7/15/2009 5:44

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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeaq09	99.075	99.080	99.080	99.080	99.080	99.075	0.000	99.080	8/17/2009	8,537	2,045	AUG
f.qeau09	**99.075**	**99.080**	**99.080**	**99.080**	**99.085**	**99.070**	**0.000**	**99.080**	**9/14/2009**	**102,161**	**31,662**	**SEP**
f.qeav09	98.990	99.000	99.000	98.995	99.005	98.995	0.000	99.005	10/19/2009	250	4,600	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.925**	**98.930**	**98.930**	**98.930**	**98.935**	**98.915**	**0.000**	**98.930**	**12/14/2009**	**82,390**	**39,488**	**DEC**
f.qeah10	**98.775**	**98.780**	**98.780**	**98.780**	**98.800**	**98.775**	**(2.000)**	**98.795**	**3/15/2010**	**98,510**	**35,285**	**MAR**
f.qeam10	**98.505**	**98.510**	**98.510**	**98.510**	**98.530**	**98.500**	**(2.500)**	**98.525**	**6/14/2010**	**117,450**	**36,891**	**JUN**
f.qeau10	98.195	98.200	98.200	98.200	98.230	98.190	(2.500)	98.220	9/13/2010	114,848	30,043	SEP
f.qeaz10	97.835	97.840	97.840	97.840	97.865	97.825	(2.500)	97.860	12/13/2010	75,961	19,436	DEC
f.qeah11	97.550	97.555	97.555	97.555	97.580	97.540	(2.000)	97.570	3/14/2011	42,377	17,893	MAR
f.qeam11	97.270	97.275	97.275	97.275	97.295	97.250	(1.500)	97.285	6/13/2011	37,943	11,852	JUN
f.qeau11	97.030	97.040	97.040	97.035	97.060	97.015	(1.000)	97.045	9/19/2011	26,073	4,153	SEP
f.qeaz11	96.820	96.825	96.825	96.825	96.850	96.795	(1.500)	96.835	12/19/2011	12,336	4,087	DEC
f.qeah12	96.685	96.690	96.690	96.690	96.715	96.665	(1.500)	96.705	3/19/2012	10,249	4,011	MAR
f.qeam12	96.555	96.560	96.555	96.555	96.570	96.535	(1.500)	96.560	6/18/2012	9,331	3,232	JUN
f.qeau12	96.450	96.460	96.450	96.455	96.470	96.435	(1.500)	96.460	9/17/2012	3,887	401	SEP
f.qeaZ12	96.335	96.355	96.335	96.350	96.355	96.330	(1.500)	96.340	12/17/2012	3,795	1,585	DEC
f.qeaH13	95.650	97.460	95.650	#VALUE!	#VALUE!	#VALUE!	(63.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.545	97.365	97.365	#VALUE!	#VALUE!	#VALUE!	117.500	#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/

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	99.060	99.070	99.070	99.070	99.080	99.040	3.000	99.040	9/16/2009	28,971	19,592	SEP
F.QSAZ09	98.830	98.840	98.840	98.840	98.860	98.820	1.000	98.820	12/16/2009	61,093	16,490	DEC
F.QSAH10	98.560	98.570	98.560	98.560	98.600	98.550	(1.000)	98.550	3/17/2010	69,826	18,007	MAR
F.QSAM10	98.160	98.170	98.160	98.160	98.200	98.150	(2.000)	98.150	6/16/2010	74,956	14,720	JUN
F.QSAU10	97.710	97.720	97.710	97.710	97.770	97.700	(3.000)	97.700	9/15/2010	64,202	23,266	SEP
F.QSAZ10	97.210	97.220	97.210	97.210	97.260	97.190	(2.000)	97.210	12/15/2010	41,981	9,935	DEC
F.QSAH11	96.780	96.790	96.780	96.780	96.830	96.760	(3.000)	96.800	3/16/2011	23,139	9,594	MAR
F.QSAM11	96.350	96.360	96.350	96.350	96.410	96.340	(3.000)	96.370	6/15/2011	11,193	2,303	JUN
F.QSAU11	95.980	96.000	96.000	95.980	96.050	95.980	(2.000)	96.010	9/21/2011	5,144	2,068	SEP
F.QSAZ11	95.670	95.680	95.670	95.670	95.740	95.670	(3.000)	95.710	12/21/2011	3,084	522	DEC
F.QSAH12	95.490	95.500	95.490	95.490	95.570	95.490	(3.000)	95.530	3/21/2012	975	351	MAR
F.QSAM12	95.350	95.380	95.380	95.360	95.420	95.360	(1.000)	95.400	6/20/2012	1,547	64	JUN
F.QSAU12	95.260	95.310	95.310	95.330	95.330	95.330	0.000	95.330	9/19/2012	23	9	SEP
F.QSAZ12	95.210	95.240	95.240	95.280	95.280	95.280	(2.000)	95.280	12/19/2012	306	9	DEC
F.QSAH13	94.450	95.280	95.280	95.310	#VALUE!	#VALUE!	(1.000)	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	94.360	96.220	94.360	#VALUE!	#VALUE!	#VALUE!	(97.000)	#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	117.5	117.51	117.51	117.51	117.68	117.34	-0.27	117.65	9/28/2009	66,651	28,368	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	0.24000	0.24000	0.24438	0.24000	(0.00438)	0.24438
USDLIB1M	0.28750	0.28750	0.28750	0.28750	0.00000	0.28750
USDLIB3M	0.51375	0.51375	0.51375	0.51313	0.00062	0.51313
USDLIB6M	0.98750	0.98750	0.98750	0.98375	0.00375	0.98375
USDLIB1Y	1.50750	1.50750	1.50750	1.49375	0.01375	1.49375
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	0.59563	0.59563	0.59563	0.59563	0.00000	0.59563
GBPLIB3M	0.99213	0.99213	1.00563	0.99213	(0.01350)	1.00563
GBPLIB6M	1.21000	1.21000	1.22625	1.21000	(0.01625)	1.22625
GBPLIB1Y	1.52088	1.52088	1.53250	1.52088	(0.01162)	1.53250
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2806	0.2806	0.2806	0.2750	0.0056	0.2750
EUIBOR1M	0.6070	0.6070	0.6150	0.6070	(0.0080)	0.6150
EUIBOR3M	0.9790	0.9790	0.9850	0.9790	(0.0060)	0.9850
EUIBOR6M	1.2200	1.2200	1.2250	1.2200	(0.0050)	1.2250
EUIBOR1Y	1.4130	1.4130	1.4190	1.4130	(0.0060)	1.4190

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6382	1.6387	1.6387	1.6387	1.6414	1.6299	0.0072	1.6311
GBPEUR	1.165	1.1658	1.1658	1.1658	1.1702	1.1627	-0.0021	1.1672
GBPJPY	1.5322	1.5329	1.5329	1.5329	1.5366	1.5237	0.0075	1.5248
EURGBP	0.8579	0.8582	0.8582	0.8582	0.8601	0.8549	0.0015	0.8564

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