

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	98.595	98.600	98.595	98.605	98.605	98.585	1.000	98.590	4/9/2009	13,006	2,942	APR
f.qeaK09	98.680	98.715	98.680	98.675	#VALUE!	#VALUE!	0.500	#VALUE!	5/18/2009	375	0	MAY
f.qeam09	98.735	98.745	98.735	98.740	98.745	98.705	2.000	98.720	6/15/2009	142,466	64,793	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	98.725	98.730	98.725	98.725	98.735	98.700	1.500	98.715	9/14/2009	84,503	46,715	SEP
f.qeaz09	98.560	98.570	98.560	98.565	98.585	98.550	0.000	98.555	12/14/2009	67,555	45,188	DEC
f.qeah10	98.480	98.485	98.485	98.480	98.500	98.465	1.000	98.470	3/15/2010	68,143	34,973	MAR
f.qeam10	98.285	98.290	98.290	98.285	98.295	98.260	2.000	98.265	6/14/2010	84,101	38,032	JUN
f.qeau10	98.065	98.070	98.070	98.070	98.080	98.035	2.000	98.050	9/13/2010	65,421	33,124	SEP
f.qeaz10	97.800	97.805	97.805	97.805	97.815	97.770	1.500	97.780	12/13/2010	48,822	30,071	DEC
f.qeah11	97.610	97.615	97.615	97.615	97.625	97.580	1.500	97.590	3/14/2011	32,464	17,502	MAR
f.qeam11	97.395	97.400	97.395	97.395	97.415	97.370	0.500	97.380	6/13/2011	10,409	9,394	JUN
f.qeau11	97.200	97.205	97.200	97.200	97.230	97.185	0.000	97.195	9/19/2011	7,071	5,235	SEP
f.qeaz11	96.995	97.005	96.995	97.005	97.010	96.985	(1.000)	97.005	12/19/2011	3,159	341	DEC
f.qeah12	96.875	96.885	96.885	96.885	96.900	96.870	0.000	96.900	3/19/2012	2,294	516	MAR
f.qeam12	96.740	96.780	96.780	96.770	96.770	96.740	1.500	96.740	6/18/2012	86	2	JUN
f.qeau12	96.595	#VALUE!	96.595	96.640	#VALUE!	#VALUE!	(6.500)	#VALUE!	9/17/2012	20	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	98.200	#VALUE!	98.200	#VALUE!	#VALUE!	#VALUE!	7.000	#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	98.540	98.550	98.550	98.550	98.550	98.520	2.000	98.530	6/17/2009	24,003	22,751	JUN
F.QSAU09	98.540	98.550	98.540	98.540	98.560	98.510	2.000	98.520	9/16/2009	22,583	26,589	SEP
F.QSAZ09	98.350	98.360	98.350	98.350	98.380	98.320	2.000	98.340	12/16/2009	17,875	18,995	DEC
F.QSAH10	98.210	98.220	98.220	98.220	98.230	98.180	3.000	98.220	3/17/2010	26,209	16,624	MAR
F.QSAM10	97.950	97.960	97.960	97.960	97.980	97.920	2.000	97.940	6/16/2010	28,327	16,444	JUN
F.QSAU10	97.670	97.680	97.680	97.670	97.690	97.630	3.000	97.660	9/15/2010	16,209	10,520	SEP
F.QSAZ10	97.350	97.360	97.360	97.350	97.370	97.310	3.000	97.330	12/15/2010	9,761	3,965	DEC
F.QSAH11	97.110	97.120	97.120	97.110	97.140	97.070	2.000	97.130	3/16/2011	8,621	3,819	MAR
F.QSAM11	96.860	96.880	96.880	96.870	96.880	96.840	2.000	96.860	6/15/2011	4,384	998	JUN
F.QSAU11	96.650	96.670	96.670	96.650	96.680	96.640	1.000	96.680	9/21/2011	3,443	736	SEP
F.QSAZ11	96.460	96.470	96.460	96.460	96.480	96.450	(1.000)	96.480	12/21/2011	1,856	317	DEC
F.QSAH12	96.330	96.350	96.350	96.330	96.330	96.330	1.000	96.330	3/21/2012	1,467	121	MAR
F.QSAM12	#VALUE!	96.260	96.260	96.210	#VALUE!	#VALUE!	1.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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.liffebundlesandbundles.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									#VALUE!			
F.QGAM09	12304	12305	12305	12304	12304	12261	36	12263	6/26/2009	53,339	14,181	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.51000	0.51000	0.51000	0.51000	0.22375	0.51000		
USDLIB1M	0.50063	0.50063	0.50875	0.50063	(0.00812)	0.50875		
USDLIB3M	1.19188	1.19188	1.20750	1.19188	(0.01562)	1.20750		
USDLIB6M	1.73563	1.73563	1.74500	1.73563	(0.00937)	1.74500		
USDLIB1Y	1.97188	1.97188	1.98375	1.97188	(0.01187)	1.98375		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.70000	0.70000	0.70000	0.70000	0.10000	0.70000		
GBPLIB1M	1.03188	1.03188	1.04125	1.03188	(0.00937)	1.04125		
GBPLIB3M	1.64875	1.64875	1.66500	1.64875	(0.01625)	1.66500		
GBPLIB6M	1.87250	1.87250	1.88875	1.87250	(0.01625)	1.88875		
GBPLIB1Y	2.07063	2.07063	2.08438	2.07063	(0.01375)	2.08438		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.3175	1.3175	1.3175	1.3175	0.4013	1.3175		
EUIBOR1M	1.1210	1.1210	1.1350	1.1210	(0.0140)	1.1350		
EUIBOR3M	1.5100	1.5100	1.5200	1.5100	(0.0100)	1.5200		
EUIBOR6M	1.6700	1.6700	1.6800	1.6700	(0.0100)	1.6800		
EUIBOR1Y	1.8120	1.8120	1.8240	1.8120	(0.0120)	1.8240		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4311	1.4316	1.4316	1.4316	1.4344	1.4238	0.0046	1.4266
GBPEUR	1.0732	1.0739	1.0739	1.0739	1.0828	1.0727	-0.0074	1.0805
GBPJPY	1.4083	1.4087	1.4087	1.4087	1.412	1.3853	0.0206	1.3872
EURGBP	0.9313	0.9318	0.9318	0.9318	0.9323	0.9236	0.0065	0.9248

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