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.qeaj09	98.560	98.565	98.565	98.560	98.580	98.560	(1.000)	98.580	4/9/2009	7,573	8,982	APR
f.qeaK09	98.690	98.700	98.700	98.695	98.710	98.690	1.500	98.710	5/18/2009	1,581	1,527	MAY
f.qeam09	**98.735**	**98.740**	**98.740**	**98.735**	**98.745**	**98.725**	**1.500**	**98.730**	**6/15/2009**	**95,575**	**79,673**	**JUN**
f.qean09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	**98.660**	**98.665**	**98.660**	**98.660**	**98.690**	**98.650**	**1.500**	**98.650**	**9/14/2009**	**89,574**	**42,393**	**SEP**
f.qeaz09	**98.430**	**98.440**	**98.430**	**98.430**	**98.480**	**98.410**	**2.000**	**98.425**	**12/14/2009**	**77,584**	**39,926**	**DEC**
f.qeah10	**98.290**	**98.295**	**98.290**	**98.290**	**98.345**	**98.270**	**2.500**	**98.270**	**3/15/2010**	**88,491**	**34,087**	**MAR**
f.qeam10	98.070	98.075	98.070	98.070	98.115	98.040	3.500	98.045	6/14/2010	80,143	35,406	JUN
f.qeau10	97.855	97.860	97.855	97.855	97.895	97.825	4.500	97.825	9/13/2010	69,977	28,978	SEP
f.qeaz10	97.590	97.595	97.595	97.590	97.640	97.560	4.500	97.565	12/13/2010	38,486	16,438	DEC
f.qeah11	97.395	97.400	97.395	97.395	97.440	97.355	4.000	97.370	3/14/2011	35,219	8,726	MAR
f.qeam11	97.180	97.190	97.190	97.185	97.230	97.155	5.000	97.155	6/13/2011	14,161	2,934	JUN
f.qeau11	97.000	97.010	97.010	97.005	97.045	96.980	4.500	96.985	9/19/2011	7,425	3,089	SEP
f.qeaz11	96.820	96.830	96.830	96.830	96.870	96.815	4.000	96.815	12/19/2011	4,988	1,509	DEC
f.qeah12	96.730	96.740	96.730	96.735	96.780	96.735	2.000	96.735	3/19/2012	3,140	853	MAR
f.qeam12	96.585	96.655	96.585	96.610	#VALUE!	#VALUE!	(2.500)	#VALUE!	6/18/2012	120	0	JUN
f.qeau12	96.325	96.695	96.325	96.520	#VALUE!	#VALUE!	(20.000)	#VALUE!	9/17/2012	85	0	SEP
f.qeaZ12	96.155	97.090	96.155	#VALUE!	#VALUE!	#VALUE!	(27.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	96.025	96.970	96.025	#VALUE!	#VALUE!	#VALUE!	(34.000)	#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/

4/8/2009 5:53 **SHORT STERLING**

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.650	98.660	98.660	98.660	98.670	98.640	2.000	98.660	6/17/2009	35,005	15,391	JUN
F.QSAU09	98.590	98.600	98.590	98.600	98.610	98.580	1.000	98.580	9/16/2009	45,745	11,020	SEP
F.QSAZ09	98.310	98.320	98.320	98.310	98.320	98.280	4.000	98.300	12/16/2009	32,410	11,045	DEC
F.QSAH10	98.080	98.100	98.080	98.090	98.110	98.070	2.000	98.090	3/17/2010	41,621	19,855	MAR
F.QSAM10	97.770	97.780	97.770	97.780	97.790	97.750	2.000	97.780	6/16/2010	47,528	29,224	JUN
F.QSAU10	97.480	97.500	97.490	97.490	97.510	97.460	3.000	97.480	9/15/2010	50,572	16,641	SEP
F.QSAZ10	97.180	97.190	97.190	97.190	97.200	97.160	3.000	97.170	12/15/2010	30,702	5,305	DEC
F.QSAH11	96.950	96.960	96.960	96.960	96.970	96.930	4.000	96.940	3/16/2011	15,524	3,531	MAR
F.QSAM11	96.700	96.710	96.700	96.710	96.710	96.680	3.000	96.680	6/15/2011	4,545	2,394	JUN
F.QSAU11	96.460	96.480	96.470	96.470	96.480	96.440	4.000	96.440	9/21/2011	3,829	3,478	SEP
F.QSAZ11	96.250	96.260	96.260	96.260	96.260	96.230	6.000	96.230	12/21/2011	3,322	962	DEC
F.QSAH12	96.120	96.140	96.120	96.130	96.130	96.080	5.000	96.080	3/21/2012	750	1,177	MAR
F.QSAM12	95.970	96.030	96.030	96.000	96.000	96.000	7.000	96.000	6/20/2012	50	100	JUN
F.QSAU12	95.250	96.870	95.250	#VALUE!	#VALUE!	#VALUE!	(55.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.220	96.840	96.840	#VALUE!	#VALUE!	#VALUE!	105.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.040	96.850	95.040	#VALUE!	#VALUE!	#VALUE!	(68.000)	#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/

<u>The following applies to the EURIBOR and SHORT STERLING:</u>

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									#VALUE!			
F.QGAM09	12147	12149	12147	12147	12160	12102	61	12105	6/26/2009	61,512	37,024	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26000	0.26000	0.27750	0.26000	(0.01750)	0.27750
USDLIB1M	0.46000	0.46000	0.46938	0.46000	(0.00938)	0.46938
USDLIB3M	1.13875	1.13875	1.14938	1.13875	(0.01063)	1.14938
USDLIB6M	1.68719	1.68719	1.70313	1.68719	(0.01594)	1.70313
USDLIB1Y	1.96250	1.96250	1.97875	1.96250	(0.01625)	1.97875
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.60625	0.60625	0.60625	0.60625	0.00000	0.60625
GBPLIB1M	0.95813	0.95813	0.96750	0.95813	(0.00937)	0.96750
GBPLIB3M	1.57375	1.57375	1.58438	1.57375	(0.01063)	1.58438
GBPLIB6M	1.80375	1.80375	1.81438	1.80375	(0.01063)	1.81438
GBPLIB1Y	2.01125	2.01125	2.02313	2.01125	(0.01188)	2.02313
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.7725	0.7725	0.7988	0.7725	(0.0263)	0.7988
EUIBOR1M	1.0210	1.0210	1.0350	1.0210	(0.0140)	1.0350
EUIBOR3M	1.4450	1.4450	1.4530	1.4450	(0.0080)	1.4530
EUIBOR6M	1.6240	1.6240	1.6320	1.6240	(0.0080)	1.6320
EUIBOR1Y	1.7850	1.7850	1.7960	1.7850	(0.0110)	1.7960

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.47	1.4702	1.4702	1.4702	1.4749	1.4632	-0.0032	1.473
GBPEUR	1.1096	1.1104	1.1104	1.1104	1.1155	1.1089	0	1.1095
GBPJPY	1.4689	1.4695	1.4695	1.4695	1.4862	1.4567	-0.0103	1.4788
EURGBP	0.9007	0.901	0.901	0.901	0.9021	0.8957	0	0.9009

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