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	98.930	98.935	98.930	98.930	98.950	98.910	2.500	98.920	7/13/2009	35,431	21,816	JUL
f.qeaq09	98.925	98.965	98.965	98.950	98.950	98.950	5.000	98.950	8/17/2009	832	100	AUG
f.qeau09	**98.960**	**98.965**	**98.965**	**98.965**	**98.990**	**98.940**	**3.000**	**98.940**	**9/14/2009**	**216,893**	**108,304**	**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	**98.860**	**98.865**	**98.865**	**98.865**	**98.890**	**98.825**	**3.500**	**98.830**	**12/14/2009**	**159,673**	**76,802**	**DEC**
f.qeah10	**98.725**	**98.730**	**98.730**	**98.730**	**98.755**	**98.675**	**4.500**	**98.690**	**3/15/2010**	**195,489**	**94,822**	**MAR**
f.qeam10	**98.425**	**98.430**	**98.435**	**98.435**	**98.460**	**98.375**	**4.000**	**98.395**	**6/14/2010**	**164,570**	**67,860**	**JUN**
f.qeau10	98.110	98.115	98.110	98.110	98.140	98.055	3.000	98.080	9/13/2010	134,831	56,583	SEP
f.qeaz10	97.745	97.755	97.745	97.750	97.785	97.695	2.500	97.725	12/13/2010	80,262	42,399	DEC
f.qeah11	97.465	97.475	97.475	97.475	97.510	97.420	3.000	97.445	3/14/2011	57,627	25,469	MAR
f.qeam11	97.195	97.200	97.195	97.200	97.235	97.140	2.000	97.180	6/13/2011	33,154	12,813	JUN
f.qeau11	96.970	96.975	96.975	96.975	97.010	96.910	2.500	96.945	9/19/2011	16,915	5,873	SEP
f.qeaz11	96.755	96.760	96.755	96.760	96.790	96.695	2.000	96.730	12/19/2011	9,403	3,123	DEC
f.qeah12	96.610	96.620	96.610	96.625	96.645	96.570	1.000	96.590	3/19/2012	6,836	1,291	MAR
f.qeam12	96.455	96.470	96.470	96.470	96.495	96.405	2.000	96.420	6/18/2012	4,326	2,132	JUN
f.qeau12	96.320	96.335	96.320	96.335	96.355	96.290	0.000	96.290	9/17/2012	1,332	524	SEP
f.qeaZ12	96.180	96.200	96.180	96.200	96.225	96.160	(0.500)	96.160	12/17/2012	1,293	1,404	DEC
f.qeaH13	95.680	96.700	95.680	#VALUE!	#VALUE!	#VALUE!	(43.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	98.870	98.890	98.890	98.880	98.900	98.840	4.000	98.850	9/16/2009	38,767	28,124	SEP
F.QSAZ09	98.700	98.710	98.700	98.700	98.730	98.640	5.000	98.640	12/16/2009	42,300	36,137	DEC
F.QSAH10	98.420	98.430	98.430	98.430	98.470	98.380	3.000	98.400	3/17/2010	40,970	28,719	MAR
F.QSAM10	97.940	97.960	97.940	97.950	98.000	97.920	0.000	97.930	6/16/2010	39,671	24,827	JUN
F.QSAU10	97.440	97.450	97.450	97.450	97.510	97.420	0.000	97.440	9/15/2010	44,440	26,940	SEP
F.QSAZ10	96.920	96.930	96.920	96.930	96.990	96.900	(1.000)	96.940	12/15/2010	33,209	14,736	DEC
F.QSAH11	96.500	96.520	96.500	96.510	96.570	96.490	(1.000)	96.510	3/16/2011	25,877	11,861	MAR
F.QSAM11	96.090	96.100	96.090	96.110	96.170	96.080	(1.000)	96.090	6/15/2011	10,791	13,421	JUN
F.QSAU11	95.740	95.760	95.740	95.760	95.820	95.740	(1.000)	95.750	9/21/2011	7,183	3,004	SEP
F.QSAZ11	95.450	95.470	95.470	95.460	95.530	95.450	1.000	95.460	12/21/2011	10,541	2,526	DEC
F.QSAH12	95.290	95.300	95.300	95.300	95.360	95.280	1.000	95.290	3/21/2012	2,895	2,962	MAR
F.QSAM12	95.180	95.190	95.190	95.190	95.250	95.180	2.000	95.200	6/20/2012	1,319	1,033	JUN
F.QSAU12	95.120	95.140	95.140	95.130	95.150	95.130	2.000	95.150	9/19/2012	1,596	186	SEP
F.QSAZ12	95.060	96.110	96.110	95.130	#VALUE!	#VALUE!	101.000	#VALUE!	12/19/2012	1,306	0	DEC
F.QSAH13	94.380	95.220	95.220	#VALUE!	#VALUE!	#VALUE!	6.000	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	11937	11941	11941	11953	11953	11938	-13	11943	6/26/2009	467	119	JUN
F.QGAU09	11783	11784	11784	11784	11806	11766	-16	11770	9/28/2009	71,915	32,859	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	0.27375	0.27375	0.27563	0.27375	(0.00188)	0.27563
USDLIB1M	0.30750	0.30750	0.31125	0.30750	(0.00375)	0.31125
USDLIB3M	0.60125	0.60125	0.60438	0.60125	(0.00313)	0.60438
USDLIB6M	1.11375	1.11375	1.13125	1.11375	(0.01750)	1.13125
USDLIB1Y	1.64500	1.64500	1.64500	1.64000	0.00500	1.64000
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	0.65500	0.65500	0.65875	0.65500	(0.00375)	0.65875
GBPLIB3M	1.20375	1.20375	1.21438	1.20375	(0.01063)	1.21438
GBPLIB6M	1.42375	1.42375	1.43563	1.42375	(0.01188)	1.43563
GBPLIB1Y	1.70750	1.70750	1.72000	1.70750	(0.01250)	1.72000
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.3463	0.3463	1.2750	0.3463	(0.9288)	1.2750
EUIBOR1M	0.8280	0.8280	0.9100	0.8280	(0.0820)	0.9100
EUIBOR3M	1.1450	1.1450	1.1950	1.1450	(0.0500)	1.1950
EUIBOR6M	1.3540	1.3540	1.4040	1.3540	(0.0500)	1.4040
EUIBOR1Y	1.5320	1.5320	1.5700	1.5320	(0.0380)	1.5700

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6263	1.6268	1.6268	1.6268	1.6472	1.6252	-0.0142	1.6405
GBPEUR	1.1668	1.1676	1.1676	1.1676	1.1801	1.1659	-0.0107	1.1776
GBPJPY	1.5677	1.5684	1.5684	1.5684	1.5861	1.5667	-0.0015	1.569
EURGBP	0.8565	0.8568	0.8568	0.8568	0.8577	0.8476	0.0077	0.8489

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