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.qeaq09	99.155	99.160	99.155	99.155	99.160	99.150	(0.500)	99.155	8/17/2009	8,937	3,870	AUG
f.qeau09	**99.180**	**99.185**	**99.180**	**99.180**	**99.185**	**99.170**	**0.000**	**99.185**	**9/14/2009**	**90,224**	**33,068**	**SEP**
f.qeav09	99.120	99.130	99.130	99.115	99.135	99.115	1.000	99.135	10/19/2009	1,758	260	OCT
f.qeax09	99.080	#VALUE!	99.080	#VALUE!	#VALUE!	#VALUE!	3.500	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**99.075**	**99.080**	**99.075**	**99.075**	**99.090**	**99.065**	**0.500**	**99.075**	**12/14/2009**	**105,128**	**41,852**	**DEC**
f.qeaf10	#VALUE!	99.035	99.035	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	**98.885**	**98.890**	**98.885**	**98.885**	**98.905**	**98.870**	**(1.000)**	**98.895**	**3/15/2010**	**94,279**	**28,580**	**MAR**
f.qeam10	**98.520**	**98.525**	**98.520**	**98.520**	**98.540**	**98.505**	**(1.000)**	**98.530**	**6/14/2010**	**92,353**	**28,705**	**JUN**
f.qeau10	98.145	98.150	98.145	98.145	98.165	98.130	(1.000)	98.140	9/13/2010	80,656	27,386	SEP
f.qeaz10	97.775	97.780	97.775	97.775	97.795	97.755	(0.500)	97.775	12/13/2010	54,297	19,479	DEC
f.qeah11	97.500	97.505	97.500	97.500	97.530	97.490	(1.500)	97.505	3/14/2011	39,676	10,706	MAR
f.qeam11	97.260	97.265	97.260	97.260	97.290	97.240	0.000	97.255	6/13/2011	27,212	7,629	JUN
f.qeau11	97.065	97.070	97.065	97.065	97.100	97.040	1.500	97.050	9/19/2011	12,884	6,407	SEP
f.qeaz11	96.880	96.890	96.880	96.880	96.925	96.860	0.500	96.865	12/19/2011	5,829	3,943	DEC
f.qeah12	96.770	96.775	96.775	96.775	96.815	96.755	2.500	96.755	3/19/2012	5,586	2,461	MAR
f.qeam12	96.655	96.660	96.655	96.660	96.705	96.640	1.000	96.640	6/18/2012	3,069	1,735	JUN
f.qeau12	96.560	96.565	96.560	96.560	96.605	96.550	1.500	96.550	9/17/2012	1,457	316	SEP
f.qeaZ12	96.445	96.460	96.460	96.455	96.515	96.435	2.500	96.440	12/17/2012	2,939	542	DEC
f.qeaH13	96.365	96.460	96.365	96.350	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	96.060	97.070	97.070	96.310	#VALUE!	#VALUE!	76.000	#VALUE!	6/17/2013	28	0	JUN

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/

SHORT STERLING

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAU09	99.180	99.190	99.180	99.180	99.220	99.180	(1.000)	99.200	9/16/2009	27,781	10,434	SEP
F.QSAZ09	98.980	98.990	98.990	98.990	99.020	98.980	2.000	98.980	12/16/2009	38,757	14,267	DEC
F.QSAH10	98.640	98.650	98.640	98.640	98.670	98.630	3.000	98.630	3/17/2010	32,288	18,864	MAR
F.QSAM10	98.100	98.110	98.110	98.110	98.140	98.090	3.000	98.090	6/16/2010	49,185	23,613	JUN
F.QSAU10	97.550	97.560	97.560	97.550	97.590	97.540	4.000	97.550	9/15/2010	45,286	20,599	SEP
F.QSAZ10	96.980	96.990	96.980	96.980	97.010	96.950	2.000	96.950	12/15/2010	41,444	17,222	DEC
F.QSAH11	96.510	96.520	96.510	96.510	96.550	96.500	1.000	96.500	3/16/2011	20,440	7,607	MAR
F.QSAM11	96.090	96.100	96.100	96.100	96.120	96.070	2.000	96.080	6/15/2011	15,083	10,484	JUN
F.QSAU11	95.740	95.760	95.740	95.750	95.770	95.730	2.000	95.730	9/21/2011	4,221	3,820	SEP
F.QSAZ11	95.450	95.460	95.450	95.450	95.480	95.430	3.000	95.440	12/21/2011	2,324	1,827	DEC
F.QSAH12	95.260	95.280	95.280	95.270	95.300	95.230	5.000	95.270	3/21/2012	1,860	477	MAR
F.QSAM12	95.120	95.140	95.120	95.110	95.150	95.100	3.000	95.120	6/20/2012	2,887	1,032	JUN
F.QSAU12	95.040	95.060	95.060	95.050	95.050	95.020	5.000	95.030	9/19/2012	340	174	SEP
F.QSAZ12	95.000	95.030	95.030	94.990	#VALUE!	#VALUE!	6.000	#VALUE!	12/19/2012	100	0	DEC
F.QSAH13	94.620	95.640	94.620	#VALUE!	#VALUE!	#VALUE!	(33.000)	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/19/2013	0	0	JUN

Notes:

I'm not receiving any quotes for the SERIAL contracts from LIFFE. There's no volume or trades, so, I'm excluding them. (06-01-2009)

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.QGAU09	116.64	116.66	116.66	116.64	116.74	116.18	0.53	116.47	9/28/2009	59,103	31,074	SEP
F.QGAZ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.23500	0.23500	0.23500	0.23000	0.00500	0.23000
USDLIB1M	0.27938	0.27938	0.28063	0.27938	(0.00125)	0.28063
USDLIB3M	0.47938	0.47938	0.48313	0.47938	(0.00375)	0.48313
USDLIB6M	0.92500	0.92500	0.93000	0.92500	(0.00500)	0.93000
USDLIB1Y	1.49750	1.49750	1.50250	1.49750	(0.00500)	1.50250
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.54625	0.54625	0.54625	0.54500	0.00125	0.54500
GBPLIB1M	0.58250	0.58250	0.58250	0.58250	0.00000	0.58250
GBPLIB3M	0.88750	0.88750	0.89000	0.88750	(0.00250)	0.89000
GBPLIB6M	1.09875	1.09875	1.10375	1.09875	(0.00500)	1.10375
GBPLIB1Y	1.42375	1.42375	1.43500	1.42375	(0.01125)	1.43500
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2838	0.2838	0.2838	0.2681	0.0156	0.2681
EUIBOR1M	0.5320	0.5320	0.5380	0.5320	(0.0060)	0.5380
EUIBOR3M	0.8930	0.8930	0.8990	0.8930	(0.0060)	0.8990
EUIBOR6M	1.1420	1.1420	1.1490	1.1420	(0.0070)	1.1490
EUIBOR1Y	1.3550	1.3550	1.3640	1.3550	(0.0090)	1.3640

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6553	1.6558	1.6558	1.6558	1.658	1.6484	0.0062	1.6493
GBPEUR	1.1716	1.1724	1.1724	1.1724	1.1755	1.1685	0.0001	1.1715
GBPJPY	1.5828	1.5835	1.5835	1.5835	1.5857	1.5729	0.007	1.5759
EURGBP	0.8532	0.8535	0.8535	0.8535	0.8559	0.8509	0	0.8532

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 months being consecutive calendar months.
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, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
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
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**
Contract Standard:	See euronext.com