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.qeaj09	98.560	98.565	98.560	98.565	98.565	98.560	(0.500)	98.560	4/9/2009	20,914	4,733	APR
f.qeaK09	98.685	98.700	98.700	98.695	98.695	98.680	1.000	98.685	5/18/2009	6,903	3,720	MAY
f.qeam09	**98.730**	**98.735**	**98.735**	**98.735**	**98.740**	**98.715**	**0.500**	**98.730**	**6/15/2009**	**130,194**	**51,859**	**JUN**
f.qean09	98.640	98.760	98.760	#VALUE!	#VALUE!	#VALUE!	2.000	#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	**98.675**	**98.680**	**98.675**	**98.675**	**98.680**	**98.635**	**2.500**	**98.655**	**9/14/2009**	**80,195**	**39,936**	**SEP**
f.qeaz09	**98.445**	**98.450**	**98.445**	**98.445**	**98.450**	**98.395**	**3.000**	**98.425**	**12/14/2009**	**75,862**	**37,188**	**DEC**
f.qeah10	**98.295**	**98.300**	**98.295**	**98.295**	**98.295**	**98.250**	**1.500**	**98.285**	**3/15/2010**	**67,887**	**28,113**	**MAR**
f.qeam10	98.065	98.070	98.065	98.065	98.070	98.025	1.000	98.055	6/14/2010	65,532	38,540	JUN
f.qeau10	97.845	97.850	97.850	97.850	97.850	97.805	1.500	97.835	9/13/2010	52,828	26,530	SEP
f.qeaz10	97.585	97.590	97.590	97.590	97.590	97.535	2.000	97.565	12/13/2010	35,432	19,496	DEC
f.qeah11	97.385	97.390	97.385	97.385	97.390	97.335	1.500	97.360	3/14/2011	21,472	19,410	MAR
f.qeam11	97.160	97.170	97.165	97.165	97.170	97.120	1.500	97.145	6/13/2011	10,809	9,850	JUN
f.qeau11	96.970	96.975	96.970	96.970	96.975	96.930	0.500	96.965	9/19/2011	5,245	7,278	SEP
f.qeaz11	96.775	96.785	96.785	96.780	96.795	96.755	0.000	96.770	12/19/2011	3,805	3,153	DEC
f.qeah12	96.665	96.680	96.680	96.670	96.690	96.650	(1.000)	96.675	3/19/2012	1,849	1,152	MAR
f.qeam12	96.540	96.570	96.570	96.610	#VALUE!	#VALUE!	(3.500)	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.405	96.510	96.510	96.520	#VALUE!	#VALUE!	(2.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.275	96.415	96.415	#VALUE!	#VALUE!	#VALUE!	(2.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	96.170	96.370	96.370	#VALUE!	#VALUE!	#VALUE!	(0.500)	#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/

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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.QSAJ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.670	98.680	98.680	98.680	98.690	98.650	3.000	98.650	6/17/2009	29,943	17,732	JUN
F.QSAU09	98.630	98.640	98.630	98.630	98.650	98.580	3.000	98.600	9/16/2009	24,873	15,762	SEP
F.QSAZ09	98.340	98.360	98.360	98.350	98.360	98.270	5.000	98.300	12/16/2009	24,029	16,756	DEC
F.QSAH10	98.120	98.130	98.120	98.120	98.130	98.040	3.000	98.090	3/17/2010	41,505	15,524	MAR
F.QSAM10	97.790	97.800	97.790	97.800	97.800	97.720	2.000	97.750	6/16/2010	55,082	14,261	JUN
F.QSAU10	97.490	97.500	97.490	97.490	97.500	97.420	3.000	97.460	9/15/2010	36,613	10,330	SEP
F.QSAZ10	97.170	97.180	97.170	97.170	97.170	97.090	3.000	97.130	12/15/2010	18,181	6,945	DEC
F.QSAH11	96.920	96.930	96.930	96.930	96.930	96.850	3.000	96.890	3/16/2011	9,833	4,269	MAR
F.QSAM11	96.670	96.680	96.670	96.680	96.680	96.600	2.000	96.640	6/15/2011	5,447	1,174	JUN
F.QSAU11	96.450	96.470	96.450	96.460	96.460	96.380	3.000	96.430	9/21/2011	6,601	872	SEP
F.QSAZ11	96.240	96.260	96.260	96.250	96.260	96.160	5.000	96.210	12/21/2011	2,670	13	DEC
F.QSAH12	96.130	96.150	96.130	96.150	96.150	96.040	5.000	96.080	3/21/2012	2,351	267	MAR
F.QSAM12	95.990	96.060	95.990	96.040	96.040	95.960	2.000	95.970	6/20/2012	150	106	JUN
F.QSAU12	95.860	96.460	96.460	#VALUE!	#VALUE!	#VALUE!	64.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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.QGAH09									#VALUE!			
F.QGAM09	12199	12201	12201	12200	12203	12141	34	12141	6/26/2009	91,160	22,155	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26125	0.26125	0.26125	0.26000	0.00125	0.26000
USDLIB1M	0.45125	0.45125	0.46000	0.45125	(0.00875)	0.46000
USDLIB3M	1.13125	1.13125	1.13875	1.13125	(0.00750)	1.13875
USDLIB6M	1.67625	1.67625	1.68719	1.67625	(0.01094)	1.68719
USDLIB1Y	1.95125	1.95125	1.96250	1.95125	(0.01125)	1.96250
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.60000	0.60000	0.60625	0.60000	(0.00625)	0.60625
GBPLIB1M	0.94625	0.94625	0.95813	0.94625	(0.01188)	0.95813
GBPLIB3M	1.56375	1.56375	1.57375	1.56375	(0.01000)	1.57375
GBPLIB6M	1.79250	1.79250	1.80375	1.79250	(0.01125)	1.80375
GBPLIB1Y	1.99875	1.99875	2.01125	1.99875	(0.01250)	2.01125
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8413	0.8413	0.8413	0.7725	0.0688	0.7725
EUIBOR1M	1.0110	1.0110	1.0210	1.0110	(0.0100)	1.0210
EUIBOR3M	1.4350	1.4350	1.4450	1.4350	(0.0100)	1.4450
EUIBOR6M	1.6180	1.6180	1.6240	1.6180	(0.0060)	1.6240
EUIBOR1Y	1.7820	1.7820	1.7850	1.7820	(0.0030)	1.7850

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.468	1.4683	1.4683	1.4683	1.4783	1.4624	-0.0034	1.4714
GBPEUR	1.1047	1.1057	1.1057	1.1057	1.1114	1.1	-0.0028	1.1075
GBPJPY	1.4693	1.4698	1.4698	1.4698	1.4807	1.4625	0.0013	1.4676
EURGBP	0.9046	0.9053	0.9053	0.9053	0.9093	0.8998	0.0025	0.9024

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