

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.qeaz07	#VALUE!	95.475	95.475	95.470	95.470	95.455	0.005	95.455	11/19/2007	13,639	4,553	NOV
f.qeaz07	95.540	#VALUE!	95.540	95.540	95.545	95.510	0.020	95.530	12/17/2007	35,297	57,659	DEC
f.qeaf08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/14/2008	0	0	JAN
f.qeag08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2008	0	0	FEB
f.qeah08	95.700	95.705	95.700	95.700	95.710	95.645	0.025	95.675	3/17/2008	52,916	93,806	MAR
f.qeam08	95.755	95.760	95.760	95.760	95.770	95.695	0.030	95.730	6/16/2008	958	67,741	JUN
f.qeau08	95.810	95.815	95.810	95.815	95.825	95.750	0.035	95.780	9/15/2008	5,288	62,667	SEP
f.qeaz08	95.845	#VALUE!	95.845	95.845	95.860	95.775	0.045	95.805	12/15/2008	28,245	64,506	DEC
f.qeah09	95.870	95.875	95.875	95.875	95.885	95.800	0.050	95.845	3/16/2009	16,165	39,835	MAR
f.qeam09	#VALUE!	95.875	95.875	95.870	95.885	95.800	0.050	95.855	6/15/2009	4,854	20,937	JUN
f.qeau09	95.850	95.860	95.850	95.855	95.860	95.780	0.045	95.815	9/14/2009	25,050	12,320	SEP
f.qeaz09	95.810	95.820	95.810	95.815	95.820	95.740	0.045	95.765	12/14/2009	11,413	3,591	DEC
f.qeah10	95.795	95.805	95.795	95.805	95.805	95.725	0.050	95.745	3/15/2010	4,146	3,426	MAR
f.qeam10	95.775	95.785	95.775	95.780	95.785	95.705	0.050	95.710	6/14/2010	1,126	1,486	JUN
f.qeau10	95.760	95.770	95.760	95.735	95.735	95.690	0.055	95.690	9/13/2010	654	508	SEP
f.qeaz10	95.730	95.750	95.730	95.620	#VALUE!	#VALUE!	0.050	#VALUE!	12/13/2010	67	0	DEC
f.qeah11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/14/2011	0	0	MAR
f.qeam11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	0	0	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	0	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP

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	

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QSAX07	93830	93860	93.830	93.830	#VALUE!	#VALUE!	0.000	#VALUE!	11/21/2007	200	0	NOV
F.QSAZ07	93930	93940	93.930	93.940	93.950	93.900	0.030	93.910	12/19/2007	45,113	25,643	DEC
F.QSAH08	94260	94270	94.270	94.270	94.270	94.210	0.060	94.230	3/19/2008	64,115	33,169	MAR
F.QSAM08	94440	94450	94.450	94.450	94.450	94.380	0.070	94.390	6/18/2008	84,212	30,688	JUN
F.QSAU08	94520	94530	94.530	94.530	94.540	94.460	0.070	94.480	9/17/2008	60,340	30,884	SEP
F.QSAZ08	94560.000	94570.000	94.560	94.570	94.580	94.490	0.060	94.510	12/17/2008	66,484	20,977	DEC
F.QSAH09	94570.000	94580.000	94.570	94.580	94.590	94.500	0.060	94.530	3/18/2009	41,371	12,846	MAR
F.QSAM09	94570.000	94580.000	94.580	94.570	94.580	94.500	0.080	94.510	6/17/2009	16,421	7,614	JUN
F.QSAU09	94550.000	94560.000	94.550	94.550	94.570	94.480	0.060	94.480	9/16/2009	11,047	5,981	SEP
F.QSAZ09	94530.000	94550.000	94.530	94.540	94.550	94.470	0.050	94.490	12/16/2009	4,134	2,096	DEC
F.QSAH10	94530.000	94540.000	94.530	94.530	94.540	94.480	0.060	94.480	3/17/2010	1,554	621	MAR
F.QSAM10	94530.000	94550.000	94.530	94.540	94.550	94.500	0.050	94.500	6/16/2010	627	135	JUN
F.QSAU10	94540.000	94560.000	94.540	94.560	94.570	94.510	0.040	94.510	9/15/2010	392	302	SEP
F.QSAZ10	94550.000	94590.000	94.550	#VALUE!	#VALUE!	#VALUE!	0.030	#VALUE!	12/15/2010	0	0	DEC
F.QSAH11			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/16/2011	0	0	MAR
F.QSAM11			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	0	0	SEP
F.QSAZ11			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	0	DEC
F.QSAH12			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12			#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			4.80375	4.80375	4.80375	4.80125	0.00250	4.80125
USDLIB1M			4.89250	4.89250	4.95000	4.89250	(0.05750)	4.95000
USDLIB3M			5.09250	5.09250	5.15125	5.09250	(0.05875)	5.15125
USDLIB6M			4.92500	4.92500	5.00563	4.92500	(0.08063)	5.00563
USDLIB1Y			4.71063	4.71063	4.81500	4.71063	(0.10437)	4.81500
GBP LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON			5.81875	5.81875	5.82125	5.81875	(0.00250)	5.82125
GBPLIB1M			6.05813	6.05813	6.06375	6.05813	(0.00562)	6.06375
GBPLIB3M			6.27563	6.27563	6.28063	6.27563	(0.00500)	6.28063
GBPLIB6M			6.23125	6.23125	6.25063	6.23125	(0.01938)	6.25063
GBPLIB1Y			6.14375	6.14375	6.17438	6.14375	(0.03063)	6.17438
GBP DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPDEP1M	5.810	5.960	5.960	5.960	6.080	5.780	(0.020)	5.880
GBPDEP3M	5.920	6.220	6.220	6.220	6.230	5.860	0.150	5.970
GBPDEP6M	5.870	6.170	6.170	6.170	6.200	5.870	0.070	6.000
GBPDEP1Y	5.760	6.060	6.060	6.060	6.100	5.760	0.060	5.900
EURIBOR DEPOSITS	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON			4.0538	4.0538	4.0538	4.0488	0.0050	4.0488
EUIBOR1M			4.1740	4.1740	4.1740	4.1730	0.0010	4.1730
EUIBOR3M			4.6320	4.6320	4.6370	4.6320	(0.0050)	4.6370
EUIBOR6M			4.6090	4.6090	4.6340	4.6090	(0.0250)	4.6340
EUIBOR1Y			4.5950	4.5950	4.6280	4.5950	(0.0330)	4.6280
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	2.036	2.0362	2.036	2.036	2.0553	2.035	(0.0160)	2.0542
GBPEUR	1.4322	1.4329	1.4329	1.4329	1.4342	1.4289	(0.0021)	1.4329
GBPJPY	2.3141	2.315	2.315	2.315	2.3461	2.3132	(0.0356)	2.3444
EURGBP	0.6979	0.6981	0.6981	0.6981	0.7002	0.6969	0.0009	0.6969

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 months being consecutive calendar months.
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 at the best price subject to a minimum order volume and limited to a maximum volume cap. Wholesale Services: Asset Allocation, Block Trading, Basis Trading
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

Euribor

Unit of	£1,000,000
Delivery months	March, June, September, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum	0.005 (€12.50)
Last trading day	10:00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the Last Trading Day
Trading hours	01:00 – 21:00 [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 at the best price subject to a minimum order volume and limited to a maximum volume cap. Wholesale Services: Asset Allocation, Block Trading, Basis Trading
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.