

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	98.570	98.575	98.580	98.580	98.580	98.545	4.500	98.545	4/9/2009	18,919	8,931	APR
f.qeaK09	98.620	98.665	98.620	98.645	#VALUE!	#VALUE!	0.000	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.665	98.670	98.690	98.690	98.690	98.640	4.500	98.640	6/15/2009	103,117	50,445	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	98.650	98.655	98.650	98.650	98.655	98.595	5.000	98.605	9/14/2009	87,597	37,362	SEP
f.qeaz09	98.470	98.475	98.470	98.470	98.475	98.405	5.500	98.410	12/14/2009	88,238	41,400	DEC
f.qeah10	98.355	98.360	98.355	98.355	98.365	98.290	6.000	98.295	3/15/2010	80,519	41,370	MAR
f.qeam10	98.135	98.140	98.140	98.140	98.140	98.075	6.500	98.075	6/14/2010	111,327	44,708	JUN
f.qeau10	97.910	97.915	97.910	97.910	97.920	97.855	5.500	97.855	9/13/2010	86,862	32,076	SEP
f.qeaz10	97.635	97.640	97.640	97.640	97.660	97.585	5.000	97.585	12/13/2010	67,246	21,892	DEC
f.qeah11	97.445	97.450	97.450	97.450	97.465	97.390	5.000	97.395	3/14/2011	49,312	13,098	MAR
f.qeam11	97.250	97.255	97.250	97.250	97.265	97.200	4.500	97.200	6/13/2011	23,991	6,815	JUN
f.qeau11	97.050	97.060	97.060	97.070	97.090	97.025	2.500	97.035	9/19/2011	15,305	5,069	SEP
f.qeaz11	96.895	96.885	96.900	96.900	96.920	96.865	4.000	96.870	12/19/2011	8,943	2,731	DEC
f.qeah12	96.780	96.790	96.790	96.805	96.820	96.790	2.000	96.795	3/19/2012	4,021	1,611	MAR
f.qeam12	96.695	96.710	96.695	96.690	#VALUE!	#VALUE!	1.500	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.090	97.095	96.090	96.555	#VALUE!	#VALUE!	(49.000)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	95.955	97.035	95.955	96.490	#VALUE!	#VALUE!	(52.500)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.885	96.910	95.885	96.395	#VALUE!	#VALUE!	(51.500)	#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	98.450	98.460	98.470	98.470	98.480	98.440	2.000	98.460	6/17/2009	21,229	6,753	JUN
F.QSAU09	98.430	98.440	98.450	98.450	98.470	98.420	2.000	98.450	9/16/2009	29,628	15,083	SEP
F.QSAZ09	98.220	98.240	98.220	98.230	98.250	98.200	1.000	98.220	12/16/2009	32,172	14,947	DEC
F.QSAH10	98.070	98.080	98.070	98.070	98.100	98.040	2.000	98.070	3/17/2010	26,693	11,306	MAR
F.QSAM10	97.820	97.830	97.820	97.820	97.840	97.790	2.000	97.810	6/16/2010	17,328	9,398	JUN
F.QSAU10	97.550	97.550	97.550	97.550	97.580	97.520	2.000	97.540	9/15/2010	13,329	16,906	SEP
F.QSAZ10	97.250	97.260	97.250	97.250	97.280	97.210	2.000	97.240	12/15/2010	10,857	15,373	DEC
F.QSAH11	97.000	97.020	97.020	97.020	97.050	96.990	2.000	97.020	3/16/2011	4,894	6,190	MAR
F.QSAM11	96.780	96.790	96.780	96.770	96.820	96.760	1.000	96.770	6/15/2011	2,284	2,062	JUN
F.QSAU11	96.570	96.590	96.570	96.570	96.610	96.560	(1.000)	96.560	9/21/2011	1,196	640	SEP
F.QSAZ11	96.370	96.390	96.370	96.370	96.420	96.360	(2.000)	96.360	12/21/2011	1,245	423	DEC
F.QSAH12	96.270	96.290	96.290	96.280	96.320	96.260	1.000	96.260	3/21/2012	481	440	MAR
F.QSAM12	95.770	96.220	95.770	96.210	#VALUE!	#VALUE!	(42.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.560	96.590	95.560	#VALUE!	#VALUE!	#VALUE!	(51.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.560	96.590	95.560	#VALUE!	#VALUE!	#VALUE!	(54.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.050	96.550	95.050	#VALUE!	#VALUE!	#VALUE!	(103.000)	#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	12303	12307	12303	12279			13		3/27/2009	5	0	MAR
F.QGAM09	12171	12172	12171	12171	12187	12153	14	12186	6/26/2009	74,683	18,264	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.29063	0.29063	0.29063	0.29063	0.00000	0.29063		
USDLIB1M	0.52250	0.52250	0.52250	0.52250	0.00000	0.52250		
USDLIB3M	1.23188	1.23188	1.23188	1.23188	0.00000	1.23188		
USDLIB6M	1.79438	1.79438	1.79438	1.79438	0.00000	1.79438		
USDLIB1Y	2.05250	2.05250	2.05250	2.05250	0.00000	2.05250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.60000	0.60000	0.60000	0.60000	0.00000	0.60000		
GBPLIB1M	1.07188	1.07188	1.07188	1.07188	0.00000	1.07188		
GBPLIB3M	1.69750	1.69750	1.69750	1.69750	0.00000	1.69750		
GBPLIB6M	1.91375	1.91375	1.91375	1.91375	0.00000	1.91375		
GBPLIB1Y	2.10375	2.10375	2.10375	2.10375	0.00000	2.10375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.8738	0.8738	0.8738	0.8738	0.0000	0.8738		
EUIBOR1M	1.1480	1.1480	1.1550	1.1480	(0.0070)	1.1550		
EUIBOR3M	1.5310	1.5310	1.5380	1.5310	(0.0070)	1.5380		
EUIBOR6M	1.6930	1.6930	1.7000	1.6930	(0.0070)	1.7000		
EUIBOR1Y	1.8380	1.8380	1.8490	1.8380	(0.0110)	1.8490		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4274	1.4278	1.4278	1.4278	1.4498	1.4265	-0.0178	1.4451
GBPEUR	1.0651	1.066	1.066	1.066	1.0703	1.0613	-0.003	1.068
GBPJPY	1.3988	1.3997	1.3997	1.3997	1.4305	1.3978	-0.0276	1.4263
EURGBP	0.9383	0.9385	0.9385	0.9385	0.9424	0.9344	0.0024	0.9358

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