2/6/2009 6:00

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	98.060	98.065	98.065	98.060	98.065	98.045	0.500	98.055	2/16/2009	16,262	1,820	FEB
f.qeah09	**98.275**	**98.280**	**98.275**	**98.275**	**98.285**	**98.230**	**2.500**	**98.250**	**3/16/2009**	**218,840**	**50,870**	**MAR**
f.qeaj09	98.315	98.375	98.375	98.310	#VALUE!	#VALUE!	5.500	#VALUE!	4/13/2009	1,902	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	**98.390**	**98.395**	**98.390**	**98.390**	**98.400**	**98.365**	**0.000**	**98.395**	**6/15/2009**	**178,527**	**48,665**	**JUN**
f.qeau09	**98.350**	**98.355**	**98.355**	**98.355**	**98.370**	**98.320**	**0.500**	**98.365**	**9/14/2009**	**169,952**	**37,904**	**SEP**
f.qeaz09	**98.190**	**98.200**	**98.190**	**98.195**	**98.200**	**98.155**	**0.500**	**98.190**	**12/14/2009**	**111,707**	**27,108**	**DEC**
f.qeah10	98.055	98.065	98.065	98.060	98.060	98.005	2.500	98.040	3/15/2010	101,518	24,376	MAR
f.qeam10	97.840	97.845	97.840	97.835	97.840	97.775	2.500	97.815	6/14/2010	75,120	20,407	JUN
f.qeau10	97.615	97.620	97.620	97.620	97.620	97.550	2.500	97.595	9/13/2010	63,581	13,645	SEP
f.qeaz10	97.355	97.360	97.355	97.350	97.365	97.290	2.000	97.340	12/13/2010	42,820	7,510	DEC
f.qeah11	97.170	97.180	97.170	97.170	97.195	97.115	1.000	97.170	3/14/2011	17,324	3,602	MAR
f.qeam11	96.970	96.985	96.970	96.975	97.000	96.920	1.000	96.995	6/13/2011	10,582	1,787	JUN
f.qeau11	96.805	96.820	96.805	96.810	96.810	96.755	1.000	96.800	9/19/2011	6,455	1,759	SEP
f.qeaz11	96.620	96.640	96.620	96.630	96.630	96.575	1.000	96.600	12/19/2011	3,773	631	DEC
f.qeah12	96.470	96.640	96.640	96.520	#VALUE!	#VALUE!	8.500	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	96.005	96.770	96.770	96.405	#VALUE!	#VALUE!	30.500	#VALUE!	6/18/2012	100	0	JUN
f.qeau12	95.970	96.740	96.740	96.430	#VALUE!	#VALUE!	33.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/

2/6/2009 6:00	SHORT STERLING	Pg 2

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	**98.180**	**98.185**	**98.185**	**98.185**	**98.220**	**98.170**	**(3.000)**	**98.210**	**3/18/2009**	**116,079**	**44,034**	**MAR**
F.QSAM09	**98.370**	**98.380**	**98.370**	**98.375**	**98.380**	**98.320**	**0.000**	**98.365**	**6/17/2009**	**71,075**	**27,398**	**JUN**
F.QSAU09	**98.325**	**98.330**	**98.330**	**98.330**	**98.335**	**98.260**	**0.500**	**98.335**	**9/16/2009**	**77,711**	**33,232**	**SEP**
F.QSAZ09	**98.150**	**98.155**	**98.150**	**98.150**	**1079.760**	**98.060**	**0.500**	**98.155**	**12/16/2009**	**56,559**	**29,050**	**DEC**
F.QSAH10	97.995	98.005	98.000	98.000	98.015	97.920	0.500	98.010	3/17/2010	53,599	21,661	MAR
F.QSAM10	97.770	97.775	97.775	97.775	97.775	97.695	1.500	97.765	6/16/2010	34,217	18,242	JUN
F.QSAU10	97.530	97.535	97.530	97.530	97.535	97.455	2.500	97.510	9/15/2010	34,284	7,258	SEP
F.QSAZ10	97.250	97.265	97.250	97.255	97.255	97.165	3.500	97.230	12/15/2010	20,889	3,377	DEC
F.QSAH11	97.030	97.045	97.045	97.030	97.030	96.945	6.500	96.995	3/16/2011	5,186	1,340	MAR
F.QSAM11	96.805	96.810	96.810	96.810	96.810	96.710	6.500	96.755	6/15/2011	3,454	2,196	JUN
F.QSAU11	96.600	96.610	96.610	96.610	96.610	96.525	6.500	96.550	9/21/2011	862	565	SEP
F.QSAZ11	96.420	96.430	96.420	96.415	96.420	96.370	6.500	96.370	12/21/2011	452	746	DEC
F.QSAH12	96.300	96.320	96.300	96.315	96.315	96.250	7.000	96.250	3/21/2012	15	11	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!	82.000	#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	11773	11774	11774	11774	11776	11707	58	11721	3/27/2009	60,248	26,328	MAR
F.QGAM09	11638	11656	11656				67		6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.31000	0.31000	0.31625	0.31000	(0.00625)	0.31625
USDLIB1M	0.44875	0.44875	0.44875	0.44750	0.00125	0.44750
USDLIB3M	1.24125	1.24125	1.24125	1.24125	0.00000	1.24125
USDLIB6M	1.74750	1.74750	1.77375	1.74750	(0.02625)	1.77375
USDLIB1Y	2.03625	2.03625	2.08875	2.03625	(0.05250)	2.08875
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	1.01875	1.01875	1.27500	1.01875	(0.25625)	1.27500
GBPLIB1M	1.50875	1.50875	1.55125	1.50875	(0.04250)	1.55125
GBPLIB3M	2.11625	2.11625	2.14250	2.11625	(0.02625)	2.14250
GBPLIB6M	2.29625	2.29625	2.31500	2.29625	(0.01875)	2.31500
GBPLIB1Y	2.44875	2.44875	2.46375	2.44875	(0.01500)	2.46375
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.1213	1.1213	1.1213	1.1163	0.0050	1.1163
EUIBOR1M	1.6920	1.6920	1.6980	1.6920	(0.0060)	1.6980
EUIBOR3M	2.0220	2.0220	2.0390	2.0220	(0.0170)	2.0390
EUIBOR6M	2.1080	2.1080	2.1270	2.1080	(0.0190)	2.1270
EUIBOR1Y	2.2090	2.2090	2.2230	2.2090	(0.0140)	2.2230

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4656	1.4661	1.4661	1.4661	1.4772	1.4586	0.0048	1.4611
GBPEUR	1.145	1.1458	1.1458	1.1458	1.1547	1.1416	0.0031	1.1418
GBPJPY	1.3348	1.3358	1.3358	1.3358	1.3488	1.3242	0.0024	1.3324
EURGBP	0.8730	0.8736	0.8736	0.8736	0.8762	0.866	(0.0021)	0.8754

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