7/22/2009 6:01

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.qeaq09	99.115	99.120	99.115	99.115	99.135	99.115	(1.500)	99.130	8/17/2009	2,811	1,763	AUG
f.qeau09	99.120	99.125	99.125	99.125	99.140	99.120	(1.500)	99.130	9/14/2009	74,046	44,021	SEP
f.qeav09	99.050	99.060	99.050	99.060	99.070	99.060	(2.500)	99.070	10/19/2009	44	750	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.995	99.000	98.995	98.995	99.015	98.985	(1.500)	99.010	12/14/2009	101,519	41,006	DEC
f.qeah10	98.845	98.850	98.850	98.850	98.870	98.840	(1.500)	98.860	3/15/2010	117,482	40,898	MAR
f.qeam10	98.560	98.565	98.565	98.565	98.595	98.550	(1.500)	98.575	6/14/2010	139,218	41,119	JUN
f.qeau10	98.245	98.250	98.245	98.245	98.280	98.230	(1.500)	98.250	9/13/2010	105,300	32,801	SEP
f.qeaz10	97.890	97.895	97.890	97.890	97.930	97.865	(1.000)	97.880	12/13/2010	75,290	26,372	DEC
f.qeah11	97.600	97.605	97.605	97.605	97.645	97.570	(0.500)	97.605	3/14/2011	60,403	19,118	MAR
f.qeam11	97.315	97.320	97.320	97.320	97.365	97.285	(0.500)	97.320	6/13/2011	37,312	14,421	JUN
f.qeau11	97.080	97.090	97.090	97.085	97.135	97.050	0.500	97.075	9/19/2011	20,674	5,578	SEP
f.qeaz11	96.870	96.875	96.875	96.875	96.920	96.840	0.500	96.870	12/19/2011	12,545	4,216	DEC
f.qeah12	96.725	96.730	96.730	96.725	96.780	96.700	0.000	96.700	3/19/2012	9,519	2,249	MAR
f.qeam12	96.585	96.590	96.590	96.585	96.645	96.560	0.500	96.560	6/18/2012	4,861	2,296	JUN
f.qeau12	96.470	96.480	96.470	96.470	96.525	96.445	(0.500)	96.450	9/17/2012	1,419	2,191	SEP
f.qeaZ12	96.350	96.360	96.350	96.360	96.420	96.330	(2.000)	96.330	12/17/2012	1,450	867	DEC
f.qeaH13	96.290	96.890	96.890	96.240	#VALUE!	#VALUE!	57.500	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#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/

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	99.110	99.120	99.120	99.120	99.140	99.110	(1.000)	99.140	9/16/2009	36,629	16,054	SEP
F.QSAZ09	98.900	98.910	98.900	98.900	98.950	98.900	(3.000)	98.910	12/16/2009	56,413	32,711	DEC
F.QSAH10	98.580	98.590	98.580	98.580	98.650	98.570	(5.000)	98.590	3/17/2010	94,251	72,537	MAR
F.QSAM10	98.090	98.100	98.100	98.100	98.190	98.080	(8.000)	98.150	6/16/2010	118,961	78,092	JUN
F.QSAU10	97.570	97.580	97.580	97.580	97.700	97.560	(11.000)	97.650	9/15/2010	94,873	56,510	SEP
F.QSAZ10	97.040	97.050	97.040	97.040	97.180	97.030	(13.000)	97.100	12/15/2010	53,455	31,857	DEC
F.QSAH11	96.620	96.630	96.620	96.620	96.740	96.600	(13.000)	96.740	3/16/2011	42,192	12,856	MAR
F.QSAM11	96.200	96.210	96.210	96.210	96.320	96.190	(12.000)	96.320	6/15/2011	21,772	10,217	JUN
F.QSAU11	95.860	95.870	95.870	95.860	95.970	95.850	(11.000)	95.900	9/21/2011	13,475	2,885	SEP
F.QSAZ11	95.560	95.570	95.570	95.570	95.670	95.550	(11.000)	95.590	12/21/2011	5,990	4,571	DEC
F.QSAH12	95.380	95.390	95.390	95.400	95.490	95.380	(11.000)	95.410	3/21/2012	6,217	1,085	MAR
F.QSAM12	95.230	95.250	95.250	95.260	95.350	95.230	(10.000)	95.260	6/20/2012	2,693	1,321	JUN
F.QSAU12	95.130	95.170	95.170	95.200	95.200	95.190	(9.000)	95.190	9/19/2012	1,187	43	SEP
F.QSAZ12	95.040	95.170	95.170	95.150	95.150	95.150	(5.000)	95.150	12/19/2012	180	1	DEC
F.QSAH13	95.030	95.140	95.030	95.200	#VALUE!	#VALUE!	(20.000)	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	94.980	95.140	95.140	#VALUE!	#VALUE!	#VALUE!	(13.000)	#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	116.66	116.68	116.66	116.68	117.89	116.2	-0.71	117.27	9/28/2009	69,368	67,919	SEP
F.QGAZ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	

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USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.23000	0.23000	0.23500	0.23000	(0.00500)	0.23500
USDLIB1M	0.28500	0.28500	0.28500	0.28500	0.00000	0.28500
USDLIB3M	0.50188	0.50188	0.50313	0.50188	(0.00125)	0.50313
USDLIB6M	0.95063	0.95063	0.96125	0.95063	(0.01062)	0.96125
USDLIB1Y	1.47875	1.47875	1.49000	1.47875	(0.01125)	1.49000
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.54250	0.54250	0.54375	0.54250	(0.00125)	0.54375
GBPLIB1M	0.58850	0.58850	0.58850	0.58813	0.00037	0.58813
GBPLIB3M	0.93750	0.93750	0.94125	0.93750	(0.00375)	0.94125
GBPLIB6M	1.15688	1.15688	1.16063	1.15688	(0.00375)	1.16063
GBPLIB1Y	1.47688	1.47688	1.48188	1.47688	(0.00500)	1.48188
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2744	0.2744	0.2744	0.2744	0.0000	0.2744
EUIBOR1M	0.5620	0.5620	0.5700	0.5620	(0.0080)	0.5700
EUIBOR3M	0.9330	0.9330	0.9370	0.9330	(0.0040)	0.9370
EUIBOR6M	1.1820	1.1820	1.1880	1.1820	(0.0060)	1.1880
EUIBOR1Y	1.3810	1.3810	1.3820	1.3810	(0.0010)	1.3820

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6404	1.6409	1.6409	1.6409	1.6468	1.6308	-0.0054	1.6459
GBPEUR	1.1552	1.156	1.156	1.156	1.1586	1.1501	-0.0014	1.1567
GBPJPY	1.5325	1.5332	1.5332	1.5332	1.5442	1.523	-0.0102	1.5427
EURGBP	0.8652	0.8655	0.8655	0.8655	0.8696	0.8634	0.0012	0.8641

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