

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	98.985	98.990	98.985	98.985	98.990	98.980	(1.000)	98.985	7/13/2009	19,055	4,052	JUL
f.qeaq09	99.020	99.030	99.020	99.020	99.020	99.020	(1.500)	99.020	8/17/2009	6,704	1	AUG
f.qeau09	99.040	99.045	99.045	99.045	99.055	99.030	(1.000)	99.055	9/14/2009	95,477	55,208	SEP
f.qeav09	98.955	#VALUE!	98.955	98.880	#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	98.925	98.930	98.930	98.930	98.940	98.920	(1.000)	98.935	12/14/2009	66,349	33,575	DEC
f.qeah10	98.815	98.820	98.815	98.815	98.835	98.800	(2.500)	98.835	3/15/2010	79,061	40,521	MAR
f.qeam10	98.570	98.575	98.575	98.575	98.600	98.560	(2.500)	98.595	6/14/2010	61,436	39,788	JUN
f.qeau10	98.290	98.295	98.295	98.295	98.320	98.285	(2.500)	98.310	9/13/2010	63,772	38,860	SEP
f.qeaz10	97.950	97.955	97.955	97.955	97.990	97.945	(2.500)	97.970	12/13/2010	50,239	21,261	DEC
f.qeah11	97.670	97.675	97.675	97.675	97.715	97.665	(2.500)	97.695	3/14/2011	29,627	12,898	MAR
f.qeam11	97.385	97.390	97.390	97.390	97.425	97.380	(2.000)	97.405	6/13/2011	24,363	7,796	JUN
f.qeau11	97.135	97.145	97.145	97.145	97.180	97.140	(1.500)	97.155	9/19/2011	7,541	2,723	SEP
f.qeaz11	96.905	96.915	96.905	96.915	96.950	96.905	(2.000)	96.940	12/19/2011	6,231	2,139	DEC
f.qeah12	96.750	96.760	96.750	96.760	96.795	96.745	(2.000)	96.790	3/19/2012	3,499	1,541	MAR
f.qeam12	96.590	96.600	96.600	96.605	96.625	96.575	(0.500)	96.625	6/18/2012	2,934	1,252	JUN
f.qeau12	96.450	96.465	96.465	96.465	96.485	96.435	(0.500)	96.485	9/17/2012	1,119	228	SEP
f.qeaZ12	96.310	96.325	96.325	96.325	96.350	96.310	(1.000)	96.345	12/17/2012	864	371	DEC
f.qeaH13	95.890	96.750	96.750	96.240	#VALUE!	#VALUE!	48.000	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	96.000	96.865	96.865	#VALUE!	#VALUE!	#VALUE!	68.000	#VALUE!	6/17/2013	0	0	JUN

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Chicago: 19:00 to 15:00 Hrs

Paris: 02:00 to 22:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

New York: 20:00 to 16:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 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/>Jim Goulding, jgoulding@ghco.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	98.990	99.000	98.990	98.990	99.000	98.980	1.000	98.990	9/16/2009	31,772	16,158	SEP
F.QSAZ09	98.820	98.830	98.820	98.820	98.840	98.790	1.000	98.810	12/16/2009	54,072	21,206	DEC
F.QSAH10	98.550	98.560	98.550	98.550	98.580	98.510	0.000	98.560	3/17/2010	43,448	20,806	MAR
F.QSAM10	98.110	98.120	98.120	98.120	98.150	98.070	0.000	98.130	6/16/2010	48,450	24,270	JUN
F.QSAU10	97.640	97.650	97.650	97.650	97.680	97.600	0.000	97.660	9/15/2010	59,259	23,389	SEP
F.QSAZ10	97.110	97.120	97.110	97.110	97.160	97.070	(1.000)	97.140	12/15/2010	45,468	20,841	DEC
F.QSAH11	96.670	96.690	96.670	96.680	96.720	96.640	(2.000)	96.710	3/16/2011	29,492	12,902	MAR
F.QSAM11	96.240	96.250	96.240	96.240	96.300	96.210	(2.000)	96.280	6/15/2011	9,242	4,476	JUN
F.QSAU11	95.870	95.880	95.880	95.880	95.940	95.850	(2.000)	95.910	9/21/2011	7,731	4,146	SEP
F.QSAZ11	95.560	95.580	95.560	95.570	95.630	95.550	(4.000)	95.610	12/21/2011	7,256	473	DEC
F.QSAH12	95.380	95.400	95.380	95.390	95.470	95.380	(5.000)	95.470	3/21/2012	4,519	815	MAR
F.QSAM12	95.260	95.270	95.260	95.270	95.350	95.240	(4.000)	95.330	6/20/2012	1,849	55	JUN
F.QSAU12	95.180	95.200	95.180	95.180	95.180	95.180	(5.000)	95.180	9/19/2012	691	2	SEP
F.QSAZ12	94.080	95.800	94.080	95.230	#VALUE!	#VALUE!	(112.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.160	95.330	94.160	#VALUE!	#VALUE!	#VALUE!	(108.000)	#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	11809	11810	11810	11809	11820	11800	-18	11819	9/28/2009	69,657	39,791	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	0.25875	0.25875	2.17500	0.25875	(0.00188)	2.17500		
USDLIB1M	0.30188	0.30188	2.47875	0.30188	0.00000	2.47875		
USDLIB3M	0.53750	0.53750	2.69500	0.53750	(0.01063)	2.69500		
USDLIB6M	1.02250	1.02250	2.88625	1.02250	(0.00875)	2.88625		
USDLIB1Y	1.51125	1.51125	3.08125	1.51125	(0.00250)	3.08125		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54375	0.54375	5.09375	0.54375	0.00250	5.09375		
GBPLIB1M	0.62500	0.62500	5.45813	0.62500	(0.00250)	5.45813		
GBPLIB3M	1.10813	1.10813	5.84875	1.10813	(0.01562)	5.84875		
GBPLIB6M	1.34250	1.34250	5.90625	1.34250	(0.01563)	5.90625		
GBPLIB1Y	1.63500	1.63500	5.98500	1.63500	(0.01500)	5.98500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.4325	0.4325	4.0063	0.4325	0.1600	4.0063		
EUIBOR1M	0.6750	0.6750	0.6750	0.6750	(0.0090)	0.6750		
EUIBOR3M	1.0440	1.0440	1.0440	1.0440	(0.0040)	1.0440		
EUIBOR6M	1.2610	1.2610	1.2610	1.2610	(0.0070)	1.2610		
EUIBOR1Y	1.4520	1.4520	1.4520	1.4520	(0.0040)	1.4520		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6185	1.619	1.619	1.619	1.6301	1.6146	-0.0101	1.6285
GBPEUR	1.1575	1.1583	1.1583	1.1583	1.1657	1.157	-0.0068	1.1642
GBPJPY	1.5432	1.5439	1.5439	1.5439	1.5543	1.5343	-0.0094	1.5525
EURGBP	0.8634	0.8637	0.8637	0.8637	0.8644	0.858	0.0048	0.8585

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