The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com

EURIBOR

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeaq09	99.145	99.150	99.145	99.145	99.150	99.140	0.500	99.140	8/17/2009	3,672	1,632	AUG
f.qeau09	**99.140**	**99.145**	**99.140**	**99.140**	**99.145**	**99.130**	**0.500**	**99.135**	**9/14/2009**	**65,183**	**30,576**	**SEP**
f.qeav09	99.070	99.075	99.075	99.075	99.075	99.060	1.500	99.060	10/19/2009	4,264	403	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**99.010**	**99.015**	**99.015**	**99.015**	**99.015**	**98.980**	**3.000**	**98.985**	**12/14/2009**	**82,380**	**28,504**	**DEC**
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	**98.830**	**98.835**	**98.835**	**98.835**	**98.840**	**98.785**	**4.000**	**98.800**	**3/15/2010**	**108,705**	**39,827**	**MAR**
f.qeam10	**98.485**	**98.490**	**98.490**	**98.490**	**98.495**	**98.430**	**4.000**	**98.455**	**6/14/2010**	**101,059**	**44,849**	**JUN**
f.qeau10	98.120	98.125	98.125	98.125	98.135	98.075	3.000	98.095	9/13/2010	86,773	32,853	SEP
f.qeaz10	97.750	97.755	97.755	97.755	97.775	97.705	2.000	97.740	12/13/2010	71,106	23,897	DEC
f.qeah11	97.480	97.485	97.485	97.485	97.510	97.435	2.000	97.475	3/14/2011	49,753	15,434	MAR
f.qeam11	97.230	97.235	97.235	97.235	97.255	97.180	3.000	97.215	6/13/2011	34,548	6,787	JUN
f.qeau11	97.025	97.030	97.030	97.030	97.045	96.965	4.000	96.995	9/19/2011	15,991	5,271	SEP
f.qeaz11	96.835	96.840	96.835	96.835	96.850	96.775	4.000	96.790	12/19/2011	8,563	2,158	DEC
f.qeah12	96.715	96.720	96.715	96.715	96.730	96.645	4.000	96.680	3/19/2012	7,935	3,869	MAR
f.qeam12	96.585	96.595	96.590	96.590	96.610	96.520	4.000	96.550	6/18/2012	6,266	2,715	JUN
f.qeau12	96.475	96.495	96.495	96.485	96.505	96.425	4.500	96.445	9/17/2012	1,996	1,098	SEP
f.qeaZ12	96.370	96.385	96.370	96.385	96.410	96.325	2.000	96.325	12/17/2012	2,516	564	DEC
f.qeaH13	96.300	96.385	96.300	96.350	96.350	96.350	0.500	96.350	3/18/2013	7	36	MAR
f.qeaM13	96.225	96.285	96.225	#VALUE!	#VALUE!	#N/A	1.000	#N/A	6/17/2013	#N/A	#N/A	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	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
F.QSAZ09	98.910	98.920	98.920	98.920	98.920	98.890	2.000	98.890	12/16/2009	48,089	20,418	DEC
F.QSAH10	98.550	98.560	98.560	98.560	98.570	98.530	2.000	98.530	3/17/2010	38,050	12,410	MAR
F.QSAM10	98.030	98.040	98.030	98.030	98.050	98.000	1.000	98.010	6/16/2010	42,815	17,821	JUN
F.QSAU10	97.480	97.490	97.490	97.490	97.510	97.450	2.000	97.460	9/15/2010	57,050	25,698	SEP
F.QSAZ10	96.930	96.940	96.940	96.940	96.970	96.870	1.000	96.870	12/15/2010	44,805	27,249	DEC
F.QSAH11	96.490	96.500	96.500	96.500	96.540	96.460	1.000	96.490	3/16/2011	24,523	9,720	MAR
F.QSAM11	96.080	96.090	96.090	96.090	96.130	96.040	1.000	96.080	6/15/2011	15,233	7,726	JUN
F.QSAU11	95.730	95.750	95.750	95.740	95.790	95.700	1.000	95.740	9/21/2011	6,191	3,353	SEP
F.QSAZ11	95.440	95.450	95.440	95.450	95.490	95.400	(1.000)	95.480	12/21/2011	3,378	3,439	DEC
F.QSAH12	95.260	95.270	95.260	95.260	95.320	95.240	(1.000)	95.310	3/21/2012	7,467	2,840	MAR
F.QSAM12	95.110	95.130	95.130	95.120	95.180	95.090	0.000	95.170	6/20/2012	4,962	2,550	JUN
F.QSAU12	95.020	95.060	95.060	95.090	95.090	95.090	1.000	95.090	9/19/2012	930	10	SEP
F.QSAZ12	94.980	95.070	94.980	94.980	#VALUE!	#VALUE!	(3.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.880	95.050	95.050	#VALUE!	#VALUE!	#VALUE!	6.000	#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.QGAU09	115.84	115.86	115.84	115.84	116.35	115.73	-0.34	116.2	9/28/2009	45,066	43,108	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	0.22938	0.22938	0.22938	0.22938	0.00375	0.22938		
USDLIB1M	0.28500	0.28500	0.28500	0.28500	0.00000	0.28500		
USDLIB3M	0.48750	0.48750	0.49125	0.48750	(0.00375)	0.49125		
USDLIB6M	0.93250	0.93250	0.93625	0.93250	(0.00375)	0.93625		
USDLIB1Y	1.48500	1.48500	1.48500	1.47875	0.00625	1.47875		
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
GBPLIBON	0.54750	0.54750	0.54750	0.54750	0.00125	0.54750		
GBPLIB1M	0.58375	0.58375	0.58438	0.58375	(0.00063)	0.58438		
GBPLIB3M	0.89750	0.89750	0.90500	0.89750	(0.00750)	0.90500		
GBPLIB6M	1.11000	1.11000	1.11750	1.11000	(0.00750)	1.11750		
GBPLIB1Y	1.44000	1.44000	1.44500	1.44000	(0.00500)	1.44500		
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**		
EURLIBON	0.2694	0.2694	0.2694	0.2694	0.0019	0.2694		
EUIBOR1M	0.5420	0.5420	0.5420	0.5420	(0.0030)	0.5420		
EUIBOR3M	0.9030	0.9030	0.9030	0.9030	(0.0050)	0.9030		
EUIBOR6M	1.1530	1.1530	1.1530	1.1530	(0.0060)	1.1530		
EUIBOR1Y	1.3670	1.3670	1.3670	1.3670	(0.0060)	1.3670		
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.6379	1.6384	1.6384	1.6384	1.6474	1.6344	-0.0046	1.6426
GBPEUR	1.1578	1.1586	1.1586	1.1586	1.1617	1.1574	-0.0014	1.1593
GBPJPY	1.5553	1.556	1.556	1.556	1.5592	1.5462	0.0024	1.553
EURGBP	0.8631	0.8634	0.8634	0.8634	0.8657	0.8609	0.0008	0.8623

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