4/24/2009 5:53

The Morning Email: STIRS

Table of Contents

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	98.640	98.645	98.645	98.645	98.645	98.635	1.000	98.645	5/18/2009	5,301	3,396	MAY
f.qeam09	**98.695**	**98.700**	**98.695**	**98.695**	**98.705**	**98.670**	**1.500**	**98.675**	**6/15/2009**	**102,973**	**35,578**	**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**	**98.675**	**98.630**	**2.500**	**98.630**	**9/14/2009**	**106,141**	**35,035**	**SEP**
f.qeaz09	**98.480**	**98.485**	**98.475**	**98.475**	**98.490**	**98.440**	**3.000**	**98.450**	**12/14/2009**	**95,179**	**45,239**	**DEC**
f.qeah10	**98.360**	**98.365**	**98.360**	**98.360**	**98.370**	**98.310**	**4.000**	**98.325**	**3/15/2010**	**115,362**	**32,936**	**MAR**
f.qeam10	98.150	98.155	98.155	98.155	98.160	98.100	5.000	98.110	6/14/2010	86,229	41,216	JUN
f.qeau10	97.945	97.955	97.955	97.950	97.955	97.885	6.500	97.895	9/13/2010	65,211	42,018	SEP
f.qeaz10	97.695	97.700	97.695	97.705	97.705	97.640	5.500	97.640	12/13/2010	37,868	13,989	DEC
f.qeah11	97.505	97.510	97.510	97.515	97.515	97.445	5.500	97.445	3/14/2011	28,369	9,185	MAR
f.qeam11	97.295	97.300	97.300	97.300	97.305	97.250	5.500	97.250	6/13/2011	8,630	1,761	JUN
f.qeau11	97.115	97.125	97.115	97.125	97.120	97.065	4.500	97.080	9/19/2011	5,159	1,321	SEP
f.qeaz11	96.940	96.950	96.940	96.945	96.945	96.895	4.000	96.915	12/19/2011	5,573	2,091	DEC
f.qeah12	96.860	96.870	96.870	96.860	96.865	96.805	5.000	96.835	3/19/2012	2,617	1,471	MAR
f.qeam12	96.755	96.765	96.765	96.755	96.750	96.745	3.500	96.745	6/18/2012	411	12	JUN
f.qeau12	96.645	97.150	96.645	96.640	#VALUE!	#VALUE!	(2.000)	#VALUE!	9/17/2012	370	0	SEP
f.qeaZ12	96.540	96.635	96.635	96.560	#VALUE!	#VALUE!	4.500	#VALUE!	12/17/2012	100	0	DEC
f.qeaH13	96.425	96.580	96.425	96.485	#VALUE!	#VALUE!	(8.500)	#VALUE!	3/18/2013	100	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.QSAK09	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**5/20/2009**	**0**	**0**	**MAY**
F.QSAM09	**98.660**	**98.670**	**98.660**	**98.660**	**98.680**	**98.620**	**2.000**	**98.650**	**6/17/2009**	**49,218**	**23,024**	**JUN**
F.QSAU09	**98.600**	**98.610**	**98.600**	**98.600**	**98.620**	**98.560**	**1.000**	**98.610**	**9/16/2009**	**61,480**	**23,574**	**SEP**
F.QSAZ09	**98.320**	**98.330**	**98.320**	**98.320**	**98.330**	**98.270**	**2.000**	**98.330**	**12/16/2009**	**45,209**	**21,956**	**DEC**
F.QSAH10	**98.080**	**98.090**	**98.080**	**98.080**	**98.090**	**98.020**	**2.000**	**98.080**	**3/17/2010**	**49,558**	**18,505**	**MAR**
F.QSAM10	97.760	97.770	97.760	97.760	97.760	97.690	2.000	97.750	6/16/2010	55,148	16,422	JUN
F.QSAU10	97.450	97.460	97.460	97.460	97.460	97.380	2.000	97.440	9/15/2010	59,095	25,027	SEP
F.QSAZ10	97.110	97.120	97.120	97.120	97.120	97.050	2.000	97.110	12/15/2010	42,947	15,459	DEC
F.QSAH11	96.860	96.870	96.870	96.870	96.870	96.790	2.000	96.860	3/16/2011	21,630	7,690	MAR
F.QSAM11	96.590	96.600	96.600	96.600	96.600	96.520	2.000	96.550	6/15/2011	15,707	3,792	JUN
F.QSAU11	96.360	96.370	96.360	96.360	96.370	96.310	0.000	96.340	9/21/2011	9,878	1,174	SEP
F.QSAZ11	96.170	96.180	96.170	96.170	96.180	96.100	2.000	96.140	12/21/2011	6,875	1,517	DEC
F.QSAH12	96.070	96.080	96.080	96.080	96.080	96.000	4.000	96.030	3/21/2012	2,083	2,066	MAR
F.QSAM12	95.980	96.010	95.980	95.920	95.920	95.920	2.000	95.920	6/20/2012	599	1	JUN
F.QSAU12	95.890	95.990	95.890	95.890	#VALUE!	#VALUE!	0.000	#VALUE!	9/19/2012	132	0	SEP
F.QSAZ12	95.370	96.680	95.370	#VALUE!	#VALUE!	#VALUE!	(48.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.260	96.640	95.260	#VALUE!	#VALUE!	#VALUE!	(54.000)	#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.QGAM09	12061	12062	12062	12062	12063	11990	28	12025	6/26/2009	93,459	34,098	JUN
F.QGAU09	11942	11949	11949	11930			31		9/28/2009	4,647	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.20500	0.20500	0.20500	0.20250	0.00250	0.20250
USDLIB1M	0.43500	0.43500	0.43750	0.43500	(0.00250)	0.43750
USDLIB3M	1.07250	1.07250	1.09188	1.07250	(0.01938)	1.09188
USDLIB6M	1.62125	1.62125	1.63938	1.62125	(0.01813)	1.63938
USDLIB1Y	1.93063	1.93063	1.95000	1.93063	(0.01937)	1.95000
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.55375	0.55375	0.55875	0.55375	(0.00500)	0.55875
GBPLIB1M	0.87688	0.87688	0.88250	0.87688	(0.00562)	0.88250
GBPLIB3M	1.48563	1.48563	1.49125	1.48563	(0.00562)	1.49125
GBPLIB6M	1.70500	1.70500	1.71750	1.70500	(0.01250)	1.71750
GBPLIB1Y	1.94875	1.94875	1.95875	1.94875	(0.01000)	1.95875
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.6100	0.6100	0.7988	0.6100	(0.1888)	0.7988
EUIBOR1M	0.9990	0.9990	1.0070	0.9990	(0.0080)	1.0070
EUIBOR3M	1.4000	1.4000	1.4060	1.4000	(0.0060)	1.4060
EUIBOR6M	1.5930	1.5930	1.6000	1.5930	(0.0070)	1.6000
EUIBOR1Y	1.7640	1.7640	1.7690	1.7640	(0.0050)	1.7690

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4625	1.463	1.463	1.463	1.4735	1.4591	-0.0094	1.472
GBPEUR	1.1037	1.1045	1.1045	1.1045	1.1213	1.1014	-0.0161	1.1197
GBPJPY	1.4166	1.4173	1.4173	1.4173	1.4459	1.4144	-0.0252	1.4419
EURGBP	0.9056	0.9059	0.9059	0.9059	0.9079	0.8921	0.013	0.8928

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