The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com
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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeaK09	98.680	98.685	98.680	98.680	98.695	98.675	(1.000)	98.690	5/18/2009	7,714	3,930	MAY
f.qeam09	**98.710**	**98.715**	**98.710**	**98.710**	**98.735**	**98.700**	**(1.500)**	**98.720**	**6/15/2009**	**80,873**	**37,069**	**JUN**
f.qean09	98.640	98.755	98.640	#VALUE!	#VALUE!	#VALUE!	(9.500)	#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	**98.680**	**98.685**	**98.680**	**98.680**	**98.710**	**98.665**	**(1.000)**	**98.695**	**9/14/2009**	**77,495**	**44,432**	**SEP**
f.qeaz09	**98.470**	**98.475**	**98.470**	**98.470**	**98.495**	**98.450**	**0.000**	**98.485**	**12/14/2009**	**73,671**	**35,937**	**DEC**
f.qeah10	**98.340**	**98.350**	**98.350**	**98.345**	**98.375**	**98.325**	**0.000**	**98.355**	**3/15/2010**	**62,471**	**37,100**	**MAR**
f.qeam10	98.125	98.130	98.125	98.125	98.160	98.110	(1.000)	98.155	6/14/2010	59,025	27,161	JUN
f.qeau10	97.920	97.925	97.920	97.920	97.955	97.900	(1.500)	97.945	9/13/2010	58,495	25,095	SEP
f.qeaz10	97.670	97.675	97.670	97.670	97.705	97.650	(1.000)	97.690	12/13/2010	35,436	16,827	DEC
f.qeah11	97.480	97.490	97.490	97.485	97.515	97.460	0.000	97.500	3/14/2011	26,970	9,535	MAR
f.qeam11	97.270	97.275	97.275	97.270	97.305	97.255	(0.500)	97.300	6/13/2011	8,789	4,933	JUN
f.qeau11	97.085	97.095	97.095	97.090	97.120	97.075	(0.500)	97.115	9/19/2011	7,703	4,294	SEP
f.qeaz11	96.905	96.915	96.915	96.905	96.930	96.895	0.000	96.920	12/19/2011	3,938	2,394	DEC
f.qeah12	96.805	96.815	96.815	96.800	96.830	96.800	(0.500)	96.810	3/19/2012	3,078	1,778	MAR
f.qeam12	96.700	96.715	96.715	96.700	#VALUE!	#VALUE!	1.000	#VALUE!	6/18/2012	13	0	JUN
f.qeau12	96.610	96.640	96.640	96.580	#VALUE!	#VALUE!	7.500	#VALUE!	9/17/2012	11	0	SEP
f.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/

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	**98.650**	**98.660**	**98.660**	**98.650**	**98.660**	**98.640**	**1.000**	**98.660**	**6/17/2009**	**19,802**	**16,265**	**JUN**
F.QSAU09	**98.600**	**98.610**	**98.610**	**98.610**	**98.620**	**98.570**	**2.000**	**98.600**	**9/16/2009**	**26,136**	**15,500**	**SEP**
F.QSAZ09	**98.330**	**98.340**	**98.330**	**98.340**	**98.350**	**98.300**	**0.000**	**98.340**	**12/16/2009**	**23,233**	**14,066**	**DEC**
F.QSAH10	**98.110**	**98.120**	**98.110**	**98.120**	**98.140**	**98.090**	**(2.000)**	**98.130**	**3/17/2010**	**31,867**	**17,409**	**MAR**
F.QSAM10	97.800	97.820	97.800	97.810	97.840	97.790	(3.000)	97.840	6/16/2010	40,800	11,919	JUN
F.QSAU10	97.510	97.530	97.510	97.520	97.560	97.510	(4.000)	97.540	9/15/2010	37,617	11,071	SEP
F.QSAZ10	97.210	97.220	97.220	97.210	97.260	97.200	(3.000)	97.240	12/15/2010	19,004	5,624	DEC
F.QSAH11	96.970	96.990	96.970	96.980	97.020	96.970	(4.000)	96.990	3/16/2011	14,673	3,844	MAR
F.QSAM11	96.720	96.730	96.730	96.720	96.750	96.710	(3.000)	96.750	6/15/2011	11,216	800	JUN
F.QSAU11	96.490	96.510	96.490	96.500	96.510	96.490	(4.000)	96.500	9/21/2011	4,806	538	SEP
F.QSAZ11	96.290	96.310	96.310	96.300	96.310	96.280	(2.000)	96.310	12/21/2011	929	857	DEC
F.QSAH12	96.170	96.190	96.190	96.180	96.180	96.170	(2.000)	96.180	3/21/2012	911	130	MAR
F.QSAM12	96.060	96.100	96.100	96.080	96.080	96.080	(1.000)	96.080	6/20/2012	0	27	JUN
F.QSAU12	95.950	96.060	95.950	96.020	#VALUE!	#VALUE!	(8.000)	#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.QGAM09	12283	12285	12283	12284	12296	12260	0	12277	6/26/2009	66,512	15,267	JUN
F.QGAU09									9/28/2009	0	0	SEP

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.23500	0.23500	0.25000	0.23500	(0.01500)	0.25000
USDLIB1M	0.44750	0.44750	0.44750	0.44688	0.00062	0.44688
USDLIB3M	1.10188	1.10188	1.10688	1.10188	(0.00500)	1.10688
USDLIB6M	1.63625	1.63625	1.64063	1.63625	(0.00438)	1.64063
USDLIB1Y	1.91500	1.91500	1.91500	1.90625	0.00875	1.90625
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	0.90875	0.90875	0.91563	0.90875	(0.00688)	0.91563
GBPLIB3M	1.51813	1.51813	1.52438	1.51813	(0.00625)	1.52438
GBPLIB6M	1.75250	1.75250	1.75750	1.75250	(0.00500)	1.75750
GBPLIB1Y	1.97688	1.97688	1.98125	1.97688	(0.00437)	1.98125
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8638	0.8638	0.8638	0.8288	0.0350	0.8288
EUIBOR1M	0.9920	0.9920	0.9920	0.9910	0.0010	0.9910
EUIBOR3M	1.4050	1.4050	1.4100	1.4050	(0.0050)	1.4100
EUIBOR6M	1.5950	1.5950	1.5970	1.5950	(0.0020)	1.5970
EUIBOR1Y	1.7610	1.7610	1.7620	1.7610	(0.0010)	1.7620

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4796	1.4801	1.4801	1.4801	1.4946	1.4753	-0.0127	1.4924
GBPEUR	1.1325	1.1333	1.1333	1.1333	1.1374	1.128	0.0008	1.1315
GBPJPY	1.4696	1.4704	1.4704	1.4704	1.4889	1.4638	-0.0122	1.4814
EURGBP	0.8825	0.8828	0.8828	0.8828	0.8867	0.8793	-0.0008	0.8831

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