

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	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
f.qeaq09	99.095	99.100	99.095	99.095	99.100	99.080	1.000	99.085	8/17/2009	4,039	5,288	AUG
f.qeau09	99.105	99.110	99.115	99.115	99.115	99.085	2.500	99.100	9/14/2009	72,633	64,858	SEP
f.qeav09	99.020	99.030	99.030	99.015	99.015	98.995	3.500	98.995	10/19/2009	6,706	816	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.955	98.960	98.955	98.955	98.960	98.925	3.500	98.930	12/14/2009	70,057	54,093	DEC
f.qeah10	98.795	98.800	98.785	98.785	98.800	98.760	2.500	98.770	3/15/2010	75,189	44,381	MAR
f.qeam10	98.505	98.510	98.510	98.510	98.515	98.475	4.500	98.490	6/14/2010	87,993	42,145	JUN
f.qeau10	98.185	98.190	98.185	98.185	98.195	98.155	3.500	98.165	9/13/2010	88,873	34,668	SEP
f.qeaz10	97.810	97.820	97.810	97.815	97.825	97.790	2.500	97.795	12/13/2010	66,486	26,799	DEC
f.qeah11	97.520	97.525	97.525	97.525	97.535	97.495	3.000	97.525	3/14/2011	50,732	22,438	MAR
f.qeam11	97.225	97.235	97.235	97.230	97.240	97.205	2.500	97.230	6/13/2011	35,805	12,807	JUN
f.qeau11	96.980	96.985	96.985	96.985	96.995	96.965	2.000	96.990	9/19/2011	13,682	8,154	SEP
f.qeaz11	96.755	96.765	96.755	96.760	96.780	96.745	0.000	96.780	12/19/2011	12,225	4,237	DEC
f.qeah12	96.620	96.630	96.630	96.625	96.640	96.605	1.000	96.640	3/19/2012	8,686	3,774	MAR
f.qeam12	96.485	96.495	96.485	96.480	96.500	96.470	(2.000)	96.495	6/18/2012	7,486	1,991	JUN
f.qeau12	96.385	96.390	96.390	96.385	96.395	96.370	(1.000)	96.395	9/17/2012	1,065	320	SEP
f.qeaZ12	96.275	96.290	96.275	96.280	96.295	96.265	(3.000)	96.295	12/17/2012	2,425	471	DEC
f.qeaH13	95.785	96.645	96.645	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.615	97.185	97.185	#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/>

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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	99.080	99.090	99.080	99.080	99.100	99.060	2.000	99.070	9/16/2009	39,803	18,281	SEP
F.QSAZ09	98.840	98.850	98.840	98.840	98.850	98.810	3.000	98.810	12/16/2009	37,380	18,733	DEC
F.QSAH10	98.550	98.560	98.550	98.550	98.570	98.490	6.000	98.510	3/17/2010	46,982	21,027	MAR
F.QSAM10	98.120	98.130	98.120	98.120	98.150	98.060	6.000	98.070	6/16/2010	45,312	26,743	JUN
F.QSAU10	97.650	97.660	97.650	97.650	97.700	97.600	5.000	97.620	9/15/2010	55,882	24,076	SEP
F.QSAZ10	97.130	97.140	97.130	97.130	97.180	97.090	3.000	97.100	12/15/2010	29,962	15,021	DEC
F.QSAH11	96.690	96.700	96.690	96.690	96.760	96.670	2.000	96.670	3/16/2011	17,898	9,136	MAR
F.QSAM11	96.260	96.280	96.260	96.270	96.330	96.240	1.000	96.260	6/15/2011	6,433	7,187	JUN
F.QSAU11	95.910	95.920	95.910	95.910	95.960	95.890	2.000	95.900	9/21/2011	4,288	2,115	SEP
F.QSAZ11	95.600	95.610	95.610	95.600	95.660	95.590	2.000	95.590	12/21/2011	3,867	3,399	DEC
F.QSAH12	95.420	95.430	95.430	95.430	95.470	95.410	1.000	95.430	3/21/2012	1,336	809	MAR
F.QSAM12	95.290	95.300	95.300	95.300	95.350	95.290	1.000	95.300	6/20/2012	421	839	JUN
F.QSAU12	95.200	95.240	95.240	95.240	95.240	95.240	3.000	95.240	9/19/2012	15	140	SEP
F.QSAZ12	95.040	95.210	95.210	95.150	#VALUE!	#VALUE!	5.000	#VALUE!	12/19/2012	641	0	DEC
F.QSAH13	95.110	95.180	95.180	95.200	95.200	95.200	1.000	95.200	3/20/2013	0	20	MAR
F.QSAM13	95.120	95.310	95.120	#VALUE!	#VALUE!	#VALUE!	(9.000)	#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.QGAU09	116.97	116.99	116.99	116.98	117.39	116.9	-0.24	116.96	9/28/2009	72,525	34,551	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	0.24125	0.24125	0.24125	0.24125	0.00125	0.24125		
USDLIB1M	0.28875	0.28875	0.28875	0.28750	0.00125	0.28750		
USDLIB3M	0.51000	0.51000	0.51375	0.51000	(0.00375)	0.51375		
USDLIB6M	0.98500	0.98500	0.98750	0.98500	(0.00250)	0.98750		
USDLIB1Y	1.50875	1.50875	1.50875	1.50750	0.00125	1.50750		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54500	0.54500	0.00000	0.54500		
GBPLIB1M	0.59150	0.59150	0.59563	0.59150	(0.00413)	0.59563		
GBPLIB3M	0.96900	0.96900	0.99213	0.96900	(0.02313)	0.99213		
GBPLIB6M	1.19775	1.19775	1.21000	1.19775	(0.01225)	1.21000		
GBPLIB1Y	1.50650	1.50650	1.52088	1.50650	(0.01438)	1.52088		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2831	0.2831	0.2831	0.2831	0.0025	0.2831		
EUIBOR1M	0.5970	0.5970	0.5970	0.5970	(0.0100)	0.5970		
EUIBOR3M	0.9690	0.9690	0.9690	0.9690	(0.0100)	0.9690		
EUIBOR6M	1.2140	1.2140	1.2140	1.2140	(0.0060)	1.2140		
EUIBOR1Y	1.4090	1.4090	1.4090	1.4090	(0.0040)	1.4090		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6429	1.6434	1.6434	1.6434	1.6463	1.6353	0.0006	1.6422
GBPEUR	1.1642	1.165	1.165	1.165	1.1664	1.1613	0.0003	1.1638
GBPJPY	1.5421	1.5428	1.5428	1.5428	1.5512	1.5303	-0.0053	1.5475
EURGBP	0.8586	0.8589	0.8589	0.8589	0.8611	0.8575	-0.0003	0.8588

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 months being consecutive calendar months.
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, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the
Trading hours	01:00 – 21:00 [London time]
Trading Platform:	LIFFE
Platform:	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

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
Contract Standard:	See euronext.com

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