6/16/2009 5:45

The Morning Email: STIRS

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

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EURIBOR

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qeam09	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**	**#VALUE!**			
f.qean09	98.780	98.790	98.780	98.785	98.795	98.775	(0.500)	98.790	7/13/2009	29,149	12,254	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	**98.810**	**98.815**	**98.810**	**98.810**	**98.835**	**98.790**	**(0.500)**	**98.820**	**9/14/2009**	**180,925**	**81,258**	**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	**98.655**	**98.660**	**98.655**	**98.655**	**98.695**	**98.640**	**(2.000)**	**98.680**	**12/14/2009**	**134,149**	**58,391**	**DEC**
f.qeah10	**98.460**	**98.465**	**98.460**	**98.460**	**98.505**	**98.440**	**(1.500)**	**98.490**	**3/15/2010**	**116,658**	**83,502**	**MAR**
f.qeam10	98.160	98.165	98.160	98.160	98.210	98.135	(1.000)	98.175	6/14/2010	124,504	69,019	JUN
f.qeau10	97.850	97.855	97.855	97.855	97.905	97.820	(0.500)	97.865	9/13/2010	73,491	49,769	SEP
f.qeaz10	97.530	97.535	97.530	97.530	97.585	97.490	(1.000)	97.560	12/13/2010	61,301	34,951	DEC
f.qeah11	97.300	97.305	97.300	97.300	97.350	97.260	(0.500)	97.315	3/14/2011	39,629	29,727	MAR
f.qeam11	97.060	97.065	97.060	97.060	97.115	97.020	(0.500)	97.100	6/13/2011	25,278	15,150	JUN
f.qeau11	96.855	96.860	96.855	96.855	96.905	96.820	(1.000)	96.870	9/19/2011	17,007	7,571	SEP
f.qeaz11	96.650	96.655	96.650	96.650	96.700	96.625	(1.500)	96.680	12/19/2011	9,677	5,120	DEC
f.qeah12	96.535	96.540	96.540	96.540	96.580	96.525	(1.000)	96.570	3/19/2012	5,109	3,754	MAR
f.qeam12	96.405	96.415	96.415	96.410	96.450	96.405	(1.500)	96.425	6/18/2012	2,348	2,236	JUN
f.qeau12	96.300	96.315	96.315	96.305	96.350	96.305	(2.000)	96.320	9/17/2012	767	363	SEP
f.qeaZ12	96.185	96.200	96.185	96.190	96.230	96.190	(3.500)	96.195	12/17/2012	277	334	DEC
f.qeaH13	96.070	96.155	96.155	96.145	96.145	96.145	(0.500)	96.145	3/18/2013	62	15	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	98.750	98.760	98.750	98.750	98.760	98.750	(1.000)	98.750	6/17/2009	13,565	2,204	JUN
F.QSAU09	98.770	98.780	98.770	98.770	98.780	98.740	(1.000)	98.770	9/16/2009	44,711	33,810	SEP
F.QSAZ09	98.490	98.500	98.500	98.500	98.510	98.420	0.000	98.500	12/16/2009	48,797	49,342	DEC
F.QSAH10	98.150	98.160	98.150	98.150	98.180	98.070	(2.000)	98.160	3/17/2010	54,701	77,425	MAR
F.QSAM10	97.660	97.670	97.660	97.660	97.720	97.590	(4.000)	97.700	6/16/2010	52,888	98,150	JUN
F.QSAU10	97.170	97.180	97.180	97.180	97.250	97.110	(5.000)	97.240	9/15/2010	48,584	57,773	SEP
F.QSAZ10	96.690	96.700	96.690	96.690	96.780	96.640	(7.000)	96.780	12/15/2010	29,306	29,260	DEC
F.QSAH11	96.300	96.310	96.310	96.310	96.390	96.260	(7.000)	96.380	3/16/2011	18,175	9,745	MAR
F.QSAM11	95.940	95.950	95.940	95.940	96.010	95.900	(7.000)	96.010	6/15/2011	7,761	3,473	JUN
F.QSAU11	95.640	95.660	95.640	95.650	95.730	95.610	(8.000)	95.730	9/21/2011	4,659	2,628	SEP
F.QSAZ11	95.420	95.430	95.420	95.420	95.490	95.380	(6.000)	95.490	12/21/2011	2,236	3,707	DEC
F.QSAH12	95.320	95.340	95.340	95.330	95.370	95.270	(4.000)	95.350	3/21/2012	2,909	3,270	MAR
F.QSAM12	95.250	95.280	95.280	95.270	95.280	95.230	(2.000)	95.270	6/20/2012	242	1,098	JUN
F.QSAU12	95.210	95.270	95.270	95.200	95.200	95.200	1.000	95.200	9/19/2012	0	10	SEP
F.QSAZ12	95.100	95.350	95.350	95.050	#VALUE!	#VALUE!	18.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.050	95.210	95.210	95.030	#VALUE!	#VALUE!	(2.000)	#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	11799	11804	11804	11803	11803	11796	22	11798	6/26/2009	244	398	JUN
F.QGAU09	11646	11648	11648	11647	11673	11614	20	11629	9/28/2009	75,035	39,255	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	#VALUE!	0.26125	#VALUE!	#VALUE!	#VALUE!	#VALUE!
USDLIB1M	#VALUE!	0.31875	#VALUE!	#VALUE!	#VALUE!	#VALUE!
USDLIB3M	#VALUE!	0.61438	#VALUE!	#VALUE!	#VALUE!	#VALUE!
USDLIB6M	#VALUE!	1.16875	#VALUE!	#VALUE!	#VALUE!	#VALUE!
USDLIB1Y	#VALUE!	1.69875	#VALUE!	#VALUE!	#VALUE!	#VALUE!

GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPLIBON	#VALUE!	0.55000	#VALUE!	#VALUE!	#VALUE!	#VALUE!
GBPLIB1M	#VALUE!	0.66750	#VALUE!	#VALUE!	#VALUE!	#VALUE!
GBPLIB3M	#VALUE!	1.25188	#VALUE!	#VALUE!	#VALUE!	#VALUE!
GBPLIB6M	#VALUE!	1.47125	#VALUE!	#VALUE!	#VALUE!	#VALUE!
GBPLIB1Y	#VALUE!	1.75125	#VALUE!	#VALUE!	#VALUE!	#VALUE!

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	#VALUE!	0.7663	#VALUE!	#VALUE!	#VALUE!	#VALUE!
EUIBOR1M	0.9570	0.9570	0.9570	0.9570	(0.0020)	0.9570
EUIBOR3M	1.2520	1.2520	1.2520	1.2520	(0.0080)	1.2520
EUIBOR6M	1.4650	1.4650	1.4720	1.4650	(0.0070)	1.4720
EUIBOR1Y	1.6380	1.6380	1.6490	1.6380	(0.0110)	1.6490

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6441	1.6446	1.6446	1.6446	1.6484	1.6212	0.0125	1.6317
GBPEUR	1.1835	1.1843	1.1843	1.1843	1.1855	1.176	0.0014	1.182
GBPJPY	1.5908	1.5915	1.5915	1.5915	1.5973	1.5645	-0.0054	1.5964
EURGBP	0.8447	0.845	0.845	0.845	0.8503	0.8437	-0.0008	0.8456

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