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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeaK09	98.700	98.705	98.700	98.705	98.720	98.685	2.000	98.685	5/18/2009	10,861	7,366	MAY
f.qeam09	**98.740**	**98.745**	**98.745**	**98.745**	**98.755**	**98.720**	**3.000**	**98.720**	**6/15/2009**	**88,422**	**61,411**	**JUN**
f.qean09	98.645	98.770	98.645	#VALUE!	#VALUE!	#VALUE!	(8.000)	#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	**98.700**	**98.710**	**98.710**	**98.705**	**98.720**	**98.650**	**5.500**	**98.650**	**9/14/2009**	**62,988**	**59,402**	**SEP**
f.qeaz09	**98.485**	**98.490**	**98.495**	**98.495**	**98.510**	**98.425**	**5.500**	**98.430**	**12/14/2009**	**68,955**	**34,984**	**DEC**
f.qeah10	**98.355**	**98.360**	**98.355**	**98.355**	**98.375**	**98.295**	**5.000**	**98.315**	**3/15/2010**	**58,019**	**32,336**	**MAR**
f.qeam10	98.135	98.140	98.135	98.135	98.155	98.060	5.000	98.085	6/14/2010	67,072	27,837	JUN
f.qeau10	97.920	97.925	97.920	97.920	97.945	97.840	5.000	97.875	9/13/2010	46,358	23,670	SEP
f.qeaz10	97.650	97.655	97.650	97.655	97.685	97.585	3.500	97.615	12/13/2010	36,515	13,180	DEC
f.qeah11	97.445	97.450	97.455	97.455	97.480	97.380	3.500	97.420	3/14/2011	33,670	8,071	MAR
f.qeam11	97.225	97.230	97.230	97.230	97.260	97.185	3.000	97.210	6/13/2011	16,998	2,244	JUN
f.qeau11	97.035	97.040	97.035	97.035	97.070	96.970	3.000	97.015	9/19/2011	14,880	1,089	SEP
f.qeaz11	96.835	96.845	96.845	96.840	96.865	96.825	3.000	96.830	12/19/2011	8,977	668	DEC
f.qeah12	96.730	96.735	96.730	96.735	96.750	96.730	2.000	96.740	3/19/2012	2,552	270	MAR
f.qeam12	96.585	96.630	96.630	96.610	#VALUE!	#VALUE!	4.000	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	96.445	96.565	96.445	96.520	#VALUE!	#VALUE!	(4.500)	#VALUE!	9/17/2012	0	0	SEP
f.qeaZ12	96.330	96.485	96.330	#VALUE!	#VALUE!	#VALUE!	(5.500)	#VALUE!	12/17/2012	0	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/

4/14/2009 5:44 **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	98.680	98.690	98.680	98.680	98.710	98.670	0.000	98.690	6/17/2009	31,718	17,838	JUN
F.QSAU09	98.640	98.650	98.640	98.640	98.710	98.640	1.000	98.650	9/16/2009	24,474	14,446	SEP
F.QSAZ09	98.380	98.390	98.370	98.370	98.440	98.360	3.000	98.360	12/16/2009	24,052	15,729	DEC
F.QSAH10	98.170	98.180	98.170	98.160	98.220	98.140	6.000	98.170	3/17/2010	30,585	18,847	MAR
F.QSAM10	97.850	97.860	97.860	97.830	97.880	97.820	7.000	97.820	6/16/2010	21,156	10,694	JUN
F.QSAU10	97.540	97.550	97.550	97.520	97.560	97.490	6.000	97.490	9/15/2010	15,639	11,784	SEP
F.QSAZ10	97.220	97.230	97.220	97.210	97.250	97.190	5.000	97.240	12/15/2010	11,011	3,968	DEC
F.QSAH11	96.980	96.990	96.980	96.970	97.010	96.960	6.000	96.990	3/16/2011	8,821	2,350	MAR
F.QSAM11	96.730	96.750	96.730	96.730	96.750	96.720	6.000	96.730	6/15/2011	2,365	136	JUN
F.QSAU11	96.500	96.520	96.500	96.490	96.510	96.490	5.000	96.510	9/21/2011	2,523	204	SEP
F.QSAZ11	96.300	96.320	96.300	96.300	96.310	96.280	6.000	96.310	12/21/2011	452	143	DEC
F.QSAH12	96.180	96.200	96.180	96.160	96.180	96.160	6.000	96.180	3/21/2012	1,763	32	MAR
F.QSAM12	96.050	96.110	96.050	96.010	#VALUE!	#VALUE!	3.000	#VALUE!	6/20/2012	412	0	JUN
F.QSAU12	95.940	#VALUE!	95.940	#VALUE!	#VALUE!	#VALUE!	(1.000)	#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	12290	12291	12290	12290	12323	12245	57	12267	6/26/2009	49,808	24,415	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.26750	0.26750	0.26750	0.26125	0.00625	0.26125		
USDLIB1M	0.45250	0.45250	0.45250	0.45125	0.00125	0.45125		
USDLIB3M	1.12188	1.12188	1.13125	1.12188	(0.00937)	1.13125		
USDLIB6M	1.66000	1.66000	1.67625	1.66000	(0.01625)	1.67625		
USDLIB1Y	1.92938	1.92938	1.95125	1.92938	(0.02187)	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	0.93125	0.93125	0.94625	0.93125	(0.01500)	0.94625		
GBPLIB3M	1.54438	1.54438	1.56375	1.54438	(0.01937)	1.56375		
GBPLIB6M	1.77625	1.77625	1.79250	1.77625	(0.01625)	1.79250		
GBPLIB1Y	1.98750	1.98750	1.99875	1.98750	(0.01125)	1.99875		
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
EURLIBON	0.7988	0.7988	0.8413	0.7988	(0.0425)	0.8413		
EUIBOR1M	1.0000	1.0000	1.0110	1.0000	(0.0110)	1.0110		
EUIBOR3M	1.4230	1.4230	1.4350	1.4230	(0.0120)	1.4350		
EUIBOR6M	1.6090	1.6090	1.6180	1.6090	(0.0090)	1.6180		
EUIBOR1Y	1.7740	1.7740	1.7820	1.7740	(0.0080)	1.7820		
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.489	1.4895	1.4895	1.4895	1.4926	1.4822	0.0037	1.4852
GBPEUR	1.1215	1.1224	1.1224	1.1224	1.1234	1.1099	0.0107	1.1108
GBPJPY	1.4856	1.4865	1.4865	1.4865	1.4935	1.474	-0.001	1.4864
EURGBP	0.8912	0.8915	0.8915	0.8915	0.9011	0.8902	-0.0086	0.8995

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