

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.qean09	99.000	99.005	99.000	99.000	99.005	98.995	0.000	98.995	7/13/2009	13,085	8,080	JUL
f.qeaq09	99.065	99.070	99.065	99.065	99.065	99.055	1.000	99.055	8/17/2009	4,083	1,942	AUG
f.qeau09	99.080	99.085	99.080	99.080	99.085	99.065	1.500	99.065	9/14/2009	75,203	40,936	SEP
f.qeav09	98.970	#VALUE!	98.970	98.970	98.970	98.970	(2.500)	98.970	10/19/2009	0	1	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.940	98.945	98.940	98.940	98.945	98.930	1.000	98.935	12/14/2009	54,261	26,199	DEC
f.qeah10	98.825	98.830	98.825	98.825	98.840	98.815	1.000	98.815	3/15/2010	60,239	27,914	MAR
f.qeam10	98.585	98.590	98.585	98.585	98.600	98.570	1.000	98.580	6/14/2010	83,934	28,315	JUN
f.qeau10	98.300	98.305	98.300	98.300	98.320	98.285	1.000	98.300	9/13/2010	73,694	20,712	SEP
f.qeaz10	97.955	97.960	97.955	97.955	97.975	97.940	1.000	97.955	12/13/2010	62,447	13,833	DEC
f.qeah11	97.670	97.675	97.675	97.670	97.690	97.655	1.500	97.675	3/14/2011	44,965	12,778	MAR
f.qeam11	97.375	97.380	97.380	97.380	97.395	97.360	1.500	97.375	6/13/2011	28,364	10,188	JUN
f.qeau11	97.125	97.135	97.125	97.130	97.145	97.115	1.000	97.140	9/19/2011	13,048	2,921	SEP
f.qeaz11	96.895	96.900	96.895	96.895	96.920	96.880	1.000	96.920	12/19/2011	5,826	1,567	DEC
f.qeah12	96.745	96.750	96.750	96.745	96.770	96.735	1.000	96.765	3/19/2012	4,902	1,435	MAR
f.qeam12	96.590	96.600	96.590	96.595	96.615	96.580	0.500	96.615	6/18/2012	3,185	1,930	JUN
f.qeau12	96.465	96.475	96.465	96.470	96.495	96.465	0.000	96.485	9/17/2012	1,391	647	SEP
f.qeaZ12	96.345	96.355	96.345	96.345	96.380	96.340	0.500	96.370	12/17/2012	966	1,278	DEC
f.qeaH13	95.840	96.300	95.840	96.240	#VALUE!	#VALUE!	(43.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.815	96.675	95.815	#VALUE!	#VALUE!	#VALUE!	(37.500)	#VALUE!	6/17/2013	0	0	JUN

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Chicago: 19:00 to 15:00 Hrs

Paris: 02:00 to 22:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

New York: 20:00 to 16:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 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	99.060	99.070	99.060	99.060	99.060	99.030	5.000	99.030	9/16/2009	60,863	11,053	SEP
F.QSAZ09	98.870	98.880	98.870	98.870	98.880	98.830	6.000	98.830	12/16/2009	88,862	13,511	DEC
F.QSAH10	98.630	98.640	98.630	98.630	98.640	98.590	7.000	98.610	3/17/2010	95,389	23,969	MAR
F.QSAM10	98.220	98.230	98.220	98.220	98.250	98.180	7.000	98.190	6/16/2010	108,065	22,815	JUN
F.QSAU10	97.770	97.780	97.780	97.780	97.790	97.730	8.000	97.730	9/15/2010	119,973	26,223	SEP
F.QSAZ10	97.260	97.270	97.260	97.260	97.280	97.210	6.000	97.250	12/15/2010	88,684	13,982	DEC
F.QSAH11	96.830	96.840	96.840	96.840	96.860	96.800	6.000	96.840	3/16/2011	44,431	8,737	MAR
F.QSAM11	96.390	96.400	96.400	96.400	96.430	96.350	4.000	96.420	6/15/2011	22,977	4,909	JUN
F.QSAU11	96.010	96.030	96.020	96.020	96.050	95.980	3.000	96.050	9/21/2011	11,723	3,503	SEP
F.QSAZ11	95.700	95.710	95.700	95.700	95.740	95.670	3.000	95.720	12/21/2011	11,403	2,735	DEC
F.QSAH12	95.510	95.530	95.530	95.510	95.530	95.480	5.000	95.500	3/21/2012	8,636	831	MAR
F.QSAM12	95.360	95.380	95.380	95.360	95.400	95.330	5.000	95.350	6/20/2012	7,692	377	JUN
F.QSAU12	95.250	95.280	95.280	95.240	#VALUE!	#VALUE!	5.000	#VALUE!	9/19/2012	1,502	0	SEP
F.QSAZ12	95.170	95.250	95.250	95.210	#VALUE!	#VALUE!	7.000	#VALUE!	12/19/2012	115	0	DEC
F.QSAH13	#VALUE!	95.460	95.460	95.310	#VALUE!	#VALUE!	24.000	#VALUE!	3/20/2013	1,232	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

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	11739	11740	11740	11740	11746	11653	20	11746	9/28/2009	125,782	38,127	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	0.24313	0.24313	0.24813	0.24313	(0.00500)	0.24813		
USDLIB1M	0.29250	0.29250	0.29625	0.29250	(0.00375)	0.29625		
USDLIB3M	0.50500	0.50500	0.51000	0.50500	(0.00500)	0.51000		
USDLIB6M	0.96750	0.96750	0.98563	0.96750	(0.01813)	0.98563		
USDLIB1Y	1.45625	1.45625	1.47500	1.45625	(0.01875)	1.47500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54500	0.54500	0.00000	0.54500		
GBPLIB1M	0.60625	0.60625	0.61125	0.60625	(0.00500)	0.61125		
GBPLIB3M	1.04500	1.04500	1.06250	1.04500	(0.01750)	1.06250		
GBPLIB6M	1.27000	1.27000	1.28875	1.27000	(0.01875)	1.28875		
GBPLIB1Y	1.57000	1.57000	1.59125	1.57000	(0.02125)	1.59125		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2688	0.2688	0.2688	0.2650	0.0038	0.2650		
EUIBOR1M	0.6320	0.6320	0.6320	0.6320	(0.0150)	0.6320		
EUIBOR3M	1.0070	1.0070	1.0070	1.0070	(0.0110)	1.0070		
EUIBOR6M	1.2360	1.2360	1.2360	1.2360	(0.0050)	1.2360		
EUIBOR1Y	1.4330	1.4330	1.4330	1.4330	(0.0030)	1.4330		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6194	1.6199	1.6199	1.6199	1.6351	1.6191	-0.0139	1.6332
GBPEUR	1.1653	1.1661	1.1661	1.1661	1.1718	1.1628	0.0005	1.1649
GBPJPY	1.5016	1.5023	1.5023	1.5023	1.5224	1.501	-0.0172	1.5189
EURGBP	0.8578	0.8581	0.8581	0.8581	0.86	0.8535	-0.0003	0.8582

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