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	98.945	98.950	98.950	98.945	98.955	98.945	0.000	98.945	7/13/2009	34,398	5,271	JUL
f.qeaq09	98.960	98.970	98.970	98.960	#VALUE!	#VALUE!	1.000	#VALUE!	8/17/2009	3,860	0	AUG
f.qeau09	**98.960**	**98.965**	**98.965**	**98.965**	**98.975**	**98.955**	**(0.500)**	**98.975**	**9/14/2009**	**127,315**	**49,761**	**SEP**
f.qeav09	98.860	#VALUE!	98.860	#VALUE!	#VALUE!	#VALUE!	(3.000)	#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	**98.845**	**98.850**	**98.850**	**98.850**	**98.875**	**98.840**	**(1.500)**	**98.865**	**12/14/2009**	**97,096**	**26,845**	**DEC**
f.qeah10	**98.725**	**98.730**	**98.730**	**98.730**	**98.760**	**98.725**	**(2.000)**	**98.750**	**3/15/2010**	**101,037**	**46,727**	**MAR**
f.qeam10	**98.440**	**98.445**	**98.445**	**98.445**	**98.480**	**98.430**	**(2.000)**	**98.470**	**6/14/2010**	**79,942**	**37,112**	**JUN**
f.qeau10	98.125	98.130	98.130	98.130	98.165	98.115	(2.500)	98.160	9/13/2010	82,965	34,874	SEP
f.qeaz10	97.765	97.770	97.770	97.770	97.805	97.750	(2.500)	97.795	12/13/2010	60,146	18,171	DEC
f.qeah11	97.485	97.490	97.490	97.485	97.525	97.470	(1.500)	97.510	3/14/2011	36,972	15,263	MAR
f.qeam11	97.210	97.215	97.215	97.215	97.245	97.190	(1.000)	97.230	6/13/2011	29,575	10,797	JUN
f.qeau11	96.985	96.990	96.985	96.990	97.010	96.960	(1.000)	97.000	9/19/2011	10,939	10,003	SEP
f.qeaz11	96.775	96.780	96.780	96.785	96.795	96.745	0.000	96.765	12/19/2011	8,579	2,715	DEC
f.qeah12	96.645	96.650	96.650	96.650	96.665	96.610	0.500	96.640	3/19/2012	4,741	2,805	MAR
f.qeam12	96.505	96.515	96.505	96.510	96.520	96.475	1.000	96.515	6/18/2012	2,830	806	JUN
f.qeau12	96.390	96.400	96.390	96.395	96.395	96.375	2.000	96.385	9/17/2012	1,619	164	SEP
f.qeaZ12	96.270	96.280	96.270	96.250	96.270	96.250	2.000	96.270	12/17/2012	1,460	105	DEC
f.qeaH13	96.165	96.230	96.165	#VALUE!	#VALUE!	#VALUE!	(1.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.690	96.500	95.690	#VALUE!	#VALUE!	#VALUE!	(40.000)	#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.QSAU09	98.880	98.890	98.890	98.890	98.900	98.880	0.000	98.890	9/16/2009	30,115	12,854	SEP
F.QSAZ09	98.680	98.700	98.680	98.690	98.730	98.680	(3.000)	98.720	12/16/2009	36,183	11,337	DEC
F.QSAH10	98.430	98.440	98.440	98.430	98.490	98.420	(3.000)	98.480	3/17/2010	55,946	19,356	MAR
F.QSAM10	97.970	97.980	97.980	97.980	98.060	97.960	(5.000)	98.040	6/16/2010	52,232	15,746	JUN
F.QSAU10	97.490	97.500	97.500	97.500	97.580	97.490	(6.000)	97.570	9/15/2010	44,733	26,318	SEP
F.QSAZ10	96.980	96.990	96.980	96.980	97.080	96.980	(6.000)	97.040	12/15/2010	44,189	8,936	DEC
F.QSAH11	96.560	96.580	96.560	96.570	96.650	96.570	(6.000)	96.650	3/16/2011	28,034	5,980	MAR
F.QSAM11	96.150	96.170	96.150	96.160	96.230	96.150	(5.000)	96.210	6/15/2011	18,837	2,806	JUN
F.QSAU11	95.800	95.810	95.810	95.810	95.870	95.800	(4.000)	95.850	9/21/2011	8,689	2,148	SEP
F.QSAZ11	95.510	95.520	95.510	95.510	95.570	95.510	(4.000)	95.550	12/21/2011	5,075	2,016	DEC
F.QSAH12	95.360	95.370	95.370	95.370	95.420	95.350	0.000	95.370	3/21/2012	2,926	883	MAR
F.QSAM12	95.250	95.260	95.260	95.260	95.290	95.240	1.000	95.260	6/20/2012	2,660	861	JUN
F.QSAU12	95.190	95.210	95.210	95.200	95.200	95.200	1.000	95.200	9/19/2012	1,024	110	SEP
F.QSAZ12	95.130	95.970	95.970	95.190	#VALUE!	#VALUE!	79.000	#VALUE!	12/19/2012	193	0	DEC
F.QSAH13	#VALUE!	95.270	95.270	#VALUE!	#VALUE!	#VALUE!	3.000	#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				11945					#VALUE!			
F.QGAU09	11851	11853	11853	11852	11872	11805	57	11805	9/28/2009	59,208	21,827	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	0.26500	0.26375	(0.00125)	0.26500
USDLIB1M	0.30875	0.30875	0.31000	0.30875	(0.00125)	0.31000
USDLIB3M	0.59688	0.59688	0.59750	0.59688	(0.00062)	0.59750
USDLIB6M	1.11750	1.11750	1.11750	1.09500	0.02250	1.09500
USDLIB1Y	1.59750	1.59750	1.59750	1.59125	0.00625	1.59125

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	0.65375	0.65375	0.65500	0.65375	(0.00125)	0.65500
GBPLIB3M	1.19125	1.19125	1.20000	1.19125	(0.00875)	1.20000
GBPLIB6M	1.40875	1.40875	1.41625	1.40875	(0.00750)	1.41625
GBPLIB1Y	1.69500	1.69500	1.70000	1.69500	(0.00500)	1.70000

EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open
EURLIBON	0.2894	0.2894	0.3100	0.2894	(0.0206)	0.3100
EUIBOR1M	0.7640	0.7640	0.7830	0.7640	(0.0190)	0.7830
EUIBOR3M	1.1080	1.1080	1.1200	1.1080	(0.0120)	1.1200
EUIBOR6M	1.3220	1.3220	1.3340	1.3220	(0.0120)	1.3340
EUIBOR1Y	1.5100	1.5100	1.5150	1.5100	(0.0050)	1.5150

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6514	1.6519	1.6519	1.6519	1.6555	1.6426	-0.0008	1.6524
GBPEUR	1.1755	1.1763	1.1763	1.1763	1.1802	1.1726	0.0001	1.1741
GBPJPY	1.5752	1.5759	1.5759	1.5759	1.581	1.567	0.0024	1.5728
EURGBP	0.8502	0.8505	0.8505	0.8505	0.8528	0.8474	-0.0004	0.8508

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