

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	98.530	98.535	98.535	98.535	98.540	98.525	1.000	98.530	4/9/2009	15,856	11,282	APR
f.qeaK09	98.590	98.625	98.625	98.590	#VALUE!	#VALUE!	3.500	#VALUE!	5/18/2009	351	0	MAY
f.qeam09	98.625	98.630	98.625	98.625	98.635	98.605	1.500	98.605	6/15/2009	121,008	53,947	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	98.560	98.565	98.560	98.565	98.585	98.555	(1.000)	98.560	9/14/2009	92,635	40,666	SEP
f.qeaz09	98.360	98.365	98.365	98.365	98.390	98.350	(1.500)	98.375	12/14/2009	93,589	44,661	DEC
f.qeah10	98.235	98.240	98.235	98.235	98.275	98.220	(3.500)	98.265	3/15/2010	91,688	44,608	MAR
f.qeam10	98.010	98.015	98.010	98.010	98.065	97.985	(5.000)	98.055	6/14/2010	82,579	69,965	JUN
f.qeau10	97.790	97.795	97.790	97.790	97.850	97.760	(5.000)	97.835	9/13/2010	62,184	45,225	SEP
f.qeaz10	97.520	97.525	97.520	97.520	97.585	97.490	(6.000)	97.570	12/13/2010	45,383	28,800	DEC
f.qeah11	97.325	97.330	97.325	97.325	97.405	97.305	(7.000)	97.390	3/14/2011	44,864	18,902	MAR
f.qeam11	97.120	97.130	97.130	97.125	97.200	97.110	(7.000)	97.195	6/13/2011	27,161	11,359	JUN
f.qeau11	96.945	96.950	96.945	96.945	97.030	96.940	(8.000)	97.020	9/19/2011	14,838	6,254	SEP
f.qeaz11	96.755	96.765	96.765	96.765	96.815	96.755	(7.000)	96.815	12/19/2011	5,428	2,404	DEC
f.qeah12	96.650	96.665	96.665	96.660	96.690	96.655	(5.500)	96.670	3/19/2012	2,799	1,020	MAR
f.qeam12	96.545	96.590	96.545	96.690	#VALUE!	#VALUE!	(6.000)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	96.555	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.490	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.395	#VALUE!	#VALUE!	#VALUE!	#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	98.460	98.470	98.460	98.460	98.480	98.440	1.000	98.440	6/17/2009	29,114	10,205	JUN
F.QSAU09	98.430	98.450	98.450	98.440	98.460	98.410	1.000	98.430	9/16/2009	48,627	14,688	SEP
F.QSAZ09	98.200	98.210	98.210	98.210	98.230	98.180	0.000	98.190	12/16/2009	51,519	14,037	DEC
F.QSAH10	98.040	98.050	98.040	98.040	98.070	98.010	(1.000)	98.040	3/17/2010	67,517	14,491	MAR
F.QSAM10	97.790	97.800	97.800	97.800	97.820	97.760	(1.000)	97.810	6/16/2010	54,278	8,662	JUN
F.QSAU10	97.530	97.540	97.540	97.540	97.560	97.500	(2.000)	97.550	9/15/2010	45,437	7,432	SEP
F.QSAZ10	97.230	97.240	97.240	97.240	97.260	97.200	(2.000)	97.260	12/15/2010	16,748	5,716	DEC
F.QSAH11	97.000	97.020	97.000	97.010	97.040	96.980	(4.000)	97.010	3/16/2011	21,560	2,766	MAR
F.QSAM11	96.780	96.790	96.780	96.790	96.800	96.750	(4.000)	96.770	6/15/2011	6,480	1,181	JUN
F.QSAU11	96.580	96.600	96.580	96.600	96.600	96.560	(5.000)	96.570	9/21/2011	4,987	448	SEP
F.QSAZ11	96.380	96.400	96.400	96.400	96.400	96.340	(3.000)	96.340	12/21/2011	1,169	381	DEC
F.QSAH12	96.270	96.300	96.300	96.280	96.280	96.260	(3.000)	96.260	3/21/2012	1,197	7	MAR
F.QSAM12	95.770	96.220	95.770	96.210	#VALUE!	#VALUE!	(47.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.480	96.670	96.670	#VALUE!	#VALUE!	#VALUE!	55.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.460	96.660	96.660	#VALUE!	#VALUE!	#VALUE!	51.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	12268	12272	12272	12279	12279	12279	-19	12279	3/27/2009	102	5	MAR
F.QGAM09	12133	12134	12134	12135	12168	12097	-21	12110	6/26/2009	124,679	31,633	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.28750	0.28750	0.28750	0.28750	0.00000	0.28750		
USDLIB1M	0.52000	0.52000	0.52000	0.52000	0.00000	0.52000		
USDLIB3M	1.22750	1.22750	1.22750	1.22750	0.00000	1.22750		
USDLIB6M	1.77500	1.77500	1.77500	1.77500	0.00000	1.77500		
USDLIB1Y	2.02875	2.02875	2.02875	2.02875	0.00000	2.02875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.60125	0.60125	0.60125	0.60125	0.00000	0.60125		
GBPLIB1M	1.08750	1.08750	1.08750	1.08750	0.00000	1.08750		
GBPLIB3M	1.70875	1.70875	1.70875	1.70875	0.00000	1.70875		
GBPLIB6M	1.92875	1.92875	1.92875	1.92875	0.00000	1.92875		
GBPLIB1Y	2.11563	2.11563	2.11563	2.11563	0.00000	2.11563		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8763	0.8763	0.8763	0.8763	0.0000	0.8763		
EUIBOR1M	1.1550	1.1550	1.1630	1.1550	(0.0080)	1.1630		
EUIBOR3M	1.5380	1.5380	1.5480	1.5380	(0.0100)	1.5480		
EUIBOR6M	1.7000	1.7000	1.7050	1.7000	(0.0050)	1.7050		
EUIBOR1Y	1.8490	1.8490	1.8530	1.8490	(0.0040)	1.8530		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4539	1.4544	1.4544	1.4544	1.4642	1.4521	-0.0012	1.455
GBPEUR	1.0707	1.0716	1.0716	1.0716	1.0773	1.0694	-1E-04	1.0708
GBPJPY	1.4294	1.4299	1.4299	1.4299	1.4365	1.4166	0.01	1.4191
EURGBP	0.9334	0.9341	0.9341	0.9341	0.9352	0.9275	0.0005	0.9333

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