4/15/2009 5:44

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.qeaK09	98.715	98.720	98.715	98.715	98.725	98.700	2.000	98.700	5/18/2009	9,616	4,103	MAY
f.qeam09	**98.750**	**98.755**	**98.750**	**98.750**	**98.760**	**98.740**	**1.000**	**98.740**	**6/15/2009**	**102,244**	**43,925**	**JUN**
f.qean09	98.660	98.825	98.825	#VALUE!	#VALUE!	#VALUE!	7.500	#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	**98.715**	**98.720**	**98.715**	**98.720**	**98.720**	**98.690**	**2.000**	**98.690**	**9/14/2009**	**98,758**	**48,235**	**SEP**
f.qeaz09	**98.495**	**98.500**	**98.500**	**98.495**	**98.510**	**98.475**	**2.000**	**98.475**	**12/14/2009**	**70,014**	**49,829**	**DEC**
f.qeah10	**98.370**	**98.375**	**98.370**	**98.370**	**98.390**	**98.345**	**2.000**	**98.350**	**3/15/2010**	**71,647**	**28,611**	**MAR**
f.qeam10	98.160	98.165	98.160	98.160	98.175	98.130	2.500	98.145	6/14/2010	59,201	26,006	JUN
f.qeau10	97.955	97.960	97.955	97.955	97.970	97.910	3.500	97.930	9/13/2010	49,152	26,047	SEP
f.qeaz10	97.700	97.705	97.700	97.700	97.715	97.655	4.000	97.670	12/13/2010	26,614	16,387	DEC
f.qeah11	97.500	97.510	97.505	97.505	97.520	97.455	4.500	97.465	3/14/2011	20,273	15,321	MAR
f.qeam11	97.280	97.285	97.285	97.285	97.300	97.240	3.500	97.250	6/13/2011	9,035	7,518	JUN
f.qeau11	97.085	97.095	97.090	97.090	97.110	97.045	2.500	97.070	9/19/2011	4,094	4,718	SEP
f.qeaz11	96.890	96.900	96.900	96.890	96.920	96.875	2.500	96.900	12/19/2011	2,925	2,343	DEC
f.qeah12	96.785	96.795	96.785	96.785	96.815	96.765	2.000	96.800	3/19/2012	1,854	1,455	MAR
f.qeam12	96.660	96.680	96.660	96.685	96.685	96.685	1.500	96.685	6/18/2012	33	2	JUN
f.qeau12	96.520	96.615	96.615	96.520	#VALUE!	#VALUE!	7.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.395	96.540	96.540	#VALUE!	#VALUE!	#VALUE!	10.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/

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	350	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.630	98.640	98.640	98.640	98.680	98.630	(3.000)	98.670	6/17/2009	35,899	20,680	JUN
F.QSAU09	98.590	98.600	98.600	98.600	98.660	98.570	(4.000)	98.630	9/16/2009	37,332	21,286	SEP
F.QSAZ09	98.320	98.330	98.320	98.320	98.410	98.300	(6.000)	98.400	12/16/2009	28,720	21,869	DEC
F.QSAH10	98.110	98.120	98.110	98.110	98.200	98.100	(6.000)	98.180	3/17/2010	55,967	28,884	MAR
F.QSAM10	97.800	97.820	97.800	97.810	97.890	97.790	(6.000)	97.880	6/16/2010	42,733	28,715	JUN
F.QSAU10	97.520	97.530	97.520	97.530	97.600	97.500	(4.000)	97.570	9/15/2010	28,351	23,938	SEP
F.QSAZ10	97.210	97.220	97.220	97.220	97.280	97.200	(2.000)	97.250	12/15/2010	16,695	9,669	DEC
F.QSAH11	96.990	97.000	97.000	97.000	97.050	96.980	(1.000)	97.030	3/16/2011	15,897	5,031	MAR
F.QSAM11	96.740	96.750	96.750	96.750	96.800	96.730	(1.000)	96.780	6/15/2011	7,835	1,169	JUN
F.QSAU11	96.520	96.530	96.520	96.520	96.580	96.520	(2.000)	96.570	9/21/2011	1,895	1,320	SEP
F.QSAZ11	96.310	96.330	96.330	96.310	96.380	96.310	(1.000)	96.370	12/21/2011	522	691	DEC
F.QSAH12	96.190	96.200	96.190	96.200	96.260	96.190	(3.000)	96.250	3/21/2012	917	2,117	MAR
F.QSAM12	96.080	96.110	96.080	96.120	96.130	96.100	(4.000)	96.130	6/20/2012	9	476	JUN
F.QSAU12	95.970	96.070	95.970	96.020	96.050	96.020	(8.000)	96.050	9/19/2012	0	108	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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

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.QGAM09	12318	12319	12319	12319	12359	12310	-2	12341	6/26/2009	64,323	28,593	JUN
F.QGAU09									9/28/2009	0	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26250	0.26250	0.26750	0.26250	(0.00500)	0.26750
USDLIB1M	0.44813	0.44813	0.45250	0.44813	(0.00437)	0.45250
USDLIB3M	1.11250	1.11250	1.12188	1.11250	(0.00938)	1.12188
USDLIB6M	1.64688	1.64688	1.66000	1.64688	(0.01312)	1.66000
USDLIB1Y	1.91250	1.91250	1.92938	1.91250	(0.01688)	1.92938
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.60000	0.60000	0.60000	0.60000	0.00000	0.60000
GBPLIB1M	0.92250	0.92250	0.93125	0.92250	(0.00875)	0.93125
GBPLIB3M	1.53438	1.53438	1.54438	1.53438	(0.01000)	1.54438
GBPLIB6M	1.76750	1.76750	1.77625	1.76750	(0.00875)	1.77625
GBPLIB1Y	1.98625	1.98625	1.98750	1.98625	(0.00125)	1.98750
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.7950	0.7950	0.7988	0.7950	(0.0038)	0.7988
EUIBOR1M	0.9920	0.9920	1.0000	0.9920	(0.0080)	1.0000
EUIBOR3M	1.4150	1.4150	1.4230	1.4150	(0.0080)	1.4230
EUIBOR6M	1.6020	1.6020	1.6090	1.6020	(0.0070)	1.6090
EUIBOR1Y	1.7680	1.7680	1.7740	1.7680	(0.0060)	1.7740

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5011	1.5014	1.5014	1.5014	1.5041	1.482	0.0116	1.4893
GBPEUR	1.1295	1.1303	1.1303	1.1303	1.1326	1.1211	0.0065	1.1229
GBPJPY	1.4882	1.4888	1.4888	1.4888	1.4913	1.4579	0.0139	1.4739
EURGBP	0.8849	0.8856	0.8856	0.8856	0.8922	0.8829	-0.0047	0.8901

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