

The Morning Email: STIRS

Table of Contents

- Pg 1** EURIBOR
- Pg 2** SHORT STERLING
- Pg 3** LONG GILT FUTURES
- Pg 4** Money Rates
- Pg 5** Contract Specs

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	97.980	97.985	97.985	97.985	98.025	97.970	(1.500)	98.025	2/16/2009	18,660	5,531	FEB
f.qeah09	98.085	98.090	98.090	98.085	98.130	98.040	0.000	98.090	3/16/2009	176,214	118,017	MAR
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/13/2009	0	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.135	98.140	98.135	98.135	98.170	98.065	(1.000)	98.145	6/15/2009	212,092	113,848	JUN
f.qeau09	98.085	98.090	98.085	98.085	98.120	98.005	(1.000)	98.095	9/14/2009	162,386	86,221	SEP
f.qeaz09	97.900	97.910	97.905	97.905	97.945	97.815	(1.500)	97.915	12/14/2009	108,751	65,216	DEC
f.qeah10	97.735	97.740	97.735	97.735	97.790	97.645	(4.000)	97.760	3/15/2010	102,000	77,904	MAR
f.qeam10	97.510	97.515	97.510	97.510	97.580	97.425	(4.500)	97.555	6/14/2010	76,960	44,061	JUN
f.qeau10	97.300	97.310	97.310	97.305	97.370	97.225	(3.500)	97.345	9/13/2010	56,008	27,510	SEP
f.qeaz10	97.080	97.085	97.085	97.085	97.130	97.005	(3.000)	97.115	12/13/2010	26,535	23,341	DEC
f.qeah11	96.935	96.945	96.935	96.945	96.980	96.870	(2.000)	96.960	3/14/2011	12,234	6,810	MAR
f.qeam11	96.765	96.775	96.765	96.770	96.805	96.700	0.000	96.770	6/13/2011	12,805	4,546	JUN
f.qeau11	96.630	96.640	96.630	96.635	96.670	96.565	1.500	96.620	9/19/2011	7,386	4,142	SEP
f.qeaz11	96.470	96.480	96.480	96.480	96.490	96.410	3.500	96.455	12/19/2011	2,605	2,822	DEC
f.qeah12	96.360	96.405	96.405	96.515	#VALUE!	#VALUE!	4.000	#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
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/>

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SHORT STERLING

Pg 2

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	98.425	98.430	98.425	98.425	98.505	98.405	(8.000)	98.495	3/18/2009	33,372	33,117	MAR
F.QSAM09	98.480	98.485	98.485	98.485	98.550	98.425	(6.500)	98.540	6/17/2009	41,221	35,981	JUN
F.QSAU09	98.445	98.450	98.450	98.450	98.500	98.375	(5.000)	98.500	9/16/2009	33,279	24,395	SEP
F.QSAZ09	98.225	98.235	98.235	98.235	1080.970	98.155	(4.000)	98.250	12/16/2009	24,638	19,452	DEC
F.QSAH10	98.055	98.060	98.055	98.060	98.100	97.990	(5.000)	98.100	3/17/2010	22,318	16,105	MAR
F.QSAM10	97.800	97.810	97.810	97.805	97.845	97.740	(4.000)	97.835	6/16/2010	20,654	16,820	JUN
F.QSAU10	97.530	97.540	97.540	97.535	97.585	97.470	(4.000)	97.570	9/15/2010	16,202	9,149	SEP
F.QSAZ10	97.215	97.225	97.225	97.195	97.270	97.150	(3.500)	97.270	12/15/2010	10,439	3,625	DEC
F.QSAH11	96.975	96.985	96.975	96.960	97.030	96.935	(4.000)	97.015	3/16/2011	5,024	3,921	MAR
F.QSAM11	96.740	96.755	96.740	96.730	96.780	96.705	(3.500)	96.765	6/15/2011	2,571	2,981	JUN
F.QSAU11	96.555	96.575	96.555	96.570	96.585	96.520	(2.500)	96.550	9/21/2011	451	107	SEP
F.QSAZ11	96.375	96.400	96.400	96.410	96.410	96.410	0.000	96.410	12/21/2011	99	6	DEC
F.QSAH12	#VALUE!	96.320	96.320	96.495	#VALUE!	#VALUE!	1.500	#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!	#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

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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAH09	11743	11745	11745	11745	11750	11697	17	11720	3/27/2009	50,180	38,054	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22000	0.22000	0.23250	0.22000	(0.01250)	0.23250		
USDLIB1M	0.41125	0.41125	0.41125	0.40875	0.00250	0.40875		
USDLIB3M	1.18438	1.18438	1.18438	1.18375	0.00063	1.18375		
USDLIB6M	1.67750	1.67750	1.67750	1.67250	0.00500	1.67250		
USDLIB1Y	1.97063	1.97063	1.97063	1.96625	0.00438	1.96625		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.50000	1.50000	1.51750	1.50000	(0.01750)	1.51750		
GBPLIB1M	1.59313	1.59313	1.59563	1.59313	(0.00250)	1.59563		
GBPLIB3M	2.16938	2.16938	2.17500	2.16938	(0.00562)	2.17500		
GBPLIB6M	2.35000	2.35000	2.35250	2.35000	(0.00250)	2.35250		
GBPLIB1Y	2.49000	2.49000	2.49500	2.49000	(0.00500)	2.49500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1113	1.1113	1.1150	1.1113	(0.0037)	1.1150		
EUIBOR1M	1.7850	1.7850	1.8120	1.7850	(0.0270)	1.8120		
EUIBOR3M	2.1300	2.1300	2.1490	2.1300	(0.0190)	2.1490		
EUIBOR6M	2.2390	2.2390	2.2520	2.2390	(0.0130)	2.2520		
EUIBOR1Y	2.3350	2.3350	2.3470	2.3350	(0.0120)	2.3470		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4076	1.4079	1.4079	1.4079	1.4246	1.3925	0.0083	1.3991
GBPEUR	1.067	1.0678	1.0678	1.0678	1.0728	1.0575	0.0064	1.0605
GBPJPY	1.2554	1.2558	1.2558	1.2558	1.2773	1.242	0.0086	1.2462
EURGBP	0.9368	0.9371	0.9371	0.9371	0.9458	0.9322	(0.0057)	0.9424

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