The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeag09	98.060	98.070	98.060	98.055	98.065	98.055	0.500	98.060	2/16/2009	7,687	2,843	FEB
f.qeah09	**98.295**	**98.300**	**98.275**	**98.275**	**98.315**	**98.275**	**0.000**	**98.290**	**3/16/2009**	**79,849**	**46,918**	**MAR**
f.qeaj09	98.330	98.365	98.365	98.330	#VALUE!	#VALUE!	3.500	#VALUE!	4/13/2009	0	0	APR
f.qeaK09	#VALUE!	98.450	98.400	98.400	98.400	98.400	2.000	98.400	5/18/2009	0	35	MAY
f.qeam09	**98.385**	**98.390**	**98.370**	**98.370**	**98.405**	**98.365**	**0.000**	**98.370**	**6/15/2009**	**99,692**	**58,149**	**JUN**
f.qeau09	**98.335**	**98.340**	**98.335**	**98.335**	**98.380**	**98.325**	**0.000**	**98.330**	**9/14/2009**	**98,460**	**46,079**	**SEP**
f.qeaz09	**98.170**	**98.175**	**98.170**	**98.170**	**98.220**	**98.170**	**0.000**	**98.180**	**12/14/2009**	**80,321**	**37,159**	**DEC**
f.qeah10	98.015	98.020	98.015	98.015	98.075	98.015	(1.000)	98.040	3/15/2010	55,086	28,253	MAR
f.qeam10	97.790	97.795	97.795	97.795	97.855	97.790	(0.500)	97.815	6/14/2010	46,300	21,372	JUN
f.qeau10	97.560	97.565	97.565	97.565	97.620	97.565	(0.500)	97.590	9/13/2010	31,754	12,864	SEP
f.qeaz10	97.295	97.300	97.300	97.300	97.355	97.300	0.000	97.330	12/13/2010	22,802	12,152	DEC
f.qeah11	97.115	97.125	97.120	97.120	97.165	97.120	1.000	97.135	3/14/2011	10,825	5,320	MAR
f.qeam11	96.915	96.925	96.915	96.920	96.955	96.920	2.000	96.925	6/13/2011	6,144	3,007	JUN
f.qeau11	96.750	96.760	96.760	96.760	96.785	96.745	4.500	96.745	9/19/2011	3,250	4,191	SEP
f.qeaz11	96.565	96.575	96.565	96.575	96.590	96.555	5.000	96.555	12/19/2011	1,598	2,241	DEC
f.qeah12	96.470	96.510	96.470	96.520	#VALUE!	#VALUE!	3.500	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	95.900	96.760	96.760	96.405	#VALUE!	#VALUE!	41.500	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	95.765	96.875	95.765	96.430	#VALUE!	#VALUE!	(52.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	95.770	96.710	95.770	#VALUE!	#VALUE!	#VALUE!	(46.000)	#VALUE!	12/17/2012	0	0	DEC

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/

2/10/2009 5:55

SHORT STERLING

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	**98.260**	**98.270**	**98.270**	**98.265**	**98.265**	**98.230**	**3.000**	**98.230**	**3/18/2009**	**35,305**	**22,140**	**MAR**
F.QSAM09	**98.460**	**98.465**	**98.465**	**98.465**	**98.480**	**98.425**	**3.000**	**98.425**	**6/17/2009**	**27,025**	**14,162**	**JUN**
F.QSAU09	**98.435**	**98.445**	**98.440**	**98.440**	**98.460**	**98.395**	**3.500**	**98.400**	**9/16/2009**	**28,044**	**20,768**	**SEP**
F.QSAZ09	**98.240**	**98.245**	**98.245**	**98.245**	**1080.915**	**98.200**	**3.500**	**98.200**	**12/16/2009**	**28,957**	**18,663**	**DEC**
F.QSAH10	98.095	98.100	98.095	98.095	98.115	98.050	4.500	98.050	3/17/2010	27,695	18,221	MAR
F.QSAM10	97.855	97.865	97.865	97.860	97.890	97.810	5.500	97.820	6/16/2010	29,669	26,610	JUN
F.QSAU10	97.600	97.605	97.605	97.610	97.640	97.540	5.000	97.540	9/15/2010	12,742	7,472	SEP
F.QSAZ10	97.315	97.320	97.315	97.320	97.355	97.265	4.000	97.275	12/15/2010	15,908	3,946	DEC
F.QSAH11	97.085	97.095	97.085	97.090	97.125	97.050	3.500	97.050	3/16/2011	3,713	3,834	MAR
F.QSAM11	96.855	96.860	96.855	96.865	96.895	96.815	3.500	96.815	6/15/2011	3,742	7,493	JUN
F.QSAU11	96.650	96.655	96.650	96.660	96.695	96.640	2.000	96.645	9/21/2011	471	1,959	SEP
F.QSAZ11	96.445	96.475	96.445	96.465	96.490	96.450	0.000	96.450	12/21/2011	168	51	DEC
F.QSAH12	96.300	96.360	96.360	96.305	#VALUE!	#VALUE!	4.000	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	96.950	96.950	#VALUE!	#VALUE!	#VALUE!	74.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

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/

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

LONG GILT FUTURES

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAH09	11733	11734	11733	11733	11753	11682	42	11700	3/27/2009	37,930	43,440	MAR
F.QGAM09	11614	11616	11616	11594	11614	11603	42	11614	6/26/2009	1	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.30500	0.30500	0.30750	0.30500	(0.00250)	0.30750
USDLIB1M	0.44688	0.44688	0.44688	0.44688	0.00000	0.44688
USDLIB3M	1.22188	1.22188	1.22813	1.22188	(0.00625)	1.22813
USDLIB6M	1.68625	1.68625	1.70438	1.68625	(0.01813)	1.70438
USDLIB1Y	1.98688	1.98688	2.00000	1.98688	(0.01312)	2.00000
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	1.00000	1.00000	1.00625	1.00000	(0.00625)	1.00625
GBPLIB1M	1.47375	1.47375	1.48875	1.47375	(0.01500)	1.48875
GBPLIB3M	2.09563	2.09563	2.10063	2.09563	(0.00500)	2.10063
GBPLIB6M	2.27250	2.27250	2.27813	2.27250	(0.00563)	2.27813
GBPLIB1Y	2.44125	2.44125	2.44125	2.44125	0.00000	2.44125
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.2113	1.2113	1.2113	1.1175	0.0938	1.1175
EUIBOR1M	1.6680	1.6680	1.6800	1.6680	(0.0120)	1.6800
EUIBOR3M	1.9890	1.9890	2.0050	1.9890	(0.0160)	2.0050
EUIBOR6M	2.0690	2.0690	2.0860	2.0690	(0.0170)	2.0860
EUIBOR1Y	2.1770	2.1770	2.1920	2.1770	(0.0150)	2.1920

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.481	1.4814	1.4814	1.4814	1.4921	1.4749	(0.0088)	1.4894
GBPEUR	1.141	1.1418	1.1418	1.1418	1.1582	1.1408	(0.0044)	1.1454
GBPJPY	1.3507	1.3511	1.3511	1.3511	1.3653	1.3418	(0.0122)	1.3624
EURGBP	0.8760	0.8762	0.8762	0.8762	0.8769	0.8634	0.0032	0.8726

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