

The Morning Email: STIRS

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Want something added? Let me know: jgoulding@ghco.com
Disclaimer: All information within this newsletter is meant for internal use at GH Trader's LLC, only. All information has been recorded to the best of my ability. This material is based upon information that I consider reliable, but I do not represent that it is accurate or complete.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
f.qean09	98.980	98.985	98.985	98.985	98.995	98.980	(0.500)	98.985	7/13/2009	38,518	12,229	JUL
f.qeaq09	99.030	99.035	99.035	99.030	99.045	99.030	0.500	99.040	8/17/2009	2,453	4,428	AUG
f.qeau09	99.050	99.055	99.050	99.050	99.065	99.035	1.500	99.045	9/14/2009	122,283	55,782	SEP
f.qeav09	98.975	#VALUE!	98.975	98.880	#VALUE!	#VALUE!	1.000	#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	98.945	98.950	98.945	98.945	98.955	98.895	3.000	98.895	12/14/2009	53,485	36,733	DEC
f.qeah10	98.845	98.850	98.850	98.850	98.860	98.830	3.000	98.830	3/15/2010	54,764	48,866	MAR
f.qeam10	98.610	98.615	98.615	98.615	98.620	98.590	4.000	98.595	6/14/2010	46,318	33,690	JUN
f.qeau10	98.335	98.340	98.335	98.335	98.345	98.305	4.500	98.310	9/13/2010	47,629	34,363	SEP
f.qeaz10	97.995	98.005	98.000	98.000	98.010	97.965	5.500	97.970	12/13/2010	34,941	27,757	DEC
f.qeah11	97.720	97.725	97.725	97.725	97.735	97.685	5.500	97.685	3/14/2011	25,789	19,305	MAR
f.qeam11	97.430	97.440	97.440	97.440	97.450	97.395	5.500	97.395	6/13/2011	22,253	16,631	JUN
f.qeau11	97.185	97.190	97.190	97.190	97.195	97.160	4.500	97.170	9/19/2011	8,303	4,572	SEP
f.qeaz11	96.950	96.955	96.955	96.955	96.955	96.925	4.000	96.940	12/19/2011	6,743	3,757	DEC
f.qeah12	96.790	96.795	96.795	96.795	96.800	96.765	4.000	96.770	3/19/2012	3,687	1,358	MAR
f.qeam12	96.620	96.630	96.630	96.620	96.630	96.600	4.000	96.605	6/18/2012	2,427	998	JUN
f.qeau12	96.480	96.490	96.490	96.480	96.480	96.455	3.500	96.465	9/17/2012	466	235	SEP
f.qeaZ12	96.335	96.350	96.350	96.340	96.345	96.315	3.000	96.320	12/17/2012	299	205	DEC
f.qeaH13	96.215	96.295	96.295	96.240	#VALUE!	#VALUE!	4.500	#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/>

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAU09	98.980	98.990	98.990	98.990	99.000	98.970	3.000	98.970	9/16/2009	23,248	18,043	SEP
F.QSAZ09	98.810	98.820	98.820	98.820	98.840	98.790	4.000	98.790	12/16/2009	33,785	23,090	DEC
F.QSAH10	98.550	98.560	98.560	98.560	98.580	98.530	4.000	98.560	3/17/2010	26,693	17,755	MAR
F.QSAM10	98.120	98.130	98.120	98.120	98.150	98.090	4.000	98.100	6/16/2010	32,959	19,218	JUN
F.QSAU10	97.650	97.660	97.660	97.660	97.680	97.610	6.000	97.640	9/15/2010	52,324	19,881	SEP
F.QSAZ10	97.120	97.130	97.130	97.130	97.160	97.090	6.000	97.090	12/15/2010	38,404	19,456	DEC
F.QSAH11	96.700	96.710	96.710	96.710	96.740	96.670	7.000	96.690	3/16/2011	24,610	12,323	MAR
F.QSAM11	96.270	96.280	96.280	96.280	96.320	96.250	5.000	96.270	6/15/2011	12,171	4,813	JUN
F.QSAU11	95.910	95.930	95.930	95.920	95.960	95.890	5.000	95.920	9/21/2011	4,407	1,736	SEP
F.QSAZ11	95.610	95.620	95.620	95.620	95.680	95.590	4.000	95.630	12/21/2011	7,510	3,339	DEC
F.QSAH12	95.440	95.460	95.440	95.460	95.490	95.430	3.000	95.450	3/21/2012	4,510	2,017	MAR
F.QSAM12	95.310	95.330	95.310	95.320	95.390	95.300	1.000	95.340	6/20/2012	2,239	585	JUN
F.QSAU12	95.250	95.280	95.250	95.290	95.290	95.290	1.000	95.290	9/19/2012	528	1	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	95.230	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	9	0	DEC
F.QSAH13	#VALUE!	95.380	95.380	#VALUE!	#VALUE!	#VALUE!	14.000	#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

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Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAM09									#VALUE!			
F.QGAU09	11837	11838	11838	11838	11860	11789	56	11789	9/28/2009	33,980	26,497	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	0.26063	0.26063	0.26688	0.26063	(0.00625)	0.26688		
USDLIB1M	0.30188	0.30188	0.30188	0.30125	0.00063	0.30125		
USDLIB3M	0.54813	0.54813	0.55875	0.54813	(0.01062)	0.55875		
USDLIB6M	1.03125	1.03125	1.05125	1.03125	(0.02000)	1.05125		
USDLIB1Y	1.51375	1.51375	1.53125	1.51375	(0.01750)	1.53125		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54125	0.54125	0.54750	0.54125	(0.00625)	0.54750		
GBPLIB1M	0.62750	0.62750	0.64188	0.62750	(0.01438)	0.64188		
GBPLIB3M	1.12375	1.12375	1.14125	1.12375	(0.01750)	1.14125		
GBPLIB6M	1.35813	1.35813	1.37250	1.35813	(0.01437)	1.37250		
GBPLIB1Y	1.65000	1.65000	1.66500	1.65000	(0.01500)	1.66500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2725	0.2725	0.2725	0.2663	0.0062	0.2663		
EUIBOR1M	0.6840	0.6840	0.7000	0.6840	(0.0160)	0.7000		
EUIBOR3M	1.0480	1.0480	1.0590	1.0480	(0.0110)	1.0590		
EUIBOR6M	1.2680	1.2680	1.2770	1.2680	(0.0090)	1.2770		
EUIBOR1Y	1.4560	1.4560	1.4680	1.4560	(0.0120)	1.4680		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6109	1.6114	1.6114	1.6114	1.635	1.6094	-0.0221	1.6339
GBPEUR	1.1591	1.1599	1.1599	1.1599	1.1699	1.1561	-0.0087	1.169
GBPJPY	1.5339	1.5346	1.5346	1.5346	1.5719	1.531	-0.0345	1.5687
EURGBP	0.8625	0.8628	0.8628	0.8628	0.865	0.855	0.0066	0.8551

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