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.qeam09	**98.790**	**98.795**	**98.790**	**98.790**	**98.820**	**98.790**	**(2.000)**	**98.810**	**6/15/2009**	**133,576**	**75,512**	**JUN**
f.qean09	98.850	98.855	98.850	98.850	98.870	98.850	(1.500)	98.870	7/13/2009	2,406	538	JUL
f.qeaq09	98.860	#VALUE!	98.860	#VALUE!	#VALUE!	#VALUE!	(8.500)	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	**98.890**	**98.895**	**98.890**	**98.890**	**98.930**	**98.890**	**(3.000)**	**98.910**	**9/14/2009**	**144,709**	**93,117**	**SEP**
f.qeav09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.795**	**98.800**	**98.795**	**98.795**	**98.830**	**98.795**	**(2.000)**	**98.810**	**12/14/2009**	**128,889**	**75,140**	**DEC**
f.qeah10	**98.715**	**98.720**	**98.715**	**98.715**	**98.750**	**98.700**	**(0.500)**	**98.730**	**3/15/2010**	**121,178**	**55,093**	**MAR**
f.qeam10	98.500	98.505	98.505	98.505	98.535	98.475	1.500	98.500	6/14/2010	94,416	48,101	JUN
f.qeau10	98.255	98.260	98.255	98.255	98.285	98.215	2.000	98.240	9/13/2010	70,010	32,633	SEP
f.qeaz10	97.945	97.950	97.945	97.945	97.975	97.900	2.500	97.925	12/13/2010	56,912	24,723	DEC
f.qeah11	97.700	97.705	97.700	97.700	97.725	97.645	3.500	97.670	3/14/2011	37,522	21,579	MAR
f.qeam11	97.415	97.420	97.415	97.415	97.430	97.355	4.000	97.375	6/13/2011	13,874	13,612	JUN
f.qeau11	97.155	97.160	97.160	97.160	97.165	97.085	5.000	97.115	9/19/2011	10,120	7,847	SEP
f.qeaz11	96.890	96.900	96.900	96.895	96.900	96.815	6.000	96.835	12/19/2011	8,755	5,867	DEC
f.qeah12	96.715	96.720	96.720	96.720	96.720	96.630	6.000	96.650	3/19/2012	6,826	5,121	MAR
f.qeam12	96.525	96.535	96.535	96.530	96.530	96.445	7.000	96.460	6/18/2012	2,170	2,729	JUN
f.qeau12	96.360	96.370	96.370	96.365	96.365	96.280	7.000	96.295	9/17/2012	1,259	1,822	SEP
f.qeaZ12	95.990	96.885	96.885	96.355	#VALUE!	#VALUE!	69.500	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.055	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	13	0	MAR

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.QSAM09	98.780	98.790	98.780	98.780	98.800	98.780	(1.000)	98.780	6/17/2009	30,445	15,913	JUN
F.QSAU09	98.880	98.890	98.880	98.880	98.920	98.870	(3.000)	98.910	9/16/2009	59,809	19,966	SEP
F.QSAZ09	98.690	98.700	98.700	98.700	98.730	98.670	(2.000)	98.710	12/16/2009	38,646	20,666	DEC
F.QSAH10	98.520	98.530	98.520	98.520	98.560	98.480	(2.000)	98.540	3/17/2010	62,032	29,186	MAR
F.QSAM10	98.170	98.180	98.170	98.170	98.210	98.130	(2.000)	98.160	6/16/2010	68,549	26,524	JUN
F.QSAU10	97.780	97.790	97.790	97.790	97.830	97.730	(1.000)	97.780	9/15/2010	67,955	28,547	SEP
F.QSAZ10	97.330	97.340	97.340	97.340	97.390	97.290	(1.000)	97.340	12/15/2010	37,515	14,558	DEC
F.QSAH11	96.940	96.960	96.950	96.950	97.000	96.900	(2.000)	96.950	3/16/2011	20,790	6,178	MAR
F.QSAM11	96.530	96.540	96.540	96.540	96.580	96.490	(1.000)	96.540	6/15/2011	6,401	4,127	JUN
F.QSAU11	96.150	96.170	96.160	96.160	96.210	96.110	(1.000)	96.160	9/21/2011	4,345	4,665	SEP
F.QSAZ11	95.830	95.850	95.850	95.840	95.890	95.760	2.000	95.780	12/21/2011	1,279	2,036	DEC
F.QSAH12	95.640	95.660	95.640	95.660	95.690	95.620	0.000	95.620	3/21/2012	2,346	502	MAR
F.QSAM12	95.500	95.530	95.530	95.520	95.560	95.490	3.000	95.490	6/20/2012	473	823	JUN
F.QSAU12	95.400	95.450	95.400	95.430	95.430	95.400	(1.000)	95.400	9/19/2012	307	129	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/20/2013	0	0	MAR

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.QGAM09	11840	11845	11840	11842	11869	11737	84	11790	6/26/2009	8,064	1,533	JUN
F.QGAU09	11685	11687	11685	11686	11707	11575	80	11575	9/28/2009	83,563	66,119	SEP
F.QGAZ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON	0.26125	0.26125	0.26125	0.26125	0.00000	0.26125
USDLIB1M	0.31875	0.31875	0.32000	0.31875	(0.00125)	0.32000
USDLIB3M	0.63688	0.63688	0.64625	0.63688	(0.00937)	0.64625
USDLIB6M	1.20750	1.20750	1.23375	1.20750	(0.02625)	1.23375
USDLIB1Y	1.58375	1.58375	1.60750	1.58375	(0.02375)	1.60750
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.55000	0.55000	0.55000	0.55000	(0.00125)	0.55000
GBPLIB1M	0.67000	0.67000	0.67000	0.67000	0.00000	0.67000
GBPLIB3M	1.26813	1.26813	1.27125	1.26813	(0.00312)	1.27125
GBPLIB6M	1.47625	1.47625	1.48188	1.47625	(0.00563)	1.48188
GBPLIB1Y	1.75000	1.75000	1.75250	1.75000	(0.00250)	1.75250
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.5413	0.5413	0.5413	0.5413	(0.0788)	0.5413
EUIBOR1M	0.9200	0.9200	0.9260	0.9200	(0.0060)	0.9260
EUIBOR3M	1.2600	1.2600	1.2620	1.2600	(0.0020)	1.2620
EUIBOR6M	1.4550	1.4550	1.4610	1.4550	(0.0060)	1.4610
EUIBOR1Y	1.6150	1.6150	1.6240	1.6150	(0.0090)	1.6240

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6575	1.658	1.658	1.658	1.6667	1.6513	-0.0003	1.6577
GBPEUR	1.162	1.1628	1.1628	1.1628	1.1665	1.1578	0.0032	1.1589
GBPJPY	1.5884	1.5891	1.5891	1.5891	1.6052	1.5791	0.001	1.5873
EURGBP	0.8604	0.8607	0.8607	0.8607	0.8638	0.8575	-0.0023	0.8626

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