5/28/2009 5:54

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.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeam09	**98.785**	**98.790**	**98.790**	**98.785**	**98.790**	**98.765**	**1.500**	**98.765**	**6/15/2009**	**92,436**	**45,976**	**JUN**
f.qean09	98.810	98.825	98.825	98.810	98.825	98.815	2.000	98.815	7/13/2009	351	894	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	**98.840**	**98.845**	**98.840**	**98.840**	**98.850**	**98.810**	**1.500**	**98.830**	**9/14/2009**	**105,808**	**54,157**	**SEP**
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	**98.710**	**98.715**	**98.715**	**98.720**	**98.725**	**98.680**	**2.500**	**98.700**	**12/14/2009**	**110,729**	**25,302**	**DEC**
f.qeah10	**98.610**	**98.615**	**98.615**	**98.610**	**98.620**	**98.575**	**2.500**	**98.600**	**3/15/2010**	**97,971**	**27,641**	**MAR**
f.qeam10	98.375	98.380	98.375	98.375	98.385	98.345	1.500	98.365	6/14/2010	79,972	37,833	JUN
f.qeau10	98.105	98.110	98.110	98.110	98.120	98.080	0.500	98.110	9/13/2010	77,303	18,690	SEP
f.qeaz10	97.780	97.790	97.790	97.790	97.800	97.760	(0.500)	97.800	12/13/2010	50,357	31,377	DEC
f.qeah11	97.525	97.530	97.525	97.535	97.555	97.510	(3.000)	97.550	3/14/2011	32,444	30,001	MAR
f.qeam11	97.245	97.255	97.245	97.255	97.275	97.240	(4.000)	97.255	6/13/2011	18,279	11,585	JUN
f.qeau11	97.010	97.015	97.010	97.020	97.040	97.005	(4.000)	97.030	9/19/2011	11,361	5,212	SEP
f.qeaz11	96.785	96.790	96.790	96.790	96.820	96.780	(3.500)	96.800	12/19/2011	7,333	2,775	DEC
f.qeah12	96.650	96.660	96.650	96.660	96.685	96.645	(4.500)	96.685	3/19/2012	3,417	2,271	MAR
f.qeam12	96.505	96.515	96.515	96.505	96.535	96.505	(3.000)	96.535	6/18/2012	1,508	308	JUN
f.qeau12	96.375	96.390	96.375	96.380	96.415	96.390	(4.500)	96.400	9/17/2012	753	381	SEP
f.qeaZ12	96.215	96.265	96.215	96.355	#VALUE!	#VALUE!	(6.000)	#VALUE!	12/17/2012	96	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	0	MAR

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/

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
F.QSAM09	**98.840**	**98.850**	**98.840**	**98.810**	**98.870**	**98.830**	**(1.000)**	**98.830**	**6/17/2009**	**61,532**	**8,108**	**JUN**
F.QSAU09	**98.910**	**98.920**	**98.880**	**98.880**	**98.940**	**98.870**	**(2.000)**	**98.870**	**9/16/2009**	**77,781**	**23,196**	**SEP**
F.QSAZ09	**98.690**	**98.720**	**98.690**	**98.700**	**98.750**	**98.680**	**(1.000)**	**98.690**	**12/16/2009**	**66,001**	**28,051**	**DEC**
F.QSAH10	**98.560**	**98.570**	**98.550**	**98.550**	**98.600**	**98.530**	**0.000**	**98.540**	**3/17/2010**	**70,358**	**28,209**	**MAR**
F.QSAM10	98.240	98.250	98.250	98.220	98.280	98.210	1.000	98.230	6/16/2010	62,893	16,348	JUN
F.QSAU10	97.870	97.880	97.880	97.870	97.920	97.850	(1.000)	97.870	9/15/2010	53,362	15,925	SEP
F.QSAZ10	97.430	97.450	97.450	97.420	97.490	97.410	(1.000)	97.430	12/15/2010	39,052	9,860	DEC
F.QSAH11	97.060	97.070	97.070	97.030	97.100	97.030	(2.000)	97.070	3/16/2011	29,662	7,963	MAR
F.QSAM11	96.640	96.660	96.660	96.610	96.690	96.630	(3.000)	96.670	6/15/2011	20,913	7,946	JUN
F.QSAU11	96.260	96.280	96.260	96.250	96.320	96.260	(7.000)	96.320	9/21/2011	15,382	3,037	SEP
F.QSAZ11	95.940	95.950	95.940	95.930	96.010	95.930	(7.000)	96.010	12/21/2011	10,635	2,532	DEC
F.QSAH12	95.750	95.770	95.770	95.740	95.830	95.750	(5.000)	95.820	3/21/2012	3,437	2,253	MAR
F.QSAM12	95.600	95.640	95.640	95.600	95.690	95.620	(4.000)	95.690	6/20/2012	1,120	61	JUN
F.QSAU12	95.490	95.530	95.530	95.570	#VALUE!	#VALUE!	(6.000)	#VALUE!	9/19/2012	2,682	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	95.570	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/20/2013	0	0	MAR

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.QGAM09	11794	11796	11794	11795	11820	11790	-58	11813	6/26/2009	213,266	43,005	JUN
F.QGAU09	11652	11655	11655	11655	11689	11648	-67	11685	9/28/2009	146,848	33,651	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26125	0.26125	0.26125	0.26125	(0.00125)	0.26125
USDLIB1M	0.32000	0.32000	0.32000	0.31875	0.00125	0.31875
USDLIB3M	0.66750	0.66750	0.67375	0.66750	(0.00625)	0.67375
USDLIB6M	1.26000	1.26000	1.27000	1.26000	(0.01000)	1.27000
USDLIB1Y	1.62000	1.62000	1.62875	1.62000	(0.00875)	1.62875
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000
GBPLIB1M	0.66875	0.66875	0.67125	0.66875	(0.00250)	0.67125
GBPLIB3M	1.27813	1.27813	1.27813	1.27625	0.00188	1.27625
GBPLIB6M	1.49250	1.49250	1.49250	1.49188	0.00062	1.49188
GBPLIB1Y	1.76000	1.76000	1.76000	1.75625	0.00375	1.75625
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8525	0.8525	0.9075	0.8525	(0.0550)	0.9075
EUIBOR1M	0.9410	0.9410	0.9410	0.9410	0.0000	0.9410
EUIBOR3M	1.2700	1.2700	1.2700	1.2700	0.0000	1.2700
EUIBOR6M	1.4730	1.4730	1.4730	1.4710	0.0020	1.4710
EUIBOR1Y	1.6410	1.6410	1.6410	1.6380	0.0030	1.6380

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5956	1.5961	1.5961	1.5961	1.5983	1.5852	1E-04	1.5956
GBPEUR	1.1488	1.1496	1.1496	1.1496	1.1554	1.1461	-0.0048	1.1537
GBPJPY	1.5462	1.5469	1.5469	1.5469	1.5495	1.5196	0.0253	1.521
EURGBP	0.87	0.8703	0.8703	0.8703	0.8724	0.8657	0.0035	0.8666

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