2/25/2009 5:53

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.qeah09	**98.320**	**98.330**	**98.320**	**98.325**	**98.330**	**98.300**	**1.500**	**98.310**	**3/16/2009**	**88,157**	**70,538**	**MAR**
f.qeaj09	98.360	98.375	98.360	98.365	98.365	98.350	1.000	98.350	4/13/2009	8,500	7	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	98.385	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	**98.430**	**98.435**	**98.435**	**98.435**	**98.440**	**98.405**	**2.000**	**98.415**	**6/15/2009**	**132,402**	**57,201**	**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	**98.405**	**98.410**	**98.410**	**98.410**	**98.415**	**98.360**	**3.500**	**98.370**	**9/14/2009**	**123,358**	**34,734**	**SEP**
f.qeaz09	**98.270**	**98.275**	**98.275**	**98.275**	**98.280**	**98.215**	**4.000**	**98.225**	**12/14/2009**	**82,228**	**27,335**	**DEC**
f.qeah10	98.195	98.200	98.200	98.200	98.210	98.125	4.500	98.140	3/15/2010	80,133	28,822	MAR
f.qeam10	98.020	98.030	98.030	98.025	98.035	97.945	5.500	97.975	6/14/2010	42,685	28,894	JUN
f.qeau10	97.835	97.840	97.835	97.835	97.845	97.755	5.000	97.790	9/13/2010	30,148	16,819	SEP
f.qeaz10	97.615	97.620	97.615	97.615	97.630	97.530	5.000	97.570	12/13/2010	24,708	8,999	DEC
f.qeah11	97.450	97.455	97.455	97.455	97.465	97.365	5.000	97.415	3/14/2011	11,116	3,428	MAR
f.qeam11	97.260	97.270	97.260	97.280	97.280	97.180	4.500	97.230	6/13/2011	8,730	1,260	JUN
f.qeau11	97.105	97.110	97.105	97.120	97.120	97.025	5.000	97.025	9/19/2011	4,125	1,005	SEP
f.qeaz11	96.930	96.940	96.930	96.945	96.945	96.850	5.000	96.850	12/19/2011	2,446	1,015	DEC
f.qeah12	96.860	96.885	96.885	96.860	96.860	96.855	9.000	96.860	3/19/2012	41	30	MAR
f.qeam12	#VALUE!	96.850	96.850	96.795	96.800	96.795	13.500	96.800	6/18/2012	20	255	JUN
f.qeau12	96.290	97.145	97.145	96.605	#VALUE!	#VALUE!	48.500	#VALUE!	9/17/2012	20	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	96.535	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	20	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/

2/25/2009 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.QSAH09	**98.150**	**98.160**	**98.160**	**98.160**	**98.160**	**98.100**	**4.000**	**98.120**	**3/18/2009**	**54,047**	**47,186**	**MAR**
F.QSAM09	**98.270**	**98.280**	**98.280**	**98.280**	**98.280**	**98.210**	**5.000**	**98.220**	**6/17/2009**	**42,324**	**19,252**	**JUN**
F.QSAU09	**98.280**	**98.290**	**98.290**	**98.290**	**98.300**	**98.210**	**5.000**	**98.230**	**9/16/2009**	**34,965**	**16,878**	**SEP**
F.QSAZ09	**98.120**	**98.140**	**98.120**	**98.130**	**98.150**	**98.050**	**3.000**	**98.080**	**12/16/2009**	**27,130**	**17,425**	**DEC**
F.QSAH10	98.020	98.030	98.030	98.030	98.060	97.940	4.000	97.970	3/17/2010	36,523	19,207	MAR
F.QSAM10	97.860	97.870	97.870	97.870	97.890	97.770	5.000	97.790	6/16/2010	25,947	14,442	JUN
F.QSAU10	97.670	97.680	97.680	97.680	97.700	97.590	4.000	97.600	9/15/2010	15,455	6,484	SEP
F.QSAZ10	97.420	97.440	97.420	97.430	97.450	97.350	2.000	97.360	12/15/2010	13,002	3,807	DEC
F.QSAH11	97.230	97.250	97.250	97.230	97.250	97.170	4.000	97.170	3/16/2011	9,355	889	MAR
F.QSAM11	97.010	97.030	97.010	97.010	97.020	96.950	1.000	96.950	6/15/2011	7,914	1,097	JUN
F.QSAU11	96.800	96.820	96.800	96.800	96.820	96.760	0.000	96.790	9/21/2011	2,503	2,851	SEP
F.QSAZ11	96.620	96.640	96.640	96.620	96.640	96.590	3.000	96.600	12/21/2011	719	1,006	DEC
F.QSAH12	96.460	96.500	96.460	96.430	#VALUE!	#VALUE!	(3.000)	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	96.030	96.960	96.960	#VALUE!	#VALUE!	#VALUE!	51.000	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.870	96.420	95.870	#VALUE!	#VALUE!	#VALUE!	(46.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	96.800	96.800	#VALUE!	#VALUE!	#VALUE!	44.000	#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	12213	12214	12214	12213	12233	12200	-36	12211	3/27/2009	283,218	50,819	MAR
F.QGAM09	12095	12097	12097	12096	12112	12083	-36	12105	6/26/2009	14,147	7,878	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.27000	0.27000	0.27000	0.26625	0.00375	0.26625
USDLIB1M	0.47875	0.47875	0.47875	0.47688	0.00187	0.47688
USDLIB3M	1.25625	1.25625	1.25625	1.25000	0.00625	1.25000
USDLIB6M	1.77250	1.77250	1.77250	1.74750	0.02500	1.74750
USDLIB1Y	2.07375	2.07375	2.07375	2.04125	0.03250	2.04125
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.97875	0.97875	0.98125	0.97875	(0.00250)	0.98125
GBPLIB1M	1.41438	1.41438	1.41938	1.41438	(0.00500)	1.41938
GBPLIB3M	2.06313	2.06313	2.06938	2.06313	(0.00625)	2.06938
GBPLIB6M	2.24000	2.24000	2.24250	2.24000	(0.00250)	2.24250
GBPLIB1Y	2.38063	2.38063	2.38625	2.38063	(0.00562)	2.38625
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.1825	1.1825	1.1913	1.1825	(0.0088)	1.1913
EUIBOR1M	1.5530	1.5530	1.5610	1.5530	(0.0080)	1.5610
EUIBOR3M	1.8480	1.8480	1.8580	1.8480	(0.0100)	1.8580
EUIBOR6M	1.9510	1.9510	1.9630	1.9510	(0.0120)	1.9630
EUIBOR1Y	2.0540	2.0540	2.0620	2.0540	(0.0080)	2.0620

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4373	1.4377	1.4377	1.4377	1.461	1.4359	-0.0105	1.4478
GBPEUR	1.1242	1.125	1.125	1.125	1.1347	1.1231	-0.0027	1.1267
GBPJPY	1.3875	1.3882	1.3882	1.3882	1.4185	1.3848	-0.0116	1.399
EURGBP	0.8889	0.8892	0.8892	0.8892	0.8905	0.8813	0.0019	0.8871

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