6/11/2009 5:53

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.qeam09	**98.720**	**98.725**	**98.720**	**98.720**	**98.730**	**98.710**	**0.500**	**98.710**	**6/15/2009**	**86,803**	**63,924**	**JUN**
f.qean09	98.730	98.735	98.735	98.735	98.740	98.725	1.000	98.725	7/13/2009	3,478	2,700	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	**98.735**	**98.740**	**98.740**	**98.740**	**98.760**	**98.725**	**0.500**	**98.735**	**9/14/2009**	**102,150**	**80,621**	**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	**98.530**	**98.535**	**98.535**	**98.535**	**98.575**	**98.530**	**(1.500)**	**98.540**	**12/14/2009**	**113,952**	**60,271**	**DEC**
f.qeah10	**98.310**	**98.315**	**98.310**	**98.310**	**98.365**	**98.305**	**(4.500)**	**98.350**	**3/15/2010**	**119,425**	**74,937**	**MAR**
f.qeam10	97.985	97.990	97.990	97.990	98.060	97.985	(6.000)	98.055	6/14/2010	104,687	79,274	JUN
f.qeau10	97.675	97.680	97.675	97.675	97.760	97.670	(7.500)	97.755	9/13/2010	87,753	59,668	SEP
f.qeaz10	97.360	97.370	97.370	97.365	97.455	97.360	(7.500)	97.445	12/13/2010	62,268	35,808	DEC
f.qeah11	97.140	97.145	97.145	97.145	97.240	97.135	(7.500)	97.225	3/14/2011	44,110	25,859	MAR
f.qeam11	96.910	96.915	96.915	96.915	96.995	96.910	(6.500)	96.985	6/13/2011	17,655	11,699	JUN
f.qeau11	96.720	96.725	96.720	96.720	96.795	96.720	(5.000)	96.775	9/19/2011	14,336	8,170	SEP
f.qeaz11	96.535	96.540	96.535	96.535	96.595	96.530	(3.000)	96.580	12/19/2011	7,389	2,876	DEC
f.qeah12	96.435	96.440	96.440	96.440	96.495	96.435	(2.500)	96.470	3/19/2012	2,299	2,331	MAR
f.qeam12	96.330	96.345	96.345	96.340	96.380	96.340	(1.500)	96.355	6/18/2012	501	701	JUN
f.qeau12	96.245	96.260	96.260	96.245	96.295	96.245	(1.000)	96.280	9/17/2012	833	1,318	SEP
f.qeaZ12	95.355	96.840	95.355	96.045	#VALUE!	#VALUE!	(77.500)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.290	96.785	96.785	96.075	#VALUE!	#VALUE!	70.500	#VALUE!	3/18/2013	0	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	98.760	98.770	98.770	98.770	98.790	98.760	0.000	98.770	6/17/2009	13,714	15,991	JUN
F.QSAU09	98.760	98.770	98.760	98.760	98.790	98.740	0.000	98.750	9/16/2009	65,109	20,522	SEP
F.QSAZ09	98.390	98.410	98.390	98.400	98.440	98.390	(3.000)	98.400	12/16/2009	102,413	31,704	DEC
F.QSAH10	98.010	98.020	98.010	98.010	98.080	98.000	(6.000)	98.040	3/17/2010	141,138	59,952	MAR
F.QSAM10	97.510	97.520	97.520	97.510	97.600	97.500	(7.000)	97.590	6/16/2010	107,290	63,630	JUN
F.QSAU10	97.010	97.020	97.020	97.020	97.130	97.000	(11.000)	97.120	9/15/2010	114,878	60,982	SEP
F.QSAZ10	96.530	96.550	96.540	96.540	96.670	96.520	(13.000)	96.630	12/15/2010	71,835	61,643	DEC
F.QSAH11	96.150	96.160	96.160	96.160	96.300	96.140	(14.000)	96.250	3/16/2011	48,869	41,958	MAR
F.QSAM11	95.790	95.800	95.790	95.790	95.930	95.780	(14.000)	95.880	6/15/2011	35,321	17,752	JUN
F.QSAU11	95.490	95.510	95.510	95.490	95.620	95.480	(11.000)	95.570	9/21/2011	26,485	5,109	SEP
F.QSAZ11	95.250	95.270	95.270	95.250	95.370	95.250	(9.000)	95.320	12/21/2011	10,858	4,239	DEC
F.QSAH12	95.140	95.160	95.160	95.140	95.250	95.130	(8.000)	95.230	3/21/2012	11,651	5,330	MAR
F.QSAM12	95.070	95.100	95.100	95.090	95.160	95.080	(6.000)	95.160	6/20/2012	1,831	412	JUN
F.QSAU12	94.960	95.970	95.970	95.060	95.110	95.060	85.000	95.100	9/19/2012	2,036	251	SEP
F.QSAZ12	94.950	95.800	95.800	95.050	#VALUE!	#VALUE!	75.000	#VALUE!	12/19/2012	138	0	DEC
F.QSAH13	94.900	#VALUE!	94.900	95.030	#VALUE!	#VALUE!	(21.000)	#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	11621	11624	11624	11620	11692	11620	-101	11690	6/26/2009	1,951	224	JUN
F.QGAU09	11470	11471	11470	11470	11571	11462	-99	11565	9/28/2009	73,440	41,038	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	0.26125	0.26125	0.26375	0.26125	(0.00250)	0.26375
USDLIB1M	0.31938	0.31938	0.32063	0.31938	(0.00125)	0.32063
USDLIB3M	0.62938	0.62938	0.63875	0.62938	(0.00937)	0.63875
USDLIB6M	1.21750	1.21750	1.22875	1.21750	(0.01125)	1.22875
USDLIB1Y	1.79000	1.79000	1.79250	1.79000	(0.00250)	1.79250
GBP LIBOR	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000
GBPLIB1M	0.66750	0.66750	0.66875	0.66750	(0.00125)	0.66875
GBPLIB3M	1.25313	1.25313	1.25563	1.25313	(0.00250)	1.25563
GBPLIB6M	1.47438	1.47438	1.47750	1.47438	(0.00312)	1.47750
GBPLIB1Y	1.75625	1.75625	1.76000	1.75625	(0.00375)	1.76000
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.7900	0.7900	0.7938	0.7900	(0.0038)	0.7938
EUIBOR1M	0.9630	0.9630	0.9650	0.9630	(0.0020)	0.9650
EUIBOR3M	1.2770	1.2770	1.2830	1.2770	(0.0060)	1.2830
EUIBOR6M	1.4840	1.4840	1.4880	1.4840	(0.0040)	1.4880
EUIBOR1Y	1.6660	1.6660	1.6720	1.6660	(0.0060)	1.6720

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6447	1.6452	1.6452	1.6452	1.6496	1.6338	0.0091	1.6357
GBPEUR	1.1736	1.1744	1.1744	1.1744	1.1756	1.1671	0.0042	1.1695
GBPJPY	1.6116	1.6123	1.6123	1.6123	1.6137	1.5992	0.0066	1.6049
EURGBP	0.8517	0.852	0.852	0.852	0.8568	0.8508	-0.0029	0.8549

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