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.qeaK09	98.760	98.765	98.765	98.760	98.760	98.755	1.000	98.755	5/18/2009	3,732	7,647	MAY
f.qeam09	**98.885**	**98.890**	**98.885**	**98.885**	**98.890**	**98.860**	**2.000**	**98.865**	**6/15/2009**	**106,564**	**83,591**	**JUN**
f.qean09	98.880	98.960	98.960	#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	**98.945**	**98.950**	**98.945**	**98.945**	**98.950**	**98.920**	**2.000**	**98.920**	**9/14/2009**	**128,348**	**79,617**	**SEP**
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	**98.825**	**98.830**	**98.830**	**98.830**	**98.835**	**98.785**	**4.000**	**98.805**	**12/14/2009**	**87,079**	**66,349**	**DEC**
f.qeah10	**98.745**	**98.750**	**98.750**	**98.750**	**98.760**	**98.700**	**5.000**	**98.710**	**3/15/2010**	**92,815**	**35,821**	**MAR**
f.qeam10	98.555	98.560	98.555	98.555	98.565	98.505	4.500	98.525	6/14/2010	87,882	33,335	JUN
f.qeau10	98.340	98.345	98.345	98.345	98.355	98.295	4.500	98.315	9/13/2010	60,410	22,927	SEP
f.qeaz10	98.060	98.065	98.065	98.060	98.070	98.015	5.000	98.030	12/13/2010	41,882	16,777	DEC
f.qeah11	97.825	97.835	97.835	97.830	97.840	97.780	5.500	97.795	3/14/2011	30,568	10,130	MAR
f.qeam11	97.565	97.570	97.570	97.565	97.580	97.525	5.000	97.530	6/13/2011	15,796	2,142	JUN
f.qeau11	97.335	97.340	97.340	97.340	97.350	97.290	5.000	97.300	9/19/2011	13,371	2,215	SEP
f.qeaz11	97.105	97.115	97.115	97.105	97.125	97.070	5.000	97.070	12/19/2011	7,838	2,602	DEC
f.qeah12	96.965	96.975	96.975	96.975	96.990	96.925	4.500	96.925	3/19/2012	3,267	2,540	MAR
f.qeam12	96.815	96.830	96.830	96.825	96.845	96.790	5.000	96.790	6/18/2012	1,119	1,711	JUN
f.qeau12	96.690	96.705	96.705	96.695	96.710	96.680	6.000	96.680	9/17/2012	731	688	SEP
f.qeaZ12	96.540	96.575	96.540	96.560	96.585	96.560	2.500	96.585	12/17/2012	0	250	DEC
f.qeaH13	95.765	97.135	95.765	96.465	96.465	96.445	(66.000)	96.445	3/18/2013	0	250	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!	5/20/2009	0	0	MAY
F.QSAM09	**98.820**	**98.830**	**98.830**	**98.830**	**98.830**	**98.800**	**1.000**	**98.830**	**6/17/2009**	**34,149**	**12,553**	**JUN**
F.QSAU09	**98.890**	**98.900**	**98.900**	**98.900**	**98.900**	**98.880**	**3.000**	**98.880**	**9/16/2009**	**44,841**	**17,272**	**SEP**
F.QSAZ09	**98.710**	**98.720**	**98.720**	**98.720**	**98.730**	**98.680**	**5.000**	**98.700**	**12/16/2009**	**47,407**	**18,991**	**DEC**
F.QSAH10	**98.560**	**98.570**	**98.570**	**98.560**	**98.570**	**98.520**	**6.000**	**98.530**	**3/17/2010**	**54,953**	**24,904**	**MAR**
F.QSAM10	98.260	98.270	98.270	98.270	98.280	98.220	6.000	98.230	6/16/2010	60,181	25,926	JUN
F.QSAU10	97.920	97.930	97.920	97.920	97.940	97.880	5.000	97.890	9/15/2010	52,530	17,382	SEP
F.QSAZ10	97.510	97.520	97.510	97.520	97.530	97.480	4.000	97.480	12/15/2010	41,246	12,286	DEC
F.QSAH11	97.150	97.160	97.150	97.150	97.190	97.130	2.000	97.150	3/16/2011	26,584	5,318	MAR
F.QSAM11	96.780	96.800	96.800	96.800	96.840	96.760	3.000	96.800	6/15/2011	13,043	5,787	JUN
F.QSAU11	96.470	96.480	96.470	96.470	96.530	96.460	0.000	96.480	9/21/2011	10,633	2,572	SEP
F.QSAZ11	96.190	96.210	96.210	96.210	96.270	96.190	0.000	96.270	12/21/2011	4,246	2,138	DEC
F.QSAH12	96.040	96.060	96.040	96.040	96.090	96.030	(2.000)	96.090	3/21/2012	5,131	1,557	MAR
F.QSAM12	95.910	95.950	95.910	95.950	95.980	95.950	(4.000)	95.980	6/20/2012	312	24	JUN
F.QSAU12	95.110	96.570	96.570	95.840	#VALUE!	#VALUE!	71.000	#VALUE!	9/19/2012	210	0	SEP
F.QSAZ12	95.050	96.420	96.420	#VALUE!	#VALUE!	#VALUE!	63.000	#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	12102	12103	12103	12103	12109	12062	52	12063	6/26/2009	58,177	20,184	JUN
F.QGAU09	11992	11994	11992	11991	11991	11972	52	11972	9/28/2009	900	30	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.21875	0.21875	0.22500	0.21875	(0.00625)	0.22500
USDLIB1M	0.31625	0.31625	0.32813	0.31625	(0.01188)	0.32813
USDLIB3M	0.78500	0.78500	0.82563	0.78500	(0.04063)	0.82563
USDLIB6M	1.31250	1.31250	1.35625	1.31250	(0.04375)	1.35625
USDLIB1Y	1.61125	1.61125	1.65625	1.61125	(0.04500)	1.65625
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	0.72750	0.72750	0.73875	0.72750	(0.01125)	0.73875
GBPLIB3M	1.33875	1.33875	1.35688	1.33875	(0.01813)	1.35688
GBPLIB6M	1.55250	1.55250	1.56625	1.55250	(0.01375)	1.56625
GBPLIB1Y	1.81813	1.81813	1.83625	1.81813	(0.01812)	1.83625
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.5638	0.5638	0.5638	0.5475	0.0163	0.5475
EUIBOR1M	0.8160	0.8160	0.8230	0.8160	(0.0070)	0.8230
EUIBOR3M	1.2440	1.2440	1.2500	1.2440	(0.0060)	1.2500
EUIBOR6M	1.4420	1.4420	1.4530	1.4420	(0.0110)	1.4530
EUIBOR1Y	1.6020	1.6020	1.6100	1.6020	(0.0080)	1.6100

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5256	1.5261	1.5261	1.5261	1.5272	1.5115	0.0075	1.5157
GBPEUR	1.1321	1.1329	1.1329	1.1329	1.1341	1.1241	0.0078	1.1245
GBPJPY	1.4598	1.4605	1.4605	1.4605	1.4636	1.4303	0.015	1.4449
EURGBP	0.883	0.8833	0.8833	0.8833	0.8898	0.882	-0.0059	0.8889

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