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.qeag09	98.015	98.025	98.015	98.015	98.045	98.015	(3.500)	98.020	2/16/2009	4,942	487	FEB
f.qeah09	**98.145**	**98.155**	**98.145**	**98.150**	**98.180**	**98.130**	**(0.500)**	**98.130**	**3/16/2009**	**112,752**	**44,036**	**MAR**
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	98.190	#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	**98.290**	**98.295**	**98.290**	**98.290**	**98.305**	**98.260**	**2.000**	**98.270**	**6/15/2009**	**120,124**	**46,855**	**JUN**
f.qeau09	**98.250**	**98.255**	**98.250**	**98.250**	**98.270**	**98.210**	**3.000**	**98.215**	**9/14/2009**	**113,664**	**29,406**	**SEP**
f.qeaz09	**98.095**	**98.100**	**98.095**	**98.095**	**98.115**	**98.050**	**3.500**	**98.050**	**12/14/2009**	**93,923**	**25,356**	**DEC**
f.qeah10	97.950	97.955	97.950	97.950	97.980	97.900	4.000	97.905	3/15/2010	79,780	24,622	MAR
f.qeam10	97.735	97.745	97.735	97.745	97.765	97.680	4.000	97.695	6/14/2010	76,059	23,426	JUN
f.qeau10	97.525	97.530	97.530	97.530	97.555	97.475	4.500	97.485	9/13/2010	45,655	15,467	SEP
f.qeaz10	97.280	97.285	97.285	97.285	97.320	97.235	4.000	97.245	12/13/2010	32,101	8,229	DEC
f.qeah11	97.125	97.130	97.130	97.125	97.155	97.075	4.500	97.130	3/14/2011	14,066	1,884	MAR
f.qeam11	96.940	96.950	96.950	96.940	96.975	96.890	5.000	96.910	6/13/2011	8,480	1,816	JUN
f.qeau11	96.785	96.795	96.795	96.790	96.810	96.730	5.000	96.755	9/19/2011	6,177	722	SEP
f.qeaz11	96.615	96.625	96.625	96.620	96.645	96.590	4.500	96.590	12/19/2011	1,737	156	DEC
f.qeah12	96.500	96.630	96.630	96.525	96.525	96.500	13.000	96.500	3/19/2012	0	2	MAR
f.qeam12	95.935	96.500	95.935	#VALUE!	#VALUE!	#VALUE!	(50.000)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.200	96.490	96.200	#VALUE!	#VALUE!	#VALUE!	(18.000)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	95.750	97.300	95.750	#VALUE!	#VALUE!	#VALUE!	(57.000)	#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/

2/2/2009 5:46 **SHORT STERLING**

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	**98.355**	**98.360**	**98.355**	**98.360**	**98.400**	**98.350**	**(4.000)**	**98.395**	**3/18/2009**	**42,921**	**20,675**	**MAR**
F.QSAM09	**98.475**	**98.485**	**98.475**	**98.480**	**98.530**	**98.465**	**(6.500)**	**98.530**	**6/17/2009**	**48,754**	**13,893**	**JUN**
F.QSAU09	**98.455**	**98.460**	**98.455**	**98.455**	**98.570**	**98.445**	**(6.500)**	**98.530**	**9/16/2009**	**34,328**	**14,972**	**SEP**
F.QSAZ09	**98.290**	**98.295**	**98.290**	**98.290**	**1082.400**	**98.285**	**(6.000)**	**98.400**	**12/16/2009**	**21,267**	**13,764**	**DEC**
F.QSAH10	98.170	98.180	98.170	98.175	98.260	98.165	(4.000)	98.230	3/17/2010	24,257	10,362	MAR
F.QSAM10	97.970	97.975	97.970	97.970	98.020	97.965	(2.000)	98.000	6/16/2010	26,026	11,354	JUN
F.QSAU10	97.735	97.745	97.745	97.740	97.780	97.730	0.000	97.760	9/15/2010	17,647	5,018	SEP
F.QSAZ10	97.445	97.450	97.445	97.450	97.475	97.435	0.500	97.465	12/15/2010	10,997	3,236	DEC
F.QSAH11	97.200	97.205	97.200	97.200	97.210	97.190	1.500	97.190	3/16/2011	4,915	782	MAR
F.QSAM11	96.950	96.955	96.950	96.950	96.960	96.935	2.500	96.945	6/15/2011	2,447	1,197	JUN
F.QSAU11	96.735	96.750	96.750	96.740	96.740	96.720	4.500	96.735	9/21/2011	448	56	SEP
F.QSAZ11	96.525	96.550	96.550	96.500	#VALUE!	#VALUE!	3.500	#VALUE!	12/21/2011	540	0	DEC
F.QSAH12	#VALUE!	96.455	96.455	#VALUE!	#VALUE!	#VALUE!	7.000	#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!	96.960	96.960	#VALUE!	#VALUE!	#VALUE!	64.500	#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

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	11777	11778	11778	11778	11800	11740	32	11746	3/27/2009	68,153	11,474	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.30500	0.30500	0.30500	0.30500	0.00000	0.30500
USDLIB1M	0.41938	0.41938	0.41938	0.41938	0.00000	0.41938
USDLIB3M	1.18438	1.18438	1.18438	1.18438	0.00000	1.18438
USDLIB6M	1.66000	1.66000	1.66000	1.66000	0.00000	1.66000
USDLIB1Y	1.97500	1.97500	1.97500	1.97500	0.00000	1.97500
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	1.60000	1.60000	1.60000	1.60000	0.00000	1.60000
GBPLIB1M	1.59063	1.59063	1.59063	1.59063	0.00000	1.59063
GBPLIB3M	2.16563	2.16563	2.16563	2.16563	0.00000	2.16563
GBPLIB6M	2.34500	2.34500	2.34500	2.34500	0.00000	2.34500
GBPLIB1Y	2.48000	2.48000	2.48000	2.48000	0.00000	2.48000
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.1750	1.1750	1.1750	1.1750	0.0000	1.1750
EUIBOR1M	1.7350	1.7350	1.7450	1.7350	(0.0100)	1.7450
EUIBOR3M	2.0770	2.0770	2.0860	2.0770	(0.0090)	2.0860
EUIBOR6M	2.1620	2.1620	2.1760	2.1620	(0.0140)	2.1760
EUIBOR1Y	2.2590	2.2590	2.2730	2.2590	(0.0140)	2.2730

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4171	1.4174	1.4174	1.4174	1.4493	1.4165	(0.0369)	1.447
GBPEUR	1.1091	1.1099	1.1099	1.1099	1.1346	1.1086	(0.0256)	1.1328
GBPJPY	1.2613	1.2621	1.2621	1.2621	1.3048	1.2611	(0.0460)	1.3021
EURGBP	0.9012	0.9015	0.9015	0.9015	0.9021	0.8813	0.0200	0.8823

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