3/11/2009 5:57

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	98.365	98.370	98.365	98.365	98.370	98.350	1.000	98.350	3/16/2009	100,725	48,567	MAR
f.qeaj09	98.435	98.450	98.450	98.440	98.440	98.425	2.500	98.425	4/13/2009	3,505	1,065	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	98.475	98.480	98.475	98.475	98.485	98.455	1.000	98.470	6/15/2009	144,481	52,416	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	98.420	98.425	98.420	98.420	98.435	98.395	0.000	98.415	9/14/2009	146,379	36,196	SEP
f.qeaz09	98.235	98.240	98.235	98.235	98.260	98.220	(1.500)	98.250	12/14/2009	112,777	37,765	DEC
f.qeah10	98.175	98.180	98.175	98.175	98.205	98.165	(2.000)	98.185	3/15/2010	110,863	37,092	MAR
f.qeam10	98.000	98.005	98.000	98.000	98.040	98.000	(3.000)	98.030	6/14/2010	92,072	20,628	JUN
f.qeau10	97.820	97.825	97.820	97.820	97.865	97.815	(3.500)	97.850	9/13/2010	86,917	19,191	SEP
f.qeaz10	97.605	97.610	97.605	97.605	97.655	97.605	(4.500)	97.640	12/13/2010	63,871	14,266	DEC
f.qeah11	97.445	97.450	97.445	97.445	97.495	97.445	(4.500)	97.490	3/14/2011	30,158	3,564	MAR
f.qeam11	97.255	97.265	97.265	97.260	97.305	97.250	(3.500)	97.280	6/13/2011	11,495	1,794	JUN
f.qeau11	97.090	97.100	97.100	97.095	97.140	97.090	(3.000)	97.130	9/19/2011	7,346	939	SEP
f.qeaz11	96.910	96.915	96.910	96.910	96.955	96.900	(3.000)	96.955	12/19/2011	6,564	636	DEC
f.qeah12	96.815	96.825	96.815	96.865	96.865	96.865	(5.500)	96.865	3/19/2012	298	50	MAR
f.qeam12	96.340	96.770	96.770	96.880	#VALUE!	#VALUE!	(3.500)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.210	97.115	97.115	96.770	#VALUE!	#VALUE!	38.000	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	97.025	97.025	96.700	#VALUE!	#VALUE!	36.000	#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/

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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	**98.240**	**98.250**	**98.250**	**98.250**	**98.260**	**98.210**	**1.000**	**98.230**	**3/18/2009**	**93,580**	**26,201**	**MAR**
F.QSAM09	**98.350**	**98.360**	**98.360**	**98.360**	**98.390**	**98.290**	**5.000**	**98.290**	**6/17/2009**	**107,057**	**26,945**	**JUN**
F.QSAU09	**98.320**	**98.330**	**98.330**	**98.330**	**98.350**	**98.250**	**6.000**	**98.270**	**9/16/2009**	**103,857**	**30,903**	**SEP**
F.QSAZ09	**98.110**	**98.120**	**98.120**	**98.120**	**98.140**	**98.020**	**7.000**	**98.030**	**12/16/2009**	**79,795**	**22,397**	**DEC**
F.QSAH10	98.010	98.020	98.020	98.020	98.040	97.900	8.000	97.920	3/17/2010	73,365	25,970	MAR
F.QSAM10	97.840	97.850	97.850	97.850	97.870	97.730	9.000	97.740	6/16/2010	50,877	31,422	JUN
F.QSAU10	97.660	97.670	97.670	97.670	97.700	97.570	8.000	97.590	9/15/2010	45,838	18,015	SEP
F.QSAZ10	97.440	97.460	97.450	97.450	97.500	97.390	5.000	97.400	12/15/2010	18,429	7,032	DEC
F.QSAH11	97.280	97.300	97.300	97.280	97.340	97.260	5.000	97.270	3/16/2011	14,969	5,577	MAR
F.QSAM11	97.120	97.140	97.140	97.130	97.200	97.000	5.000	97.110	6/15/2011	6,580	3,191	JUN
F.QSAU11	96.980	97.000	97.000	96.990	97.060	96.850	5.000	96.850	9/21/2011	6,386	2,067	SEP
F.QSAZ11	96.820	96.830	96.830	96.830	96.890	96.810	5.000	96.810	12/21/2011	2,191	1,228	DEC
F.QSAH12	96.660	96.730	96.730	96.740	#VALUE!	#VALUE!	6.000	#VALUE!	3/21/2012	14	0	MAR
F.QSAM12	96.170	97.180	96.170	#VALUE!	#VALUE!	#VALUE!	(45.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	96.010	96.680	96.680	#VALUE!	#VALUE!	#VALUE!	12.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	96.040	97.150	97.150	#VALUE!	#VALUE!	#VALUE!	56.000	#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	12540	12544	12540	12542	12565	12523	5	12523	3/27/2009	719	1,914	MAR
F.QGAM09	12406	12409	12406	12410	12432	12379	0	12380	6/26/2009	89,913	27,500	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.33000	0.33000	0.33000	0.33000	0.00000	0.33000
USDLIB1M	0.56438	0.56438	0.56438	0.56438	0.00000	0.56438
USDLIB3M	1.33125	1.33125	1.33125	1.33125	0.00000	1.33125
USDLIB6M	1.96188	1.96188	1.96188	1.96188	0.00000	1.96188
USDLIB1Y	2.29750	2.29750	2.29750	2.29750	0.00000	2.29750
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.68375	0.68375	0.68375	0.68375	0.00000	0.68375
GBPLIB1M	1.21813	1.21813	1.21813	1.21813	0.00000	1.21813
GBPLIB3M	1.91000	1.91000	1.91000	1.91000	0.00000	1.91000
GBPLIB6M	2.11063	2.11063	2.11063	2.11063	0.00000	2.11063
GBPLIB1Y	2.27813	2.27813	2.27813	2.27813	0.00000	2.27813
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	1.2138	1.2138	1.2138	1.2138	0.0000	1.2138
EUIBOR1M	1.2900	1.2900	1.3250	1.2900	(0.0350)	1.3250
EUIBOR3M	1.6630	1.6630	1.6870	1.6630	(0.0240)	1.6870
EUIBOR6M	1.8000	1.8000	1.8170	1.8000	(0.0170)	1.8170
EUIBOR1Y	1.9320	1.9320	1.9390	1.9320	(0.0070)	1.9390

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.3758	1.376	1.376	1.376	1.381	1.3652	0.0008	1.375
GBPEUR	1.0818	1.0826	1.0826	1.0826	1.0883	1.0807	-0.0021	1.0837
GBPJPY	1.3542	1.3547	1.3547	1.3547	1.3635	1.3436	-0.0024	1.3564
EURGBP	0.924	0.9246	0.9246	0.9246	0.9253	0.9189	0.0018	0.9223

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