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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeaq09	99.125	99.130	99.125	99.125	99.130	99.115	0.500	99.115	8/17/2009	9,536	3,522	AUG
f.qeau09	**99.120**	**99.125**	**99.120**	**99.120**	**99.135**	**99.120**	**(0.500)**	**99.130**	**9/14/2009**	**115,936**	**28,643**	**SEP**
f.qeav09	99.040	99.060	99.060	99.040	#VALUE!	#VALUE!	2.000	#VALUE!	10/19/2009	1,216	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.985**	**98.990**	**98.990**	**98.990**	**99.005**	**98.985**	**(0.500)**	**99.005**	**12/14/2009**	**111,127**	**31,189**	**DEC**
f.qeah10	**98.820**	**98.825**	**98.825**	**98.825**	**98.850**	**98.820**	**(1.500)**	**98.850**	**3/15/2010**	**104,562**	**27,992**	**MAR**
f.qeam10	**98.530**	**98.535**	**98.535**	**98.535**	**98.575**	**98.530**	**(3.000)**	**98.575**	**6/14/2010**	**96,781**	**37,386**	**JUN**
f.qeau10	98.210	98.215	98.215	98.215	98.265	98.215	(3.500)	98.265	9/13/2010	71,813	23,796	SEP
f.qeaz10	97.850	97.855	97.850	97.850	97.900	97.850	(4.000)	97.890	12/13/2010	59,872	19,245	DEC
f.qeah11	97.560	97.565	97.565	97.565	97.610	97.560	(3.500)	97.600	3/14/2011	44,397	10,613	MAR
f.qeam11	97.265	97.275	97.265	97.270	97.310	97.265	(4.000)	97.305	6/13/2011	26,857	8,122	JUN
f.qeau11	97.020	97.030	97.020	97.025	97.065	97.025	(3.500)	97.055	9/19/2011	15,693	3,900	SEP
f.qeaz11	96.805	96.810	96.805	96.805	96.840	96.805	(2.500)	96.835	12/19/2011	9,001	2,557	DEC
f.qeah12	96.665	96.675	96.665	96.675	96.700	96.675	(2.500)	96.695	3/19/2012	7,226	1,795	MAR
f.qeam12	96.535	96.545	96.545	96.545	96.570	96.545	(1.500)	96.560	6/18/2012	3,611	1,060	JUN
f.qeau12	96.440	96.450	96.440	96.450	96.465	96.445	(2.000)	96.445	9/17/2012	738	179	SEP
f.qeaZ12	96.335	96.350	96.335	96.355	96.355	96.340	(2.000)	96.340	12/17/2012	797	120	DEC
f.qeaH13	96.265	96.845	96.845	96.240	#VALUE!	#VALUE!	53.500	#VALUE!	3/18/2013	10	0	MAR
f.qeaM13	95.640	96.750	95.640	#VALUE!	#VALUE!	#VALUE!	(57.000)	#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/

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAU09	99.080	99.090	99.080	99.090	99.090	99.070	(1.000)	99.080	9/16/2009	35,287	9,962	SEP
F.QSAZ09	98.870	98.890	98.890	98.880	98.890	98.860	0.000	98.880	12/16/2009	33,191	7,536	DEC
F.QSAH10	98.580	98.590	98.580	98.590	98.610	98.570	(3.000)	98.610	3/17/2010	47,797	10,261	MAR
F.QSAM10	98.140	98.160	98.160	98.150	98.170	98.130	(1.000)	98.160	6/16/2010	55,038	7,313	JUN
F.QSAU10	97.670	97.680	97.680	97.680	97.700	97.660	(2.000)	97.680	9/15/2010	62,023	9,921	SEP
F.QSAZ10	97.150	97.160	97.160	97.170	97.180	97.150	(2.000)	97.170	12/15/2010	46,134	4,345	DEC
F.QSAH11	96.730	96.740	96.730	96.730	96.760	96.720	(2.000)	96.740	3/16/2011	22,359	2,328	MAR
F.QSAM11	96.310	96.320	96.320	96.320	96.340	96.300	(1.000)	96.320	6/15/2011	12,100	1,853	JUN
F.QSAU11	95.960	95.970	95.970	95.970	95.990	95.950	0.000	95.960	9/21/2011	6,601	2,191	SEP
F.QSAZ11	95.650	95.670	95.670	95.660	95.680	95.640	1.000	95.650	12/21/2011	4,849	533	DEC
F.QSAH12	95.480	95.490	95.480	95.480	95.500	95.460	0.000	95.460	3/21/2012	1,748	754	MAR
F.QSAM12	95.350	95.370	95.370	95.360	95.380	95.340	2.000	95.350	6/20/2012	1,641	901	JUN
F.QSAU12	95.270	95.290	95.290	95.280	95.290	95.270	2.000	95.270	9/19/2012	1,595	301	SEP
F.QSAZ12	#VALUE!	95.250	95.250	95.200	#VALUE!	#VALUE!	2.000	#VALUE!	12/19/2012	100	0	DEC
F.QSAH13	#VALUE!	95.260	95.260	95.200	#VALUE!	#VALUE!	2.000	#VALUE!	3/20/2013	20	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.QGAU09	117.44	117.46	117.46	117.45	117.77	117.44	-0.09	117.57	9/28/2009	65,408	23,750	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	0.24125	0.24000	(0.00125)	0.24125
USDLIB1M	0.28625	0.28625	0.28875	0.28625	(0.00250)	0.28875
USDLIB3M	0.50375	0.50375	0.51000	0.50375	(0.00625)	0.51000
USDLIB6M	0.97125	0.97125	0.98500	0.97125	(0.01375)	0.98500
USDLIB1Y	1.49125	1.49125	1.50875	1.49125	(0.01750)	1.50875
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.54375	0.54375	0.54500	0.54375	(0.00125)	0.54500
GBPLIB1M	0.58838	0.58838	0.59150	0.58838	(0.00312)	0.59150
GBPLIB3M	0.96025	0.96025	0.96900	0.96025	(0.00875)	0.96900
GBPLIB6M	1.18375	1.18375	1.19775	1.18375	(0.01400)	1.19775
GBPLIB1Y	1.49625	1.49625	1.50650	1.49625	(0.01025)	1.50650
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2731	0.2731	0.2831	0.2731	(0.0100)	0.2831
EUIBOR1M	0.5870	0.5870	0.5970	0.5870	(0.0100)	0.5970
EUIBOR3M	0.9540	0.9540	0.9690	0.9540	(0.0150)	0.9690
EUIBOR6M	1.2020	1.2020	1.2140	1.2020	(0.0120)	1.2140
EUIBOR1Y	1.3950	1.3950	1.4090	1.3950	(0.0140)	1.4090

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.629	1.6295	1.6295	1.6295	1.6452	1.6283	-0.0145	1.6436
GBPEUR	1.1551	1.1559	1.1559	1.1559	1.1649	1.1545	-0.0064	1.1616
GBPJPY	1.5279	1.5286	1.5286	1.5286	1.545	1.5251	-0.0157	1.5438
EURGBP	0.8653	0.8656	0.8656	0.8656	0.8662	0.8593	0.0046	0.8605

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