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	98.535	98.540	98.535	98.540	98.555	98.535	(2.000)	98.545	4/9/2009	11,175	8,226	APR
f.qeaK09	98.600	98.630	98.630	98.610	98.610	98.610	1.000	98.610	5/18/2009	0	100	MAY
f.qeam09	**98.640**	**98.645**	**98.645**	**98.645**	**98.655**	**98.620**	**0.000**	**98.645**	**6/15/2009**	**141,214**	**97,311**	**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	**98.600**	**98.605**	**98.600**	**98.600**	**98.615**	**98.570**	**(0.500)**	**98.605**	**9/14/2009**	**57,146**	**44,572**	**SEP**
f.qeaz09	**98.400**	**98.405**	**98.405**	**98.405**	**98.415**	**98.360**	**0.000**	**98.410**	**12/14/2009**	**53,274**	**40,846**	**DEC**
f.qeah10	**98.310**	**98.320**	**98.310**	**98.315**	**98.320**	**98.260**	**(0.500)**	**98.315**	**3/15/2010**	**65,346**	**42,845**	**MAR**
f.qeam10	98.120	98.125	98.120	98.120	98.130	98.060	(0.500)	98.125	6/14/2010	93,913	48,211	JUN
f.qeau10	97.905	97.910	97.905	97.905	97.920	97.845	(1.000)	97.910	9/13/2010	53,492	35,134	SEP
f.qeaz10	97.640	97.645	97.640	97.640	97.665	97.585	(2.000)	97.660	12/13/2010	48,905	38,001	DEC
f.qeah11	97.455	97.465	97.450	97.450	97.490	97.405	(3.000)	97.480	3/14/2011	35,951	19,967	MAR
f.qeam11	97.250	97.260	97.245	97.245	97.290	97.205	(4.000)	97.280	6/13/2011	22,459	12,164	JUN
f.qeau11	97.055	97.070	97.060	97.060	97.125	97.030	(5.000)	97.125	9/19/2011	18,098	5,748	SEP
f.qeaz11	96.865	96.875	96.865	96.865	96.880	96.845	(5.500)	96.860	12/19/2011	6,319	2,099	DEC
f.qeah12	96.740	96.750	96.750	96.740	96.765	96.735	(5.500)	96.755	3/19/2012	2,955	563	MAR
f.qeam12	96.605	96.665	96.665	96.690	#VALUE!	#VALUE!	(2.000)	#VALUE!	6/18/2012	18	0	JUN
f.qeau12	96.105	96.970	96.970	96.555	#VALUE!	#VALUE!	38.500	#VALUE!	9/17/2012	3	0	SEP
f.qeaZ12	95.940	96.905	96.905	96.490	#VALUE!	#VALUE!	42.000	#VALUE!	12/17/2012	2	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.395	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	2	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	98.460	98.470	98.470	98.440	98.490	98.460	(2.000)	98.460	6/17/2009	28,474	7,269	JUN
F.QSAU09	98.430	98.440	98.400	98.400	98.450	98.400	(7.000)	98.420	9/16/2009	32,145	38,791	SEP
F.QSAZ09	98.210	98.220	98.220	98.160	98.220	98.180	(2.000)	98.180	12/16/2009	32,538	6,683	DEC
F.QSAH10	98.080	98.100	98.000	98.000	98.090	98.000	(12.000)	98.080	3/17/2010	22,730	41,697	MAR
F.QSAM10	97.860	97.880	97.760	97.760	97.880	97.760	(14.000)	97.840	6/16/2010	33,923	34,161	JUN
F.QSAU10	97.630	97.640	97.640	97.520	97.630	97.590	(3.000)	97.620	9/15/2010	26,297	6,572	SEP
F.QSAZ10	97.340	97.350	97.350	97.220	97.340	97.300	(3.000)	97.330	12/15/2010	8,022	2,018	DEC
F.QSAH11	97.130	97.140	97.000	97.000	97.140	97.000	(18.000)	97.090	3/16/2011	6,876	8,195	MAR
F.QSAM11	96.920	96.800	96.800	96.790	96.920	96.900	(17.000)	96.900	6/15/2011	8,697	481	JUN
F.QSAU11	96.750	96.620	96.620	96.610	96.750	96.720	(18.000)	96.730	9/21/2011	11,482	240	SEP
F.QSAZ11	96.410	96.440	96.410	96.420	96.550	96.530	(19.000)	96.540	12/21/2011	1,119	121	DEC
F.QSAH12	96.420	96.450	96.420	96.320	96.430	96.420	(6.000)	96.420	3/21/2012	980	78	MAR
F.QSAM12	95.850	96.350	95.850	96.210	#VALUE!	#VALUE!	(54.000)	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	95.210	96.770	95.210	#VALUE!	#VALUE!	#VALUE!	(106.000)	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	95.620	96.650	96.650	#VALUE!	#VALUE!	#VALUE!	35.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.920	96.880	94.920	#VALUE!	#VALUE!	#VALUE!	(136.000)	#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	12228	12235	12235	12442			-209		3/27/2009	7,219	0	MAR
F.QGAM09	12093	12095	12095	12095	12269	12091	-209	12259	6/26/2009	86,290	55,147	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.28875	0.28875	0.28875	0.28875	0.00000	0.28875
USDLIB1M	0.52188	0.52188	0.52188	0.52188	0.00000	0.52188
USDLIB3M	1.22219	1.22219	1.22219	1.22219	0.00000	1.22219
USDLIB6M	1.75625	1.75625	1.75625	1.75625	0.00000	1.75625
USDLIB1Y	2.02000	2.02000	2.02000	2.02000	0.00000	2.02000
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.63000	0.63000	0.63000	0.63000	0.00000	0.63000
GBPLIB1M	1.09875	1.09875	1.09875	1.09875	0.00000	1.09875
GBPLIB3M	1.73188	1.73188	1.73188	1.73188	0.00000	1.73188
GBPLIB6M	1.95625	1.95625	1.95625	1.95625	0.00000	1.95625
GBPLIB1Y	2.12438	2.12438	2.12438	2.12438	0.00000	2.12438
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8344	0.8344	0.8344	0.8344	0.0000	0.8344
EUIBOR1M	1.1670	1.1670	1.1720	1.1670	(0.0050)	1.1720
EUIBOR3M	1.5560	1.5560	1.5600	1.5560	(0.0040)	1.5600
EUIBOR6M	1.7090	1.7090	1.7120	1.7090	(0.0030)	1.7120
EUIBOR1Y	1.8570	1.8570	1.8570	1.8570	0.0000	1.8570

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4678	1.4681	1.4681	1.4681	1.4783	1.4543	0.0105	1.4571
GBPEUR	1.0837	1.0845	1.0845	1.0845	1.0871	1.0674	0.0151	1.0683
GBPJPY	1.4421	1.4424	1.4424	1.4424	1.4514	1.41	0.0292	1.4126
EURGBP	0.9224	0.9226	0.9226	0.9226	0.9371	0.9201	-0.0131	0.9353

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