

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.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	
f.qeam09	98.780	98.785	98.785	98.785	98.790	98.755	1.000	98.775	6/15/2009	138,870	52,803	JUN
f.qean09	98.800	98.820	98.820	98.805	#VALUE!	#VALUE!	1.500	#VALUE!	7/13/2009	185	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.830	98.835	98.835	98.835	98.835	98.795	1.000	98.820	9/14/2009	103,386	61,023	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.695	98.700	98.700	98.700	98.705	98.670	(0.500)	98.705	12/14/2009	110,448	68,402	DEC
f.qeah10	98.590	98.595	98.595	98.595	98.605	98.575	(1.000)	98.600	3/15/2010	119,621	52,798	MAR
f.qeam10	98.365	98.370	98.365	98.365	98.380	98.350	(1.500)	98.380	6/14/2010	79,579	37,024	JUN
f.qeau10	98.110	98.115	98.115	98.115	98.135	98.100	(1.500)	98.135	9/13/2010	52,279	40,633	SEP
f.qeaz10	97.805	97.810	97.810	97.810	97.820	97.790	(0.500)	97.820	12/13/2010	44,056	28,027	DEC
f.qeah11	97.560	97.570	97.570	97.565	97.575	97.545	0.000	97.575	3/14/2011	35,657	16,973	MAR
f.qeam11	97.300	97.305	97.305	97.305	97.305	97.275	1.000	97.280	6/13/2011	22,418	9,195	JUN
f.qeau11	97.070	97.080	97.070	97.075	97.090	97.045	1.000	97.060	9/19/2011	14,081	6,144	SEP
f.qeaz11	96.850	96.855	96.855	96.855	96.865	96.815	2.000	96.815	12/19/2011	8,929	4,328	DEC
f.qeah12	96.720	96.725	96.725	96.725	96.740	96.685	2.500	96.685	3/19/2012	3,979	2,167	MAR
f.qeam12	96.570	96.585	96.585	96.580	96.600	96.545	4.000	96.545	6/18/2012	985	1,313	JUN
f.qeau12	96.435	96.450	96.450	96.455	96.470	96.415	4.000	96.415	9/17/2012	708	478	SEP
f.qeaZ12	96.245	96.375	96.375	96.465	#VALUE!	#VALUE!	11.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.665	96.675	96.675	#VALUE!	#VALUE!	#VALUE!	50.000	#VALUE!	3/18/2013	0	0	MAR

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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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
F.QSAM09	98.800	98.810	98.810	98.810	98.840	98.790	(3.000)	98.830	6/17/2009	37,668	37,290	JUN
F.QSAU09	98.850	98.860	98.860	98.860	98.880	98.820	(3.000)	98.870	9/16/2009	48,236	38,777	SEP
F.QSAZ09	98.660	98.680	98.660	98.670	98.710	98.620	(6.000)	98.700	12/16/2009	43,677	38,074	DEC
F.QSAH10	98.530	98.540	98.530	98.530	98.590	98.490	(7.000)	98.590	3/17/2010	49,724	41,421	MAR
F.QSAM10	98.220	98.230	98.230	98.230	98.290	98.190	(7.000)	98.290	6/16/2010	35,698	32,126	JUN
F.QSAU10	97.870	97.880	97.880	97.880	97.940	97.830	(7.000)	97.920	9/15/2010	30,356	28,178	SEP
F.QSAZ10	97.450	97.460	97.450	97.450	97.500	97.390	(6.000)	97.490	12/15/2010	23,340	25,779	DEC
F.QSAH11	97.070	97.080	97.070	97.070	97.120	97.010	(6.000)	97.120	3/16/2011	16,864	15,518	MAR
F.QSAM11	96.660	96.670	96.670	96.670	96.700	96.610	(4.000)	96.690	6/15/2011	7,041	6,224	JUN
F.QSAU11	96.300	96.320	96.300	96.320	96.330	96.260	(5.000)	96.330	9/21/2011	6,053	3,671	SEP
F.QSAZ11	95.980	96.000	95.980	96.010	96.010	95.950	(5.000)	96.000	12/21/2011	4,374	1,986	DEC
F.QSAH12	95.800	95.810	95.810	95.800	95.820	95.770	(3.000)	95.810	3/21/2012	2,079	1,605	MAR
F.QSAM12	95.660	95.690	95.660	95.690	95.690	95.670	(5.000)	95.680	6/20/2012	578	258	JUN
F.QSAU12	95.570	95.600	95.570	95.570	95.590	95.570	(6.000)	95.590	9/19/2012	414	343	SEP
F.QSAZ12	94.720	96.080	96.080	95.570	#VALUE!	#VALUE!	58.000	#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.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.QGAM09	11883	11884	11883	11883	11904	11875	-10	11889	6/26/2009	236,805	94,032	JUN
F.QGAU09	11771	11773	11771	11771	11793	11761	-10	11777	9/28/2009	157,005	73,080	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.26250	0.26250	0.26250	0.23125	0.03125	0.23125		
USDLIB1M	0.31875	0.31875	0.31875	0.31625	0.00250	0.31625		
USDLIB3M	0.67375	0.67375	0.67375	0.66375	0.01000	0.66375		
USDLIB6M	1.27000	1.27000	1.27000	1.21750	0.05250	1.21750		
USDLIB1Y	1.62875	1.62875	1.62875	1.55250	0.07625	1.55250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000		
GBPLIB1M	0.67125	0.67125	0.67688	0.67125	(0.00563)	0.67688		
GBPLIB3M	1.27625	1.27625	1.27875	1.27625	(0.00250)	1.27875		
GBPLIB6M	1.49188	1.49188	1.49188	1.49125	0.00063	1.49125		
GBPLIB1Y	1.75625	1.75625	1.75625	1.75500	0.00125	1.75500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.9075	0.9075	0.9775	0.9075	(0.0700)	0.9775		
EUIBOR1M	0.9410	0.9410	0.9410	0.9390	0.0020	0.9390		
EUIBOR3M	1.2700	1.2700	1.2700	1.2660	0.0040	1.2660		
EUIBOR6M	1.4710	1.4710	1.4710	1.4670	0.0040	1.4670		
EUIBOR1Y	1.6380	1.6380	1.6380	1.6320	0.0060	1.6320		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6031	1.6036	1.6036	1.6036	1.6043	1.5922	0.0108	1.5925
GBPEUR	1.1486	1.1494	1.1494	1.1494	1.1506	1.1376	0.0103	1.1384
GBPJPY	1.5267	1.5274	1.5274	1.5274	1.5291	1.5116	0.0137	1.5131
EURGBP	0.8703	0.8706	0.8706	0.8706	0.879	0.8694	-0.0078	0.878

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