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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!			
f.qeaq09	99.120	99.130	99.120	99.125	99.140	99.115	(0.500)	99.140	8/17/2009	4,434	2,630	AUG
f.qeau09	**99.125**	**99.130**	**99.125**	**99.125**	**99.140**	**99.110**	**(0.500)**	**99.120**	**9/14/2009**	**75,305**	**38,897**	**SEP**
f.qeav09	99.025	99.045	99.045	99.025	99.040	99.025	0.000	99.040	10/19/2009	262	3,451	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	**98.965**	**98.970**	**98.965**	**98.965**	**98.975**	**98.950**	**(1.000)**	**98.970**	**12/14/2009**	**68,259**	**67,383**	**DEC**
f.qeah10	**98.770**	**98.775**	**98.770**	**98.770**	**98.815**	**98.750**	**(4.500)**	**98.815**	**3/15/2010**	**75,404**	**96,226**	**MAR**
f.qeam10	**98.450**	**98.455**	**98.455**	**98.455**	**98.520**	**98.430**	**(7.500)**	**98.510**	**6/14/2010**	**82,188**	**84,811**	**JUN**
f.qeau10	98.115	98.120	98.115	98.115	98.195	98.095	(10.000)	98.190	9/13/2010	68,823	84,872	SEP
f.qeaz10	97.755	97.760	97.755	97.755	97.830	97.730	(9.500)	97.825	12/13/2010	49,536	38,248	DEC
f.qeah11	97.465	97.470	97.465	97.470	97.540	97.445	(9.500)	97.540	3/14/2011	30,531	24,220	MAR
f.qeam11	97.180	97.185	97.180	97.180	97.240	97.155	(8.500)	97.240	6/13/2011	27,439	15,722	JUN
f.qeau11	96.945	96.950	96.950	96.950	96.990	96.920	(6.500)	96.990	9/19/2011	18,236	7,739	SEP
f.qeaz11	96.730	96.735	96.735	96.730	96.765	96.695	(5.000)	96.760	12/19/2011	11,331	4,281	DEC
f.qeah12	96.595	96.600	96.600	96.600	96.620	96.560	(4.000)	96.605	3/19/2012	5,614	1,905	MAR
f.qeam12	96.460	96.465	96.460	96.470	96.485	96.425	(4.000)	96.470	6/18/2012	5,073	2,550	JUN
f.qeau12	96.355	96.365	96.355	96.365	96.380	96.325	(3.500)	96.360	9/17/2012	1,344	768	SEP
f.qeaZ12	96.250	96.265	96.250	96.260	96.265	96.220	(3.000)	96.265	12/17/2012	1,216	376	DEC
f.qeaH13	96.175	#VALUE!	96.175	96.240	#VALUE!	#VALUE!	(4.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.550	96.670	96.670	#VALUE!	#VALUE!	#VALUE!	54.500	#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	99.130	99.140	99.130	99.130	99.140	99.120	0.000	99.120	9/16/2009	41,818	11,634	SEP
F.QSAZ09	98.880	98.890	98.880	98.890	98.900	98.880	(2.000)	98.890	12/16/2009	42,325	10,328	DEC
F.QSAH10	98.560	98.570	98.570	98.570	98.590	98.550	(1.000)	98.570	3/17/2010	31,411	21,221	MAR
F.QSAM10	98.100	98.110	98.100	98.100	98.130	98.090	(3.000)	98.110	6/16/2010	23,238	18,023	JUN
F.QSAU10	97.600	97.610	97.600	97.610	97.650	97.590	(5.000)	97.620	9/15/2010	24,294	26,052	SEP
F.QSAZ10	97.080	97.090	97.080	97.090	97.110	97.070	(4.000)	97.110	12/15/2010	20,102	16,487	DEC
F.QSAH11	96.650	96.660	96.660	96.660	96.710	96.640	(4.000)	96.680	3/16/2011	11,239	18,682	MAR
F.QSAM11	96.220	96.230	96.230	96.230	96.260	96.220	(5.000)	96.260	6/15/2011	8,834	6,511	JUN
F.QSAU11	95.870	95.880	95.880	95.880	95.910	95.870	(4.000)	95.910	9/21/2011	4,941	1,340	SEP
F.QSAZ11	95.560	95.570	95.570	95.570	95.600	95.560	(4.000)	95.600	12/21/2011	2,338	1,030	DEC
F.QSAH12	95.380	95.390	95.390	95.390	95.420	95.370	(4.000)	95.420	3/21/2012	2,358	872	MAR
F.QSAM12	95.240	95.250	95.250	95.250	95.290	95.240	(4.000)	95.290	6/20/2012	2,519	1,225	JUN
F.QSAU12	95.150	95.180	95.180	95.170	95.170	95.170	(2.000)	95.170	9/19/2012	580	120	SEP
F.QSAZ12	95.100	95.140	95.140	95.170	#VALUE!	#VALUE!	(2.000)	#VALUE!	12/19/2012	2	0	DEC
F.QSAH13	95.100	#VALUE!	95.100	95.200	#VALUE!	#VALUE!	(7.000)	#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.QGAU09	116.51	116.52	116.52	116.51	116.86	116.34	-0.45	116.73	9/28/2009	61,767	18,662	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	0.23875	0.23875	0.24000	0.23875	(0.00125)	0.24000
USDLIB1M	0.28625	0.28625	0.28625	0.28625	0.00000	0.28625
USDLIB3M	0.50500	0.50500	0.50500	0.50375	0.00125	0.50375
USDLIB6M	0.96750	0.96750	0.97125	0.96750	(0.00375)	0.97125
USDLIB1Y	1.50125	1.50125	1.50125	1.49125	0.01000	1.49125
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	0.58813	0.58813	0.58838	0.58813	(0.00025)	0.58838
GBPLIB3M	0.94813	0.94813	0.96025	0.94813	(0.01212)	0.96025
GBPLIB6M	1.17188	1.17188	1.18375	1.17188	(0.01187)	1.18375
GBPLIB1Y	1.49125	1.49125	1.49625	1.49125	(0.00500)	1.49625
EURIBOR DEPOSITS	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON	0.2769	0.2769	0.2769	0.2731	0.0037	0.2731
EUIBOR1M	0.5780	0.5780	0.5870	0.5780	(0.0090)	0.5870
EUIBOR3M	0.9440	0.9440	0.9540	0.9440	(0.0100)	0.9540
EUIBOR6M	1.1940	1.1940	1.2020	1.1940	(0.0080)	1.2020
EUIBOR1Y	1.3890	1.3890	1.3950	1.3890	(0.0060)	1.3950

CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6521	1.6526	1.6526	1.6526	1.6534	1.6317	0.0189	1.6333
GBPEUR	1.1616	1.1624	1.1624	1.1624	1.1637	1.1555	0.0036	1.1572
GBPJPY	1.5615	1.5622	1.5622	1.5622	1.5644	1.5369	0.0226	1.5393
EURGBP	0.8603	0.8606	0.8606	0.8606	0.8656	0.8595	-0.0028	0.8636

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 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