The Morning Email: STIRS

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

6/18/2009 5:48 **EURIBOR**

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qean09	98.835	98.840	98.840	98.835	98.840	98.810	3.000	98.815	7/13/2009	16,709	12,293	JUL
f.qeaq09	98.830	98.850	98.830	98.835	#VALUE!	#VALUE!	0.000	#VALUE!	8/17/2009	128	0	AUG
f.qeau09	**98.850**	**98.855**	**98.850**	**98.850**	**98.855**	**98.830**	**1.000**	**98.835**	**9/14/2009**	**121,344**	**74,588**	**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	**98.720**	**98.725**	**98.720**	**98.720**	**98.725**	**98.690**	**3.000**	**98.690**	**12/14/2009**	**117,078**	**60,182**	**DEC**
f.qeah10	**98.555**	**98.560**	**98.555**	**98.555**	**98.560**	**98.500**	**5.500**	**98.500**	**3/15/2010**	**119,106**	**67,168**	**MAR**
f.qeam10	**98.285**	**98.290**	**98.285**	**98.285**	**98.290**	**98.210**	**7.000**	**98.220**	**6/14/2010**	**119,700**	**77,420**	**JUN**
f.qeau10	97.995	98.000	98.000	98.000	98.000	97.915	7.500	97.925	9/13/2010	96,891	64,227	SEP
f.qeaz10	97.675	97.680	97.675	97.675	97.675	97.600	6.500	97.610	12/13/2010	76,872	38,103	DEC
f.qeah11	97.425	97.430	97.425	97.425	97.425	97.360	5.000	97.375	3/14/2011	51,650	21,324	MAR
f.qeam11	97.165	97.170	97.170	97.170	97.170	97.115	4.000	97.130	6/13/2011	46,844	13,551	JUN
f.qeau11	96.950	96.955	96.950	96.950	96.955	96.910	2.500	96.915	9/19/2011	23,743	5,019	SEP
f.qeaz11	96.730	96.735	96.735	96.735	96.740	96.700	2.000	96.720	12/19/2011	12,161	3,810	DEC
f.qeah12	96.600	96.605	96.600	96.600	96.605	96.575	1.000	96.580	3/19/2012	6,561	2,017	MAR
f.qeam12	96.455	96.460	96.455	96.455	96.465	96.435	0.000	96.435	6/18/2012	8,178	2,661	JUN
f.qeau12	96.320	96.330	96.320	96.330	96.335	96.315	(2.000)	96.330	9/17/2012	548	854	SEP
f.qeaZ12	96.185	96.195	96.185	96.200	96.200	96.200	(3.500)	96.200	12/17/2012	688	50	DEC
f.qeaH13	96.075	96.140	96.140	96.145	#VALUE!	#VALUE!	(2.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.870	96.735	96.735	96.080	#VALUE!	#VALUE!	64.000	#VALUE!	6/17/2013	0	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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
F.QSAU09	98.760	98.770	98.770	98.770	98.780	98.740	1.000	98.750	9/16/2009	49,858	27,847	SEP
F.QSAZ09	98.560	98.570	98.570	98.570	98.600	98.520	3.000	98.540	12/16/2009	53,605	32,844	DEC
F.QSAH10	98.300	98.310	98.310	98.310	98.350	98.220	5.000	98.260	3/17/2010	72,320	56,185	MAR
F.QSAM10	97.850	97.860	97.860	97.860	97.890	97.750	6.000	97.780	6/16/2010	110,768	52,310	JUN
F.QSAU10	97.370	97.380	97.380	97.380	97.410	97.250	6.000	97.290	9/15/2010	56,440	57,862	SEP
F.QSAZ10	96.870	96.880	96.880	96.880	96.930	96.750	5.000	96.810	12/15/2010	41,400	48,509	DEC
F.QSAH11	96.460	96.470	96.460	96.460	96.520	96.360	2.000	96.420	3/16/2011	32,666	23,433	MAR
F.QSAM11	96.080	96.090	96.090	96.090	96.150	95.990	2.000	96.040	6/15/2011	16,297	16,884	JUN
F.QSAU11	95.770	95.790	95.780	95.780	95.840	95.690	2.000	95.720	9/21/2011	8,050	11,089	SEP
F.QSAZ11	95.530	95.540	95.540	95.540	95.590	95.440	3.000	95.470	12/21/2011	10,505	5,161	DEC
F.QSAH12	95.400	95.410	95.410	95.410	95.460	95.320	4.000	95.340	3/21/2012	5,363	4,327	MAR
F.QSAM12	95.320	95.340	95.340	95.340	95.390	95.240	7.000	95.250	6/20/2012	5,504	3,808	JUN
F.QSAU12	95.280	95.320	95.320	95.300	95.350	95.260	9.000	95.260	9/19/2012	640	970	SEP
F.QSAZ12	95.100	95.350	95.100	95.280	95.280	95.280	(6.000)	95.280	12/19/2012	0	20	DEC
F.QSAH13	95.050	95.320	95.320	95.030	#VALUE!	#VALUE!	10.000	#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	11888	11893	11893	11890	11900	11841	7	11842	6/26/2009	663	167	JUN
F.QGAU09	11736	11737	11737	11737	11768	11681	5	11701	9/28/2009	112,326	39,855	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	0.26375	0.26375	0.26375	0.26125	0.00250	0.26125
USDLIB1M	0.31500	0.31500	0.31500	0.31313	0.00187	0.31313
USDLIB3M	0.60875	0.60875	0.61000	0.60875	(0.00125)	0.61000
USDLIB6M	1.16125	1.16125	1.16125	1.15750	0.00375	1.15750
USDLIB1Y	1.68875	1.68875	1.69375	1.68875	(0.00500)	1.69375
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	0.66625	0.66625	0.66750	0.66625	(0.00125)	0.66750
GBPLIB3M	1.25188	1.25188	1.25188	1.25063	0.00125	1.25063
GBPLIB6M	1.47250	1.47250	1.47250	1.47250	0.00000	1.47250
GBPLIB1Y	1.74500	1.74500	1.75125	1.74500	(0.00625)	1.75125
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.7875	0.7875	0.8025	0.7875	(0.0150)	0.8025
EUIBOR1M	0.9480	0.9480	0.9510	0.9480	(0.0030)	0.9510
EUIBOR3M	1.2350	1.2350	1.2440	1.2350	(0.0090)	1.2440
EUIBOR6M	1.4490	1.4490	1.4570	1.4490	(0.0080)	1.4570
EUIBOR1Y	1.6190	1.6190	1.6290	1.6190	(0.0100)	1.6290

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.623	1.6235	1.6235	1.6235	1.6474	1.6186	-0.0169	1.6398
GBPEUR	1.1652	1.166	1.166	1.166	1.1781	1.1618	-0.0107	1.1758
GBPJPY	1.5546	1.5553	1.5553	1.5553	1.5814	1.5495	-0.0155	1.57
EURGBP	0.8579	0.8582	0.8582	0.8582	0.8607	0.849	0.0077	0.8501

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