7/8/2009 5:40

The Morning Email: STIRS

Table of Contents

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	98.990	98.995	98.995	98.995	99.000	98.985	0.000	99.000	7/13/2009	11,293	8,530	JUL
f.qeaq09	99.045	99.050	99.050	99.045	99.055	99.045	0.000	99.055	8/17/2009	1,172	101	AUG
f.qeau09	**99.065**	**99.070**	**99.065**	**99.065**	**99.075**	**99.055**	**0.500**	**99.065**	**9/14/2009**	**108,239**	**61,846**	**SEP**
f.qeav09	98.980	#VALUE!	98.980	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	**98.950**	**98.955**	**98.950**	**98.950**	**98.960**	**98.940**	**0.500**	**98.950**	**12/14/2009**	**69,167**	**34,247**	**DEC**
f.qeah10	**98.850**	**98.855**	**98.855**	**98.855**	**98.865**	**98.840**	**1.000**	**98.850**	**3/15/2010**	**75,840**	**53,535**	**MAR**
f.qeam10	**98.615**	**98.620**	**98.620**	**98.620**	**98.640**	**98.605**	**1.000**	**98.620**	**6/14/2010**	**92,060**	**58,613**	**JUN**
f.qeau10	98.340	98.345	98.345	98.345	98.360	98.330	1.000	98.350	9/13/2010	80,067	42,625	SEP
f.qeaz10	98.005	98.010	98.005	98.005	98.030	97.995	0.500	98.010	12/13/2010	56,168	29,979	DEC
f.qeah11	97.725	97.730	97.730	97.730	97.750	97.715	1.000	97.730	3/14/2011	32,005	15,608	MAR
f.qeam11	97.440	97.445	97.440	97.440	97.465	97.425	1.000	97.430	6/13/2011	20,169	14,538	JUN
f.qeau11	97.190	97.195	97.190	97.190	97.215	97.175	0.500	97.180	9/19/2011	9,728	3,135	SEP
f.qeaz11	96.955	96.960	96.960	96.955	96.975	96.940	1.500	96.965	12/19/2011	7,564	1,911	DEC
f.qeah12	96.795	96.805	96.795	96.800	96.815	96.780	1.500	96.810	3/19/2012	4,325	1,218	MAR
f.qeam12	96.635	96.645	96.635	96.640	96.650	96.620	3.000	96.645	6/18/2012	3,451	1,258	JUN
f.qeau12	96.500	96.515	96.500	96.505	96.505	96.490	4.000	96.505	9/17/2012	764	535	SEP
f.qeaZ12	96.370	96.380	96.370	96.370	96.370	96.355	6.500	96.365	12/17/2012	703	471	DEC
f.qeaH13	95.885	96.745	96.745	96.240	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.850	96.715	95.850	#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	99.030	99.040	99.030	99.030	99.040	99.000	3.000	99.010	9/16/2009	36,706	20,801	SEP
F.QSAZ09	98.860	98.870	98.870	98.870	98.880	98.830	3.000	98.830	12/16/2009	47,204	25,414	DEC
F.QSAH10	98.630	98.640	98.630	98.630	98.650	98.610	3.000	98.620	3/17/2010	45,099	36,016	MAR
F.QSAM10	98.230	98.240	98.230	98.230	98.250	98.190	5.000	98.200	6/16/2010	45,759	32,044	JUN
F.QSAU10	97.790	97.800	97.790	97.790	97.820	97.740	6.000	97.740	9/15/2010	49,797	38,993	SEP
F.QSAZ10	97.270	97.280	97.270	97.270	97.300	97.210	7.000	97.230	12/15/2010	44,652	30,407	DEC
F.QSAH11	96.850	96.860	96.850	96.850	96.870	96.790	7.000	96.800	3/16/2011	26,599	20,734	MAR
F.QSAM11	96.410	96.420	96.410	96.410	96.430	96.360	6.000	96.380	6/15/2011	13,811	8,272	JUN
F.QSAU11	96.040	96.050	96.050	96.050	96.070	96.000	7.000	96.000	9/21/2011	9,158	5,252	SEP
F.QSAZ11	95.730	95.750	95.730	95.740	95.760	95.710	6.000	95.710	12/21/2011	3,546	3,136	DEC
F.QSAH12	95.550	95.560	95.550	95.540	95.580	95.520	7.000	95.540	3/21/2012	3,267	3,471	MAR
F.QSAM12	95.410	95.420	95.420	95.420	95.440	95.380	8.000	95.410	6/20/2012	1,873	2,239	JUN
F.QSAU12	95.320	95.340	95.340	95.320	95.340	95.310	9.000	95.340	9/19/2012	626	42	SEP
F.QSAZ12	95.250	95.330	95.250	95.280	95.280	95.280	3.000	95.280	12/19/2012	0	9	DEC
F.QSAH13	95.000	95.500	95.500	#VALUE!	#VALUE!	#VALUE!	24.000	#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	11856	11857	11857	11857	11895	11854	19	11861	9/28/2009	73,023	47,496	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	0.25125	0.25125	0.25125	0.25125	(0.00750)	0.25125
USDLIB1M	0.30000	0.30000	0.30000	0.30000	(0.00188)	0.30000
USDLIB3M	0.52500	0.52500	0.52500	0.52500	(0.01250)	0.52500
USDLIB6M	1.00500	1.00500	1.00500	1.00500	(0.01750)	1.00500
USDLIB1Y	1.49375	1.49375	1.49375	1.49375	(0.01750)	1.49375
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.54375	0.54375	0.54375	0.54375	0.00000	0.54375
GBPLIB1M	0.61750	0.61750	0.61750	0.61750	(0.00750)	0.61750
GBPLIB3M	1.08188	1.08188	1.08188	1.08188	(0.02625)	1.08188
GBPLIB6M	1.31438	1.31438	1.31438	1.31438	(0.02812)	1.31438
GBPLIB1Y	1.61063	1.61063	1.61063	1.61063	(0.02437)	1.61063
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2813	0.2813	0.2813	0.2813	(0.1513)	0.2813
EUIBOR1M	0.6600	0.6600	0.6600	0.6600	(0.0150)	0.6600
EUIBOR3M	1.0290	1.0290	1.0290	1.0290	(0.0150)	1.0290
EUIBOR6M	1.2490	1.2490	1.2490	1.2490	(0.0120)	1.2490
EUIBOR1Y	1.4400	1.4400	1.4400	1.4400	(0.0120)	1.4400

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6071	1.6076	1.6076	1.6076	1.6143	1.6044	-0.0065	1.6137
GBPEUR	1.1549	1.1557	1.1557	1.1557	1.1609	1.1539	-0.0039	1.1587
GBPJPY	1.5144	1.5151	1.5151	1.5151	1.5321	1.5096	-0.0168	1.5314
EURGBP	0.8655	0.8658	0.8658	0.8658	0.8666	0.8617	0.0028	0.8626

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