2/12/2009 5:53

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

EURIBOR

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	98.065	98.065	98.060	1.000	98.060	2/16/2009	10,876	2,144	FEB
f.qeah09	**98.305**	**98.310**	**98.310**	**98.310**	**98.315**	**98.280**	**1.000**	**98.305**	**3/16/2009**	**135,875**	**56,719**	**MAR**
f.qeaj09	98.340	98.385	98.385	98.365	98.375	98.365	4.500	98.375	4/13/2009	2	3	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	98.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	**98.415**	**98.420**	**98.415**	**98.415**	**98.425**	**98.380**	**1.000**	**98.410**	**6/15/2009**	**126,900**	**67,558**	**JUN**
f.qeau09	**98.370**	**98.375**	**98.370**	**98.370**	**98.385**	**98.340**	**1.000**	**98.360**	**9/14/2009**	**112,828**	**57,909**	**SEP**
f.qeaz09	**98.230**	**98.235**	**98.235**	**98.235**	**98.250**	**98.200**	**2.500**	**98.210**	**12/14/2009**	**84,953**	**51,934**	**DEC**
f.qeah10	98.115	98.120	98.120	98.120	98.135	98.075	3.500	98.085	3/15/2010	77,817	49,572	MAR
f.qeam10	97.925	97.930	97.925	97.925	97.945	97.870	4.500	97.880	6/14/2010	58,425	34,027	JUN
f.qeau10	97.720	97.725	97.720	97.720	97.740	97.665	5.000	97.665	9/13/2010	53,353	24,513	SEP
f.qeaz10	97.470	97.475	97.470	97.470	97.490	97.415	5.000	97.430	12/13/2010	33,719	18,879	DEC
f.qeah11	97.280	97.290	97.290	97.280	97.315	97.235	4.500	97.250	3/14/2011	14,660	4,446	MAR
f.qeam11	97.080	97.085	97.080	97.075	97.115	97.045	3.000	97.060	6/13/2011	10,066	3,179	JUN
f.qeau11	96.915	96.925	96.925	96.915	96.950	96.890	3.000	96.895	9/19/2011	6,083	2,108	SEP
f.qeaz11	96.735	96.740	96.735	96.735	96.770	96.715	1.000	96.720	12/19/2011	2,200	1,018	DEC
f.qeah12	96.625	96.690	96.625	96.670	96.670	96.670	(2.000)	96.670	3/19/2012	40	10	MAR
f.qeam12	96.065	97.025	97.025	96.405	#VALUE!	#VALUE!	47.000	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.085	96.990	96.085	#VALUE!	#VALUE!	#VALUE!	(41.500)	#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/

2/12/2009 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.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	62	FEB
F.QSAH09	**98.315**	**98.320**	**98.315**	**98.315**	**98.330**	**98.290**	**(0.500)**	**98.325**	**3/18/2009**	**105,254**	**22,391**	**MAR**
F.QSAM09	**98.595**	**98.600**	**98.595**	**98.595**	**98.660**	**98.585**	**(0.500)**	**98.600**	**6/17/2009**	**101,601**	**31,999**	**JUN**
F.QSAU09	**98.600**	**98.605**	**98.605**	**98.605**	**98.665**	**98.590**	**0.500**	**98.620**	**9/16/2009**	**109,316**	**28,390**	**SEP**
F.QSAZ09	**98.465**	**98.470**	**98.470**	**98.470**	**1083.720**	**98.445**	**2.500**	**98.450**	**12/16/2009**	**80,094**	**25,291**	**DEC**
F.QSAH10	98.370	98.380	98.370	98.375	98.415	98.330	4.500	98.335	3/17/2010	100,630	37,684	MAR
F.QSAM10	98.205	98.210	98.205	98.205	98.235	98.120	8.000	98.120	6/16/2010	76,118	41,727	JUN
F.QSAU10	97.975	97.980	97.980	97.975	98.005	97.880	10.000	97.890	9/15/2010	46,713	22,804	SEP
F.QSAZ10	97.670	97.675	97.675	97.670	97.700	97.590	9.500	97.590	12/15/2010	21,310	11,221	DEC
F.QSAH11	97.410	97.415	97.415	97.410	97.440	97.335	8.500	97.340	3/16/2011	5,735	6,375	MAR
F.QSAM11	97.145	97.155	97.155	97.150	97.165	97.080	8.000	97.080	6/15/2011	3,775	4,972	JUN
F.QSAU11	96.905	96.925	96.925	96.915	96.920	96.860	7.500	96.865	9/21/2011	1,026	338	SEP
F.QSAZ11	96.700	96.710	96.700	96.715	96.715	96.670	5.000	96.670	12/21/2011	394	152	DEC
F.QSAH12	96.485	96.580	96.485	96.430	#VALUE!	#VALUE!	(3.000)	#VALUE!	3/21/2012	2	0	MAR
F.QSAM12	96.000	96.560	96.000	#VALUE!	#VALUE!	#VALUE!	(50.500)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.940	96.950	95.940	#VALUE!	#VALUE!	#VALUE!	(46.500)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	97.480	97.480	#VALUE!	#VALUE!	#VALUE!	103.500	#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	12128	12129	12128	12129	12145	12026	101	12027	3/27/2009	109,115	66,412	MAR
F.QGAM09	12005	12007	12005	11998	11998	11957	96	11957	6/26/2009	8,689	376	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.29750	0.29750	0.30125	0.29750	(0.00375)	0.30125
USDLIB1M	0.45500	0.45500	0.45500	0.45250	0.00250	0.45250
USDLIB3M	1.23438	1.23438	1.23438	1.23125	0.00313	1.23125
USDLIB6M	1.72375	1.72375	1.72500	1.72375	(0.00125)	1.72500
USDLIB1Y	2.01875	2.01875	2.02313	2.01875	(0.00438)	2.02313
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.99375	0.99375	1.00000	0.99375	(0.00625)	1.00000
GBPLIB1M	1.43875	1.43875	1.46125	1.43875	(0.02250)	1.46125
GBPLIB3M	2.07000	2.07000	2.08188	2.07000	(0.01188)	2.08188
GBPLIB6M	2.23500	2.23500	2.24500	2.23500	(0.01000)	2.24500
GBPLIB1Y	2.38688	2.38688	2.41000	2.38688	(0.02312)	2.41000
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.1588	1.1588	1.1738	1.1588	(0.0150)	1.1738
EUIBOR1M	1.6470	1.6470	1.6590	1.6470	(0.0120)	1.6590
EUIBOR3M	1.9590	1.9590	1.9750	1.9590	(0.0160)	1.9750
EUIBOR6M	2.0360	2.0360	2.0540	2.0360	(0.0180)	2.0540
EUIBOR1Y	2.1460	2.1460	2.1650	2.1460	(0.0190)	2.1650

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4192	1.4195	1.4195	1.4195	1.4419	1.4134	(0.0204)	1.4392
GBPEUR	1.1054	1.1064	1.1064	1.1064	1.1168	1.1014	(0.0094)	1.115
GBPJPY	1.278	1.2784	1.2784	1.2784	1.3034	1.2708	(0.0234)	1.3009
EURGBP	0.9041	0.9044	0.9044	0.9044	0.9078	0.8952	0.0078	0.8961

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