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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.qean09	98.955	98.960	98.960	98.960	98.970	98.945	0.500	98.955	7/13/2009	14,381	14,721	JUL
f.qeaq09	98.955	98.965	98.955	98.965	98.965	98.960	(0.500)	98.960	8/17/2009	260	317	AUG
f.qeau09	**98.950**	**98.955**	**98.950**	**98.950**	**98.965**	**98.950**	**(1.000)**	**98.955**	**9/14/2009**	**144,780**	**41,592**	**SEP**
f.qeav09	98.880	#VALUE!	98.880	98.880	#VALUE!	#VALUE!	(1.000)	#VALUE!	10/19/2009	200	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.825**	**98.830**	**98.830**	**98.830**	**98.845**	**98.820**	**0.500**	**98.820**	**12/14/2009**	**138,438**	**35,311**	**DEC**
f.qeah10	**98.705**	**98.710**	**98.705**	**98.705**	**98.730**	**98.700**	**0.000**	**98.700**	**3/15/2010**	**184,492**	**36,351**	**MAR**
f.qeam10	**98.420**	**98.425**	**98.425**	**98.425**	**98.445**	**98.410**	**0.500**	**98.410**	**6/14/2010**	**125,588**	**37,695**	**JUN**
f.qeau10	98.105	98.110	98.105	98.105	98.130	98.100	0.000	98.105	9/13/2010	104,810	27,008	SEP
f.qeaz10	97.750	97.755	97.750	97.750	97.780	97.750	0.000	97.755	12/13/2010	57,582	21,222	DEC
f.qeah11	97.470	97.475	97.475	97.475	97.510	97.470	(0.500)	97.485	3/14/2011	36,136	15,488	MAR
f.qeam11	97.200	97.205	97.205	97.205	97.240	97.195	(1.000)	97.220	6/13/2011	24,075	12,701	JUN
f.qeau11	96.980	96.990	96.990	96.980	97.030	96.980	(1.500)	97.005	9/19/2011	14,969	4,158	SEP
f.qeaz11	96.785	96.790	96.790	96.790	96.830	96.785	(2.000)	96.815	12/19/2011	8,843	3,513	DEC
f.qeah12	96.660	96.665	96.665	96.660	96.710	96.660	(2.500)	96.705	3/19/2012	5,220	1,437	MAR
f.qeam12	96.520	96.525	96.520	96.520	96.565	96.515	(3.500)	96.550	6/18/2012	2,477	1,158	JUN
f.qeau12	96.395	96.410	96.410	96.405	96.450	96.405	(3.500)	96.450	9/17/2012	976	507	SEP
f.qeaZ12	96.280	96.290	96.290	96.285	96.340	96.285	(4.000)	96.330	12/17/2012	578	601	DEC
f.qeaH13	96.150	96.230	96.150	#VALUE!	#VALUE!	#VALUE!	(10.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/17/2013	0	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/

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAU09	98.900	98.910	98.910	98.910	98.920	98.860	3.000	98.880	9/16/2009	38,030	19,604	SEP
F.QSAZ09	98.690	98.700	98.700	98.700	98.730	98.660	4.000	98.670	12/16/2009	59,695	24,430	DEC
F.QSAH10	98.380	98.390	98.390	98.390	98.440	98.360	3.000	98.380	3/17/2010	101,423	38,835	MAR
F.QSAM10	97.890	97.900	97.900	97.900	97.970	97.870	3.000	97.900	6/16/2010	92,338	52,016	JUN
F.QSAU10	97.380	97.390	97.380	97.380	97.470	97.360	1.000	97.390	9/15/2010	108,259	38,458	SEP
F.QSAZ10	96.850	96.860	96.860	96.860	96.950	96.850	0.000	96.870	12/15/2010	64,888	24,927	DEC
F.QSAH11	96.440	96.450	96.440	96.440	96.550	96.440	(3.000)	96.490	3/16/2011	42,017	24,849	MAR
F.QSAM11	96.040	96.050	96.050	96.050	96.170	96.040	(4.000)	96.110	6/15/2011	23,714	15,041	JUN
F.QSAU11	95.720	95.730	95.720	95.730	95.830	95.720	(5.000)	95.780	9/21/2011	7,251	2,659	SEP
F.QSAZ11	95.440	95.450	95.440	95.450	95.560	95.440	(6.000)	95.520	12/21/2011	8,794	2,545	DEC
F.QSAH12	95.290	95.310	95.310	95.300	95.400	95.300	(5.000)	95.390	3/21/2012	4,449	1,103	MAR
F.QSAM12	95.190	95.210	95.210	95.190	95.320	95.190	(6.000)	95.300	6/20/2012	6,087	1,091	JUN
F.QSAU12	95.140	95.170	95.170	95.160	95.210	95.160	(6.000)	95.210	9/19/2012	521	89	SEP
F.QSAZ12	95.100	95.180	95.180	95.090	#VALUE!	#VALUE!	(3.000)	#VALUE!	12/19/2012	599	0	DEC
F.QSAH13	#VALUE!	95.200	95.200	#VALUE!	#VALUE!	#VALUE!	(5.000)	#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.QGAM09				11945					#VALUE!			
F.QGAU09	11810	11812	11812	11812	11832	11783	1	11818	9/28/2009	104,856	31,847	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	0.26750	0.26750	0.27750	0.26750	(0.01000)	0.27750
USDLIB1M	0.30625	0.30625	0.30875	0.30625	(0.00250)	0.30875
USDLIB3M	0.58750	0.58750	0.59500	0.58750	(0.00750)	0.59500
USDLIB6M	1.09125	1.09125	1.11125	1.09125	(0.02000)	1.11125
USDLIB1Y	1.59000	1.59000	1.60625	1.59000	(0.01625)	1.60625
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.55000	0.55000	0.55250	0.55000	(0.00250)	0.55250
GBPLIB1M	0.64938	0.64938	0.65250	0.64938	(0.00312)	0.65250
GBPLIB3M	1.17750	1.17750	1.18625	1.17750	(0.00875)	1.18625
GBPLIB6M	1.40000	1.40000	1.40688	1.40000	(0.00688)	1.40688
GBPLIB1Y	1.69250	1.69250	1.69875	1.69250	(0.00625)	1.69875
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2731	0.2731	0.3088	0.2731	(0.0356)	0.3088
EUIBOR1M	0.7400	0.7400	0.7400	0.7400	(0.0110)	0.7400
EUIBOR3M	1.0850	1.0850	1.0850	1.0850	(0.0140)	1.0850
EUIBOR6M	1.3030	1.3030	1.3030	1.3030	(0.0100)	1.3030
EUIBOR1Y	1.4970	1.4970	1.4970	1.4970	(0.0070)	1.4970

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6451	1.6456	1.6456	1.6456	1.6494	1.6382	-0.0004	1.6456
GBPEUR	1.1687	1.1695	1.1695	1.1695	1.1744	1.1658	-0.0038	1.1724
GBPJPY	1.5948	1.5955	1.5955	1.5955	1.5973	1.5811	0.0092	1.5855
EURGBP	0.8554	0.8557	0.8557	0.8557	0.8579	0.8517	0.0029	0.8526

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