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.qean09	98.805	98.810	98.805	98.805	98.815	98.800	0.500	98.810	7/13/2009	18,230	9,035	JUL
f.qeaq09	98.820	98.830	98.830	98.830	98.830	98.805	0.500	98.805	8/17/2009	431	28	AUG
f.qeau09	**98.835**	**98.840**	**98.840**	**98.840**	**98.840**	**98.815**	**1.500**	**98.820**	**9/14/2009**	**128,426**	**59,289**	**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	**98.700**	**98.705**	**98.705**	**98.705**	**98.710**	**98.665**	**3.000**	**98.675**	**12/14/2009**	**97,673**	**62,402**	**DEC**
f.qeah10	**98.510**	**98.515**	**98.515**	**98.515**	**98.520**	**98.470**	**4.000**	**98.480**	**3/15/2010**	**135,348**	**53,395**	**MAR**
f.qeam10	**98.210**	**98.215**	**98.215**	**98.215**	**98.220**	**98.165**	**3.500**	**98.185**	**6/14/2010**	**106,937**	**51,441**	**JUN**
f.qeau10	97.900	97.905	97.905	97.905	97.915	97.865	2.500	97.880	9/13/2010	80,745	33,700	SEP
f.qeaz10	97.580	97.585	97.585	97.585	97.590	97.540	2.500	97.560	12/13/2010	65,478	23,670	DEC
f.qeah11	97.340	97.345	97.345	97.350	97.350	97.300	2.000	97.320	3/14/2011	55,872	20,878	MAR
f.qeam11	97.095	97.100	97.100	97.105	97.105	97.060	1.500	97.075	6/13/2011	32,183	18,684	JUN
f.qeau11	96.895	96.900	96.900	96.895	96.905	96.860	2.000	96.875	9/19/2011	16,072	5,395	SEP
f.qeaz11	96.690	96.695	96.695	96.695	96.700	96.660	1.500	96.670	12/19/2011	11,191	4,029	DEC
f.qeah12	96.570	96.575	96.575	96.575	96.580	96.545	2.000	96.545	3/19/2012	10,754	1,899	MAR
f.qeam12	96.440	96.445	96.445	96.435	96.455	96.425	2.000	96.425	6/18/2012	8,336	5,174	JUN
f.qeau12	96.325	96.340	96.325	96.325	96.345	96.325	0.500	96.325	9/17/2012	1,562	276	SEP
f.qeaZ12	96.210	96.225	96.225	96.215	96.235	96.210	2.000	96.210	12/17/2012	484	521	DEC
f.qeaH13	96.120	96.210	96.120	96.145	#VALUE!	#VALUE!	(2.500)	#VALUE!	3/18/2013	65	0	MAR
f.qeaM13	95.425	96.740	95.425	96.080	#VALUE!	#VALUE!	(65.500)	#VALUE!	6/17/2013	34	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/

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	0.000	98.760	6/17/2009	7,357	9,550	JUN
F.QSAU09	98.780	98.790	98.790	98.790	98.810	98.760	1.000	98.780	9/16/2009	58,349	25,446	SEP
F.QSAZ09	98.550	98.560	98.550	98.550	98.570	98.510	3.000	98.520	12/16/2009	80,704	22,834	DEC
F.QSAH10	98.240	98.250	98.250	98.250	98.260	98.180	4.000	98.190	3/17/2010	125,533	29,536	MAR
F.QSAM10	97.760	97.770	97.760	97.760	97.780	97.700	3.000	97.710	6/16/2010	138,104	49,359	JUN
F.QSAU10	97.270	97.280	97.270	97.270	97.290	97.210	3.000	97.220	9/15/2010	98,554	26,070	SEP
F.QSAZ10	96.780	96.790	96.780	96.780	96.800	96.710	2.000	96.710	12/15/2010	58,648	18,984	DEC
F.QSAH11	96.390	96.400	96.400	96.400	96.400	96.320	3.000	96.360	3/16/2011	17,611	9,813	MAR
F.QSAM11	96.030	96.040	96.030	96.030	96.040	95.960	2.000	95.990	6/15/2011	8,514	5,937	JUN
F.QSAU11	95.730	95.750	95.750	95.740	95.740	95.680	4.000	95.680	9/21/2011	4,643	3,070	SEP
F.QSAZ11	95.500	95.510	95.510	95.510	95.510	95.440	4.000	95.450	12/21/2011	7,044	3,239	DEC
F.QSAH12	95.390	95.410	95.410	95.400	95.400	95.340	4.000	95.350	3/21/2012	10,598	1,792	MAR
F.QSAM12	95.310	95.340	95.310	95.290	95.310	95.290	2.000	95.310	6/20/2012	7,036	165	JUN
F.QSAU12	95.280	95.330	95.330	95.260	95.280	95.260	7.000	95.280	9/19/2012	60	68	SEP
F.QSAZ12	95.100	95.400	95.400	95.050	#VALUE!	#VALUE!	22.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.050	95.290	95.290	95.030	#VALUE!	#VALUE!	5.000	#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	11820	11825	11820	11816	11819	11806	46	11806	6/26/2009	749	477	JUN
F.QGAU09	11668	11669	11668	11668	11676	11623	47	11635	9/28/2009	120,234	35,375	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	0.31313	0.31313	0.31813	0.31313	(0.00500)	0.31813
USDLIB3M	0.61000	0.61000	0.61313	0.61000	(0.00313)	0.61313
USDLIB6M	1.15750	1.15750	1.16375	1.15750	(0.00625)	1.16375
USDLIB1Y	1.69375	1.69375	1.69625	1.69375	(0.00250)	1.69625
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	0.66750	0.66750	0.00000	0.66750
GBPLIB3M	1.25063	1.25063	1.25188	1.25063	(0.00125)	1.25188
GBPLIB6M	1.47250	1.47250	1.47250	1.47250	0.00000	1.47250
GBPLIB1Y	1.75125	1.75125	1.75250	1.75125	(0.00125)	1.75250
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.8025	0.8025	0.8025	0.8025	0.0000	0.8025
EUIBOR1M	0.9510	0.9510	0.9570	0.9510	(0.0060)	0.9570
EUIBOR3M	1.2440	1.2440	1.2520	1.2440	(0.0080)	1.2520
EUIBOR6M	1.4570	1.4570	1.4650	1.4570	(0.0080)	1.4650
EUIBOR1Y	1.6290	1.6290	1.6380	1.6290	(0.0090)	1.6380

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6231	1.6236	1.6236	1.6236	1.6485	1.6228	-0.0178	1.6408
GBPEUR	1.1717	1.1725	1.1725	1.1725	1.1869	1.1711	-0.0139	1.1857
GBPJPY	1.5648	1.5655	1.5655	1.5655	1.5943	1.563	-0.0168	1.5817
EURGBP	0.8531	0.8534	0.8534	0.8534	0.854	0.8428	0.01	0.843

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