

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	98.990	98.995	98.995	98.995	99.000	98.990	0.500	98.990	7/13/2009	16,945	8,293	JUL
f.qeaq09	99.055	99.060	99.060	99.060	99.060	99.055	1.000	99.055	8/17/2009	685	189	AUG
f.qeau09	99.060	99.065	99.065	99.065	99.075	99.060	(0.500)	99.065	9/14/2009	120,557	37,393	SEP
f.qeav09	98.960	#VALUE!	98.960	#VALUE!	#VALUE!	#VALUE!	(4.000)	#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	98.930	98.935	98.935	98.935	98.950	98.930	(1.000)	98.940	12/14/2009	73,281	22,265	DEC
f.qeah10	98.825	98.830	98.830	98.830	98.850	98.820	(2.000)	98.845	3/15/2010	99,477	22,135	MAR
f.qeam10	98.585	98.595	98.595	98.590	98.620	98.585	(3.000)	98.620	6/14/2010	107,252	30,321	JUN
f.qeau10	98.310	98.315	98.315	98.315	98.345	98.305	(3.500)	98.340	9/13/2010	90,354	23,397	SEP
f.qeaz10	97.970	97.975	97.975	97.975	98.010	97.965	(3.500)	98.000	12/13/2010	63,814	26,262	DEC
f.qeah11	97.690	97.695	97.695	97.695	97.730	97.685	(4.000)	97.725	3/14/2011	36,502	16,385	MAR
f.qeam11	97.400	97.410	97.410	97.405	97.445	97.400	(3.500)	97.435	6/13/2011	30,224	11,742	JUN
f.qeau11	97.155	97.160	97.160	97.160	97.195	97.155	(3.500)	97.190	9/19/2011	8,639	6,178	SEP
f.qeaz11	96.925	96.930	96.925	96.925	96.965	96.920	(3.500)	96.955	12/19/2011	5,797	2,286	DEC
f.qeah12	96.770	96.775	96.775	96.775	96.805	96.770	(2.500)	96.805	3/19/2012	3,153	2,405	MAR
f.qeam12	96.610	96.615	96.615	96.615	96.640	96.610	(2.000)	96.640	6/18/2012	2,584	809	JUN
f.qeau12	96.480	96.490	96.490	96.480	96.510	96.480	(1.500)	96.500	9/17/2012	1,217	395	SEP
f.qeaZ12	96.350	96.365	96.350	96.365	96.375	96.365	(3.500)	96.370	12/17/2012	1,080	310	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.240	#VALUE!	#VALUE!	#VALUE!	#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

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	99.030	99.040	99.030	99.030	99.070	99.030	(1.000)	99.050	9/16/2009	54,454	33,416	SEP
F.QSAZ09	98.830	98.840	98.840	98.840	98.900	98.830	(3.000)	98.860	12/16/2009	74,137	38,346	DEC
F.QSAH10	98.590	98.600	98.600	98.600	98.690	98.590	(5.000)	98.650	3/17/2010	82,732	36,475	MAR
F.QSAM10	98.180	98.190	98.180	98.180	98.300	98.170	(8.000)	98.270	6/16/2010	72,458	38,601	JUN
F.QSAU10	97.710	97.720	97.720	97.720	97.860	97.710	(10.000)	97.820	9/15/2010	75,916	42,326	SEP
F.QSAZ10	97.190	97.200	97.200	97.200	97.340	97.190	(10.000)	97.300	12/15/2010	57,667	34,115	DEC
F.QSAH11	96.760	96.770	96.770	96.770	96.920	96.760	(11.000)	96.890	3/16/2011	41,292	17,351	MAR
F.QSAM11	96.330	96.350	96.340	96.340	96.500	96.330	(12.000)	96.460	6/15/2011	20,239	8,256	JUN
F.QSAU11	95.970	95.980	95.970	95.990	96.130	95.990	(12.000)	96.100	9/21/2011	10,974	3,809	SEP
F.QSAZ11	95.650	95.660	95.660	95.660	95.820	95.660	(11.000)	95.790	12/21/2011	6,462	3,378	DEC
F.QSAH12	95.470	95.480	95.480	95.500	95.610	95.500	(10.000)	95.580	3/21/2012	5,834	4,414	MAR
F.QSAM12	95.340	95.350	95.340	95.340	95.470	95.340	(9.000)	95.460	6/20/2012	7,161	4,227	JUN
F.QSAU12	95.250	95.270	95.270	95.350	95.350	95.350	(6.000)	95.350	9/19/2012	246	23	SEP
F.QSAZ12	95.190	95.300	95.190	95.300	95.300	95.300	(10.000)	95.300	12/19/2012	9	1	DEC
F.QSAH13	95.080	95.410	95.410	95.310	95.310	95.310	8.000	95.310	3/20/2013	0	1,232	MAR
F.QSAM13	94.580	95.810	94.580	#VALUE!	#VALUE!	#VALUE!	(79.000)	#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

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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	11896	11897	11896	11896	11921	11884	13	11895	9/28/2009	85,704	25,140	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	0.25125	0.25125	0.25125	0.25125	0.00000	0.25125		
USDLIB1M	0.30000	0.30000	0.30000	0.29625	0.00000	0.30000		
USDLIB3M	0.51000	0.51000	0.52500	0.51000	(0.01500)	0.52500		
USDLIB6M	0.98563	0.98563	1.00500	0.98563	(0.01937)	1.00500		
USDLIB1Y	1.47500	1.47500	1.49375	1.47500	(0.01875)	1.49375		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54375	0.54375	0.54375	0.54375	0.00000	0.54375		
GBPLIB1M	0.61750	0.61750	0.61750	0.61125	0.00000	0.61750		
GBPLIB3M	1.08188	1.08188	1.08188	1.06250	0.00000	1.08188		
GBPLIB6M	1.31438	1.31438	1.31438	1.28875	0.00000	1.31438		
GBPLIB1Y	1.61063	1.61063	1.61063	1.59125	0.00000	1.61063		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2813	0.2813	0.2813	0.2813	0.0000	0.2813		
EUIBOR1M	0.6600	0.6600	0.6600	0.6600	0.0000	0.6600		
EUIBOR3M	1.0290	1.0290	1.0290	1.0290	0.0000	1.0290		
EUIBOR6M	1.2490	1.2490	1.2490	1.2490	0.0000	1.2490		
EUIBOR1Y	1.4400	1.4400	1.4400	1.4400	0.0000	1.4400		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6181	1.6186	1.6186	1.6186	1.6222	1.6024	0.0112	1.607
GBPEUR	1.158	1.1588	1.1588	1.1588	1.1609	1.155	0.0007	1.1573
GBPJPY	1.5022	1.5029	1.5029	1.5029	1.5121	1.4809	0.0097	1.4926
EURGBP	0.8631	0.8634	0.8634	0.8634	0.8657	0.8617	-0.0007	0.8637

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