The Morning Email: STIRS

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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.qean09	98.955	98.960	98.960	98.955	98.965	98.950	0.000	98.960	7/13/2009	23,957	10,663	JUL
f.qeaq09	98.960	98.965	98.960	98.960	98.960	98.960	0.000	98.960	8/17/2009	317	175	AUG
f.qeau09	**98.965**	**98.970**	**98.970**	**98.970**	**98.980**	**98.955**	**0.000**	**98.965**	**9/14/2009**	**71,147**	**78,638**	**SEP**
f.qeav09	98.890	#VALUE!	98.890	98.880	#VALUE!	#VALUE!	(1.000)	#VALUE!	10/19/2009	0	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.855**	**98.860**	**98.855**	**98.855**	**98.865**	**98.835**	**1.000**	**98.845**	**12/14/2009**	**66,348**	**53,235**	**DEC**
f.qeah10	**98.745**	**98.750**	**98.750**	**98.750**	**98.750**	**98.715**	**2.000**	**98.735**	**3/15/2010**	**69,487**	**39,957**	**MAR**
f.qeam10	**98.465**	**98.470**	**98.470**	**98.470**	**98.475**	**98.435**	**2.500**	**98.455**	**6/14/2010**	**93,566**	**40,579**	**JUN**
f.qeau10	98.155	98.160	98.155	98.155	98.160	98.120	2.500	98.125	9/13/2010	57,169	27,588	SEP
f.qeaz10	97.795	97.805	97.805	97.795	97.805	97.760	3.500	97.765	12/13/2010	43,667	16,978	DEC
f.qeah11	97.525	97.530	97.525	97.525	97.535	97.485	3.000	97.490	3/14/2011	30,316	11,491	MAR
f.qeam11	97.255	97.260	97.260	97.260	97.270	97.210	3.500	97.220	6/13/2011	21,637	10,904	JUN
f.qeau11	97.035	97.045	97.045	97.040	97.060	96.995	4.000	97.000	9/19/2011	7,013	3,843	SEP
f.qeaz11	96.840	96.850	96.850	96.845	96.860	96.795	4.500	96.805	12/19/2011	6,001	2,730	DEC
f.qeah12	96.720	96.725	96.725	96.720	96.735	96.670	4.500	96.685	3/19/2012	3,156	1,069	MAR
f.qeam12	96.575	96.585	96.575	96.580	96.595	96.530	3.500	96.545	6/18/2012	2,273	2,010	JUN
f.qeau12	96.455	96.465	96.455	96.460	96.460	96.425	3.000	96.440	9/17/2012	783	556	SEP
f.qeaZ12	96.330	96.340	96.330	96.340	96.340	96.290	2.000	96.295	12/17/2012	1,011	1,104	DEC
f.qeaH13	96.235	96.305	96.305	#VALUE!	#VALUE!	#VALUE!	7.000	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.150	97.000	97.000	#VALUE!	#VALUE!	#VALUE!	85.000	#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/

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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.QSAU09	98.930	98.940	98.940	98.940	98.950	98.900	4.000	98.910	9/16/2009	32,684	23,483	SEP
F.QSAZ09	98.730	98.740	98.740	98.730	98.740	98.680	7.000	98.690	12/16/2009	49,302	27,420	DEC
F.QSAH10	98.400	98.410	98.410	98.400	98.410	98.350	7.000	98.360	3/17/2010	91,357	19,807	MAR
F.QSAM10	97.890	97.900	97.900	97.900	97.910	97.840	7.000	97.860	6/16/2010	111,519	17,676	JUN
F.QSAU10	97.360	97.370	97.360	97.370	97.380	97.310	5.000	97.330	9/15/2010	80,037	19,406	SEP
F.QSAZ10	96.830	96.840	96.830	96.840	96.860	96.790	4.000	96.800	12/15/2010	53,780	13,727	DEC
F.QSAH11	96.420	96.430	96.420	96.420	96.450	96.400	3.000	96.400	3/16/2011	47,058	8,481	MAR
F.QSAM11	96.020	96.040	96.040	96.030	96.050	96.010	4.000	96.010	6/15/2011	30,313	3,054	JUN
F.QSAU11	95.690	95.710	95.710	95.700	95.720	95.680	4.000	95.690	9/21/2011	6,485	920	SEP
F.QSAZ11	95.420	95.430	95.420	95.430	95.440	95.410	2.000	95.420	12/21/2011	9,647	2,557	DEC
F.QSAH12	95.270	95.290	95.270	95.280	95.300	95.260	2.000	95.270	3/21/2012	6,197	1,799	MAR
F.QSAM12	95.170	95.180	95.180	95.170	95.200	95.160	3.000	95.160	6/20/2012	3,439	2,562	JUN
F.QSAU12	95.130	95.140	95.130	95.130	95.130	95.130	3.000	95.130	9/19/2012	520	131	SEP
F.QSAZ12	95.100	95.130	95.100	95.120	95.120	95.120	2.000	95.120	12/19/2012	828	250	DEC
F.QSAH13	#VALUE!	95.180	95.180	#VALUE!	#VALUE!	#VALUE!	6.000	#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									#VALUE!			
F.QGAU09	11703	11705	11705	11705	11760	11701	-24	11749	9/28/2009	116,299	62,251	SEP
F.QGAZ09	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?	#NAME?

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26813	0.26813	0.26813	0.26750	0.00063	0.26750
USDLIB1M	0.30438	0.30438	0.30625	0.30438	(0.00187)	0.30625
USDLIB3M	0.57750	0.57750	0.58750	0.57750	(0.01000)	0.58750
USDLIB6M	1.07875	1.07875	1.09125	1.07875	(0.01250)	1.09125
USDLIB1Y	1.57625	1.57625	1.59000	1.57625	(0.01375)	1.59000
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	0.64838	0.64838	0.64938	0.64838	(0.00100)	0.64938
GBPLIB3M	1.16150	1.16150	1.17750	1.16150	(0.01600)	1.17750
GBPLIB6M	1.39063	1.39063	1.40000	1.39063	(0.00937)	1.40000
GBPLIB1Y	1.68250	1.68250	1.69250	1.68250	(0.01000)	1.69250
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2725	0.2725	0.2731	0.2725	(0.0006)	0.2731
EUIBOR1M	0.7280	0.7280	0.7400	0.7280	(0.0120)	0.7400
EUIBOR3M	1.0720	1.0720	1.0850	1.0720	(0.0130)	1.0850
EUIBOR6M	1.2910	1.2910	1.3030	1.2910	(0.0120)	1.3030
EUIBOR1Y	1.4860	1.4860	1.4970	1.4860	(0.0110)	1.4970

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6366	1.6371	1.6371	1.6371	1.6505	1.6327	-0.0111	1.6477
GBPEUR	1.1629	1.1637	1.1637	1.1637	1.1679	1.1583	-0.0019	1.1649
GBPJPY	1.5826	1.5833	1.5833	1.5833	1.594	1.5782	-0.0098	1.5924
EURGBP	0.8597	0.86	0.86	0.86	0.8633	0.8565	0.0017	0.8581

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