1/28/2009 5:54

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.qeag09	98.015	98.020	98.020	98.015	98.025	97.990	3.000	97.990	2/16/2009	10,934	5,518	FEB
f.qeah09	**98.155**	**98.160**	**98.160**	**98.160**	**98.175**	**98.100**	**4.500**	**98.105**	**3/16/2009**	**194,026**	**93,059**	**MAR**
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	98.140	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/13/2009	11	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	**98.210**	**98.215**	**98.210**	**98.210**	**98.225**	**98.140**	**5.000**	**98.150**	**6/15/2009**	**172,074**	**79,650**	**JUN**
f.qeau09	**98.165**	**98.170**	**98.165**	**98.165**	**98.185**	**98.090**	**5.500**	**98.110**	**9/14/2009**	**150,226**	**65,901**	**SEP**
f.qeaz09	**97.980**	**97.985**	**97.985**	**97.985**	**98.005**	**97.900**	**5.500**	**97.930**	**12/14/2009**	**116,141**	**39,674**	**DEC**
f.qeah10	97.820	97.825	97.820	97.820	97.840	97.735	4.500	97.775	3/15/2010	125,711	31,380	MAR
f.qeam10	97.595	97.605	97.605	97.600	97.610	97.520	5.000	97.545	6/14/2010	81,484	26,652	JUN
f.qeau10	97.390	97.395	97.390	97.390	97.400	97.315	4.500	97.335	9/13/2010	50,664	16,904	SEP
f.qeaz10	97.150	97.160	97.155	97.155	97.165	97.085	4.000	97.100	12/13/2010	38,816	10,148	DEC
f.qeah11	97.005	97.010	97.010	97.010	97.020	96.940	4.000	96.965	3/14/2011	12,934	3,545	MAR
f.qeam11	96.825	96.830	96.830	96.830	96.840	96.770	3.000	96.815	6/13/2011	8,981	4,491	JUN
f.qeau11	96.675	96.685	96.675	96.680	96.690	96.635	1.000	96.665	9/19/2011	7,828	4,106	SEP
f.qeaz11	96.510	96.515	96.510	96.510	96.520	96.475	0.500	96.510	12/19/2011	4,291	3,249	DEC
f.qeah12	96.025	96.880	96.025	96.420	#VALUE!	#VALUE!	(40.500)	#VALUE!	3/19/2012	20	0	MAR
f.qeam12	95.875	96.735	96.735	#VALUE!	#VALUE!	#VALUE!	37.000	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/

1/28/2009 5:54

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	**98.420**	**98.425**	**98.425**	**98.425**	**98.445**	**98.385**	**0.000**	**98.430**	**3/18/2009**	**53,080**	**34,431**	**MAR**
F.QSAM09	**98.525**	**98.530**	**98.525**	**98.525**	**98.540**	**98.465**	**4.500**	**98.490**	**6/17/2009**	**57,954**	**21,590**	**JUN**
F.QSAU09	**98.505**	**98.510**	**98.505**	**98.505**	**98.515**	**98.445**	**5.500**	**98.470**	**9/16/2009**	**48,286**	**18,812**	**SEP**
F.QSAZ09	**98.310**	**98.315**	**98.310**	**98.310**	**1081.520**	**98.255**	**6.500**	**98.285**	**12/16/2009**	**32,081**	**18,338**	**DEC**
F.QSAH10	98.155	98.160	98.160	98.160	98.170	98.090	7.500	98.090	3/17/2010	29,369	12,527	MAR
F.QSAM10	97.915	97.920	97.915	97.920	97.930	97.855	8.000	97.860	6/16/2010	33,213	12,196	JUN
F.QSAU10	97.655	97.660	97.655	97.655	97.665	97.590	8.500	97.600	9/15/2010	17,699	5,775	SEP
F.QSAZ10	97.345	97.350	97.350	97.345	97.350	97.280	9.500	97.285	12/15/2010	8,029	3,415	DEC
F.QSAH11	97.105	97.110	97.110	97.110	97.110	97.045	9.500	97.050	3/16/2011	5,531	3,827	MAR
F.QSAM11	96.860	96.865	96.860	96.860	96.870	96.810	7.500	96.820	6/15/2011	4,674	2,849	JUN
F.QSAU11	96.660	96.665	96.660	96.665	96.665	96.625	6.000	96.630	9/21/2011	175	127	SEP
F.QSAZ11	96.465	96.485	96.465	96.425	#VALUE!	#VALUE!	4.500	#VALUE!	12/21/2011	77	0	DEC
F.QSAH12	#VALUE!	96.390	96.390	96.495	#VALUE!	#VALUE!	6.500	#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!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	11813	11814	11814	11814	11825	11766	22	11770	3/27/2009	75,683	27,925	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.22375	0.22375	0.22375	0.22000	0.00375	0.22000
USDLIB1M	0.40938	0.40938	0.41125	0.40938	(0.00187)	0.41125
USDLIB3M	1.17438	1.17438	1.18438	1.17438	(0.01000)	1.18438
USDLIB6M	1.63063	1.63063	1.67750	1.63063	(0.04687)	1.67750
USDLIB1Y	1.91125	1.91125	1.97063	1.91125	(0.05938)	1.97063
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	1.51250	1.51250	1.51250	1.50000	0.01250	1.50000
GBPLIB1M	1.58938	1.58938	1.59313	1.58938	(0.00375)	1.59313
GBPLIB3M	2.17000	2.17000	2.17000	2.16938	0.00062	2.16938
GBPLIB6M	2.34688	2.34688	2.35000	2.34688	(0.00312)	2.35000
GBPLIB1Y	2.48438	2.48438	2.49000	2.48438	(0.00562)	2.49000
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.1013	1.1013	1.1113	1.1013	(0.0100)	1.1113
EUIBOR1M	1.7710	1.7710	1.7850	1.7710	(0.0140)	1.7850
EUIBOR3M	2.1150	2.1150	2.1300	2.1150	(0.0150)	2.1300
EUIBOR6M	2.2140	2.2140	2.2390	2.2140	(0.0250)	2.2390
EUIBOR1Y	2.3180	2.3180	2.3350	2.3180	(0.0170)	2.3350

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4315	1.4319	1.4319	1.4319	1.4334	1.4119	0.0187	1.4129
GBPEUR	1.0785	1.0793	1.0793	1.0793	1.0803	1.0691	0.0052	1.073
GBPJPY	1.2787	1.2791	1.2791	1.2791	1.2803	1.2558	0.0212	1.2567
EURGBP	0.9268	0.9269	0.9269	0.9269	0.9355	0.9258	(0.0047)	0.9314

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