

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.qeag09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
f.qeah09	98.290	98.295	98.290	98.290	98.335	98.270	(2.000)	98.315	3/16/2009	66,175	105,499	MAR
f.qeaj09	98.325	98.380	98.325	98.340	98.380	98.340	(4.000)	98.380	4/13/2009	0	361	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	98.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.410	98.415	98.410	98.410	98.475	98.395	(1.000)	98.425	6/15/2009	59,960	83,101	JUN
f.qeau09	98.390	98.395	98.390	98.390	98.450	98.380	(0.500)	98.395	9/14/2009	55,188	74,504	SEP
f.qeaz09	98.270	98.275	98.275	98.275	98.315	98.250	2.000	98.260	12/14/2009	46,612	48,001	DEC
f.qeah10	98.190	98.195	98.190	98.190	98.235	98.155	2.500	98.155	3/15/2010	38,380	37,095	MAR
f.qeam10	98.000	98.005	98.005	98.005	98.045	97.980	3.000	97.980	6/14/2010	22,706	32,108	JUN
f.qeau10	97.800	97.805	97.800	97.795	97.840	97.770	3.000	97.780	9/13/2010	17,838	19,372	SEP
f.qeaz10	97.555	97.560	97.560	97.560	97.600	97.530	3.000	97.540	12/13/2010	11,232	8,029	DEC
f.qeah11	97.370	97.380	97.380	97.370	97.410	97.345	3.500	97.345	3/14/2011	8,932	5,284	MAR
f.qeam11	97.160	97.170	97.160	97.165	97.205	97.130	2.500	97.130	6/13/2011	5,591	2,143	JUN
f.qeau11	96.985	96.995	96.995	96.985	97.020	96.975	4.000	96.995	9/19/2011	3,526	1,776	SEP
f.qeaz11	96.795	96.805	96.805	96.800	96.825	96.785	4.500	96.800	12/19/2011	1,212	893	DEC
f.qeah12	96.675	96.720	96.720	96.665	#VALUE!	#VALUE!	5.500	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	96.135	96.995	96.995	#VALUE!	#VALUE!	#VALUE!	40.500	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	95.945	96.805	95.945	#VALUE!	#VALUE!	#VALUE!	(59.000)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/>

2/17/2009 6:05

SHORT STERLING

Pg € 2.00

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	98.185	98.190	98.185	98.185	98.335	98.180	(11.500)	98.315	3/18/2009	54,260	55,139	MAR
F.QSAM09	98.420	98.425	98.425	98.425	98.580	98.420	(9.500)	98.530	6/17/2009	31,742	30,050	JUN
F.QSAU09	98.390	98.400	98.390	98.395	98.545	98.390	(9.500)	98.505	9/16/2009	44,663	31,231	SEP
F.QSAZ09	98.265	98.270	98.265	98.270	1082.620	98.260	(9.500)	98.370	12/16/2009	34,882	25,240	DEC
F.QSAH10	98.200	98.205	98.200	98.205	98.340	98.195	(8.000)	98.310	3/17/2010	29,819	29,391	MAR
F.QSAM10	98.005	98.010	98.010	98.005	98.140	98.000	(7.000)	98.090	6/16/2010	16,630	11,888	JUN
F.QSAU10	97.750	97.755	97.750	97.755	97.880	97.750	(7.500)	97.835	9/15/2010	8,996	6,610	SEP
F.QSAZ10	97.430	97.435	97.435	97.435	97.560	97.435	(7.000)	97.525	12/15/2010	7,182	3,191	DEC
F.QSAH11	97.190	97.195	97.190	97.195	97.320	97.195	(7.500)	97.290	3/16/2011	2,982	2,116	MAR
F.QSAM11	96.950	96.960	96.960	96.970	97.085	96.965	(6.500)	97.050	6/15/2011	2,930	1,136	JUN
F.QSAU11	96.730	96.745	96.745	96.770	96.840	96.770	(6.500)	96.840	9/21/2011	45	211	SEP
F.QSAZ11	96.535	96.560	96.560	96.610	96.610	96.610	(4.500)	96.610	12/21/2011	75	51	DEC
F.QSAH12	96.390	96.545	96.545	96.530	#VALUE!	#VALUE!	6.000	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	95.745	96.745	96.745	#VALUE!	#VALUE!	#VALUE!	27.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.765	96.665	96.665	#VALUE!	#VALUE!	#VALUE!	32.000	#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	€12,142.00	€12,144.00	€ 12,144.00	#####	€ 12,196.00	#####	€ 23.00	€12,164.00	3/27/2009	38,024	45,870	MAR
F.QGAM09	€12,023.00	€12,026.00	€ 12,026.00	#####	€12,075.00	#####	€ 25.00	€12,047.00	6/26/2009	3,714	2,108	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.31250	0.31250	0.31250	0.30000	0.01250	0.30000		
USDLIB1M	0.46625	0.46625	0.46625	0.46500	0.00125	0.46500		
USDLIB3M	1.24563	1.24563	1.24563	1.24563	0.00000	1.24563		
USDLIB6M	1.76563	1.76563	1.76563	1.76438	0.00125	1.76438		
USDLIB1Y	2.08500	2.08500	2.08938	2.08500	(0.00438)	2.08938		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.12500	1.12500	1.12500	1.09375	0.03125	1.09375		
GBPLIB1M	1.42625	1.42625	1.42688	1.42625	(0.00063)	1.42688		
GBPLIB3M	2.06250	2.06250	2.06250	2.06063	0.00187	2.06063		
GBPLIB6M	2.22438	2.22438	2.22500	2.22438	(0.00062)	2.22500		
GBPLIB1Y	2.37438	2.37438	2.37750	2.37438	(0.00312)	2.37750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1438	1.1438	1.1438	1.1313	0.0125	1.1313		
EUIBOR1M	1.6030	1.6030	1.6130	1.6030	(0.0100)	1.6130		
EUIBOR3M	1.9120	1.9120	1.9270	1.9120	(0.0150)	1.9270		
EUIBOR6M	1.9970	1.9970	2.0130	1.9970	(0.0160)	2.0130		
EUIBOR1Y	2.0960	2.0960	2.1180	2.0960	(0.0220)	2.1180		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	€ 1.43	€ 1.43	€ 1.43	€ 1.43	€ 1.43	€ 1.41	(0.0038)	€ 1.43
GBPEUR	€ 1.13	€ 1.13	€ 1.13	€ 1.13	€ 1.13	€ 1.12	0.0118	€ 1.12
GBPJPY	€ 1.31	€ 1.31	€ 1.31	€ 1.31	€ 1.32	€ 1.30	(0.0024)	€ 1.31
EURGBP	0.8860	€ 0.89	€ 0.89	€ 0.89	€ 0.90	€ 0.88	(0.0090)	€ 0.90

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