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.qean09	98.845	98.850	98.850	98.850	98.870	98.840	(0.500)	98.860	7/13/2009	10,536	7,534	JUL
f.qeaq09	98.855	98.870	98.855	98.865	98.865	98.865	(1.000)	98.865	8/17/2009	0	200	AUG
f.qeau09	**98.880**	**98.885**	**98.885**	**98.885**	**98.900**	**98.865**	**0.500**	**98.875**	**9/14/2009**	**82,234**	**76,665**	**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	**98.780**	**98.785**	**98.785**	**98.785**	**98.795**	**98.760**	**1.500**	**98.775**	**12/14/2009**	**73,613**	**58,196**	**DEC**
f.qeah10	**98.645**	**98.650**	**98.645**	**98.645**	**98.670**	**98.620**	**2.000**	**98.630**	**3/15/2010**	**112,014**	**75,734**	**MAR**
f.qeam10	**98.365**	**98.370**	**98.365**	**98.365**	**98.390**	**98.335**	**3.000**	**98.345**	**6/14/2010**	**112,632**	**55,233**	**JUN**
f.qeau10	98.070	98.075	98.075	98.075	98.090	98.030	4.000	98.040	9/13/2010	74,585	53,447	SEP
f.qeaz10	97.735	97.740	97.735	97.735	97.755	97.695	3.500	97.705	12/13/2010	54,849	34,759	DEC
f.qeah11	97.460	97.465	97.465	97.465	97.480	97.425	2.500	97.445	3/14/2011	38,971	21,708	MAR
f.qeam11	97.190	97.195	97.190	97.190	97.205	97.150	1.500	97.175	6/13/2011	24,501	13,688	JUN
f.qeau11	96.960	96.965	96.965	96.965	96.975	96.925	1.500	96.960	9/19/2011	14,898	5,172	SEP
f.qeaz11	96.740	96.745	96.745	96.745	96.765	96.710	0.500	96.750	12/19/2011	11,591	5,435	DEC
f.qeah12	96.595	96.605	96.605	96.585	96.615	96.570	0.000	96.600	3/19/2012	5,324	1,916	MAR
f.qeam12	96.445	96.450	96.445	96.445	96.465	96.420	(1.000)	96.455	6/18/2012	2,840	1,006	JUN
f.qeau12	96.310	96.320	96.310	96.305	96.320	96.305	(1.500)	96.310	9/17/2012	942	112	SEP
f.qeaZ12	96.180	96.190	96.180	96.180	96.180	96.155	(1.500)	96.180	12/17/2012	106	159	DEC
f.qeaH13	95.545	96.650	95.545	96.145	#VALUE!	#VALUE!	(57.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.320	96.635	95.320	96.080	#VALUE!	#VALUE!	(71.500)	#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.QSAU09	98.790	98.800	98.790	98.790	98.800	98.770	1.000	98.770	9/16/2009	32,608	24,200	SEP
F.QSAZ09	98.590	98.600	98.600	98.600	98.610	98.580	1.000	98.590	12/16/2009	27,715	26,106	DEC
F.QSAH10	98.350	98.360	98.360	98.360	98.380	98.340	1.000	98.370	3/17/2010	38,488	23,865	MAR
F.QSAM10	97.910	97.920	97.910	97.910	97.940	97.890	1.000	97.920	6/16/2010	45,427	29,798	JUN
F.QSAU10	97.430	97.440	97.440	97.440	97.480	97.410	2.000	97.440	9/15/2010	44,097	32,608	SEP
F.QSAZ10	96.920	96.930	96.930	96.930	96.970	96.900	1.000	96.900	12/15/2010	26,435	14,849	DEC
F.QSAH11	96.500	96.510	96.510	96.510	96.560	96.490	0.000	96.520	3/16/2011	15,931	18,711	MAR
F.QSAM11	96.100	96.110	96.110	96.110	96.150	96.080	(1.000)	96.120	6/15/2011	12,011	14,010	JUN
F.QSAU11	95.750	95.770	95.770	95.770	95.810	95.740	(2.000)	95.790	9/21/2011	4,266	5,129	SEP
F.QSAZ11	95.480	95.490	95.490	95.490	95.530	95.460	(3.000)	95.520	12/21/2011	2,750	4,384	DEC
F.QSAH12	95.330	95.350	95.350	95.340	95.380	95.320	(1.000)	95.360	3/21/2012	2,280	1,560	MAR
F.QSAM12	95.220	95.240	95.220	95.230	95.260	95.210	(1.000)	95.240	6/20/2012	2,560	2,711	JUN
F.QSAU12	95.150	95.190	95.190	95.170	95.170	95.160	4.000	95.160	9/19/2012	774	152	SEP
F.QSAZ12	95.100	95.980	95.980	95.120	#VALUE!	#VALUE!	85.000	#VALUE!	12/19/2012	225	0	DEC
F.QSAH13	94.410	95.280	94.410	#VALUE!	#VALUE!	#VALUE!	(78.000)	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	94.350	95.920	94.350	#VALUE!	#VALUE!	#VALUE!	(88.000)	#VALUE!	6/19/2013	0	0	JUN

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	11897	11899	11899	11901	11907	11899	-17	11901	6/26/2009	30,483	532	JUN
F.QGAU09	11743	11744	11744	11743	11765	11735	-17	11765	9/28/2009	79,951	41,871	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	0.27750	0.27750	0.27750	0.27125	0.00625	0.27125
USDLIB1M	0.31375	0.31375	0.31500	0.31375	(0.00125)	0.31500
USDLIB3M	0.60750	0.60750	0.61000	0.60750	(0.00250)	0.61000
USDLIB6M	1.14875	1.14875	1.16125	1.14875	(0.01250)	1.16125
USDLIB1Y	1.67750	1.67750	1.69750	1.67750	(0.02000)	1.69750

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	0.66000	0.66000	0.66375	0.66000	(0.00375)	0.66375
GBPLIB3M	1.22125	1.22125	1.22875	1.22125	(0.00750)	1.22875
GBPLIB6M	1.44250	1.44250	1.45125	1.44250	(0.00875)	1.45125
GBPLIB1Y	1.72750	1.72750	1.73625	1.72750	(0.00875)	1.73625

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	0.6850	0.6850	0.7200	0.6850	(0.0350)	0.7200
EUIBOR1M	0.9250	0.9250	0.9340	0.9250	(0.0090)	0.9340
EUIBOR3M	1.2060	1.2060	1.2150	1.2060	(0.0090)	1.2150
EUIBOR6M	1.4160	1.4160	1.4280	1.4160	(0.0120)	1.4280
EUIBOR1Y	1.5850	1.5850	1.5970	1.5850	(0.0120)	1.5970

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6284	1.6289	1.6289	1.6289	1.6369	1.6208	-0.0061	1.6346
GBPEUR	1.1658	1.1666	1.1666	1.1666	1.1807	1.165	-0.0126	1.1783
GBPJPY	1.5552	1.5559	1.5559	1.5559	1.5705	1.5405	-0.0118	1.5669
EURGBP	0.8573	0.8576	0.8576	0.8576	0.8583	0.8473	0.0091	0.8481

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