.4363
EURGBP	0.9268	0.927	0.927	0.927	0.9277	0.9157	0.0096	0.9174

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