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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	98.565	98.565	98.565	98.560	0.000	98.560	4/9/2009	20,914	4,733	APR
f.qeaK09	98.680	98.690	98.680	98.680	98.700	98.680	(1.000)	98.685	5/18/2009	6,903	10,861	MAY
f.qeam09	**98.715**	**98.720**	**98.715**	**98.705**	**98.740**	**98.705**	**(1.500)**	**98.730**	**6/15/2009**	**130,194**	**88,422**	**JUN**
f.qean09	#VALUE!	#VALUE!	98.725	#VALUE!	98.725	98.725	(1.500)	98.725	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	98.735	#VALUE!	98.735	98.735	(1.500)	98.735	8/17/2009	0	0	AUG
f.qeau09	**98.655**	**98.665**	**98.655**	**98.655**	**98.680**	**98.635**	**0.500**	**98.655**	**9/14/2009**	**80,195**	**62,988**	**SEP**
f.qeaz09	**98.440**	**98.455**	**98.440**	**98.440**	**98.455**	**98.395**	**2.500**	**98.425**	**12/14/2009**	**75,862**	**68,955**	**DEC**
f.qeah10	**98.300**	**98.320**	**98.305**	**98.310**	**98.320**	**98.250**	**2.500**	**98.285**	**3/15/2010**	**67,887**	**58,019**	**MAR**
f.qeam10	98.080	98.100	98.085	98.090	98.105	98.025	3.000	98.055	6/14/2010	65,532	67,072	JUN
f.qeau10	97.870	97.885	97.870	97.865	97.890	97.805	3.500	97.835	9/13/2010	52,828	46,358	SEP
f.qeaz10	97.610	97.630	97.615	97.615	97.630	97.535	4.500	97.565	12/13/2010	35,432	36,515	DEC
f.qeah11	97.410	97.425	97.420	97.415	97.435	97.335	5.000	97.360	3/14/2011	21,472	33,670	MAR
f.qeam11	97.185	97.210	97.200	97.195	97.210	97.120	5.000	97.145	6/13/2011	10,809	16,998	JUN
f.qeau11	96.995	97.015	97.005	97.010	97.020	96.930	4.000	96.965	9/19/2011	5,245	14,880	SEP
f.qeaz11	96.800	96.820	96.815	96.820	96.825	96.755	3.000	96.770	12/19/2011	3,805	8,977	DEC
f.qeah12	96.680	96.720	96.710	96.710	96.720	96.650	2.000	96.675	3/19/2012	1,849	2,552	MAR
f.qeam12	#VALUE!	#VALUE!	96.590	96.610	96.590	96.590	(1.500)	96.590	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	96.490	96.520	96.490	96.490	(4.500)	96.490	9/17/2012	0	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	96.385	#VALUE!	96.385	96.385	(5.000)	96.385	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	96.305	#VALUE!	96.305	96.305	(7.000)	96.305	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!	98.370	#VALUE!	98.370	98.370	3.000	98.370	4/15/2009	0	0	APR
F.QSAK09	#VALUE!	#VALUE!	98.460	#VALUE!	98.460	98.460	3.000	98.460	5/20/2009	0	0	MAY
F.QSAM09	98.670	98.680	98.680	98.670	98.690	98.640	3.000	98.650	6/17/2009	29,943	31,718	JUN
F.QSAU09	98.620	98.630	98.630	98.630	98.650	98.580	3.000	98.600	9/16/2009	24,873	24,474	SEP
F.QSAZ09	98.330	98.340	98.340	98.330	98.360	98.270	3.000	98.300	12/16/2009	24,029	24,052	DEC
F.QSAH10	98.100	98.110	98.110	98.100	98.130	98.040	2.000	98.090	3/17/2010	41,505	30,585	MAR
F.QSAM10	97.780	97.790	97.790	97.780	97.800	97.720	2.000	97.750	6/16/2010	55,082	21,156	JUN
F.QSAU10	97.480	97.490	97.490	97.490	97.500	97.420	3.000	97.460	9/15/2010	36,613	15,639	SEP
F.QSAZ10	97.150	97.170	97.170	97.170	97.180	97.090	3.000	97.130	12/15/2010	18,181	11,011	DEC
F.QSAH11	96.910	96.930	96.920	96.910	96.940	96.850	2.000	96.890	3/16/2011	9,833	8,821	MAR
F.QSAM11	96.660	96.670	96.670	96.670	96.680	96.600	2.000	96.640	6/15/2011	5,447	2,365	JUN
F.QSAU11	96.430	96.450	96.450	96.450	96.460	96.380	3.000	96.430	9/21/2011	6,601	2,523	SEP
F.QSAZ11	96.220	96.240	96.240	96.220	96.260	96.160	3.000	96.210	12/21/2011	2,670	452	DEC
F.QSAH12	96.100	96.120	96.120	96.100	96.150	96.040	4.000	96.080	3/21/2012	2,351	1,763	MAR
F.QSAM12	#VALUE!	#VALUE!	96.020	96.010	96.040	95.960	5.000	95.970	6/20/2012	150	412	JUN
F.QSAU12	#VALUE!	#VALUE!	95.950	#VALUE!	95.950	95.950	13.000	95.950	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	95.940	#VALUE!	95.940	95.940	13.000	95.940	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	95.870	#VALUE!	95.870	95.870	13.000	95.870	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	12232	12233	12233	12233	12255	12141	66	12141	6/26/2009	91,160	49,808	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26125	0.26125	0.26125	0.26125	0.00000	0.26125
USDLIB1M	0.45125	0.45125	0.45125	0.45125	0.00000	0.45125
USDLIB3M	1.13125	1.13125	1.13125	1.13125	0.00000	1.13125
USDLIB6M	1.67625	1.67625	1.67625	1.67625	0.00000	1.67625
USDLIB1Y	1.95125	1.95125	1.95125	1.95125	0.00000	1.95125
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.60000	0.60000	0.60000	0.60000	0.00000	0.60000
GBPLIB1M	0.94625	0.94625	0.94625	0.94625	0.00000	0.94625
GBPLIB3M	1.56375	1.56375	1.56375	1.56375	0.00000	1.56375
GBPLIB6M	1.79250	1.79250	1.79250	1.79250	0.00000	1.79250
GBPLIB1Y	1.99875	1.99875	1.99875	1.99875	0.00000	1.99875
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8413	0.8413	0.8413	0.8413	0.0000	0.8413
EUIBOR1M	1.0110	1.0110	1.0110	1.0110	0.0000	1.0110
EUIBOR3M	1.4350	1.4350	1.4350	1.4350	0.0000	1.4350
EUIBOR6M	1.6180	1.6180	1.6180	1.6180	0.0000	1.6180
EUIBOR1Y	1.7820	1.7820	1.7820	1.7820	0.0000	1.7820

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4721	1.4723	1.4723	1.4723	1.4749	1.4601	0.0049	1.4637
GBPEUR	1.1151	1.1161	1.1161	1.1161	1.1163	1.1092	0.0032	1.1095
GBPJPY	1.4809	1.4814	1.4814	1.4814	1.4854	1.4638	0.0101	1.4687
EURGBP	0.8963	0.897	0.897	0.897	0.9014	0.8959	-0.002	0.9008

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