

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.qeam09	98.785	98.790	98.790	98.790	98.800	98.780	0.500	98.790	6/15/2009	60,008	56,455	JUN
f.qean09	98.835	98.845	98.835	98.840	98.850	98.840	0.500	98.845	7/13/2009	1,235	297	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.885	98.890	98.885	98.885	98.905	98.860	2.000	98.870	9/14/2009	86,567	67,492	SEP
f.qeav09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	98.785	98.790	98.785	98.785	98.790	98.725	5.000	98.745	12/14/2009	82,132	56,060	DEC
f.qeah10	98.680	98.690	98.700	98.700	98.700	98.625	7.000	98.645	3/15/2010	99,206	51,419	MAR
f.qeam10	98.460	98.465	98.465	98.480	98.480	98.400	6.000	98.420	6/14/2010	68,824	27,087	JUN
f.qeau10	98.235	98.215	98.235	98.235	98.235	98.150	9.000	98.165	9/13/2010	47,450	28,537	SEP
f.qeaz10	97.890	97.895	97.930	97.930	97.930	97.835	10.000	97.850	12/13/2010	38,277	16,975	DEC
f.qeah11	97.640	97.645	97.680	97.680	97.680	97.580	10.500	97.600	3/14/2011	29,287	16,441	MAR
f.qeam11	97.390	97.395	97.390	97.390	97.395	97.290	10.000	97.310	6/13/2011	11,615	7,332	JUN
f.qeau11	97.095	97.135	97.135	97.140	97.115	97.035	10.500	97.055	9/19/2011	8,117	4,267	SEP
f.qeaz11	96.870	96.880	96.880	96.885	96.855	96.790	11.000	96.795	12/19/2011	5,051	4,626	DEC
f.qeah12	96.700	96.705	96.700	96.700	96.700	96.620	10.000	96.620	3/19/2012	3,632	3,259	MAR
f.qeam12	96.515	96.525	96.515	96.530	96.500	96.445	10.000	96.445	6/18/2012	766	1,104	JUN
f.qeau12	96.360	96.370	96.360	96.375	96.345	96.280	10.500	96.280	9/17/2012	683	623	SEP
f.qeaZ12	95.945	96.555	95.945	96.355	#VALUE!	#VALUE!	(19.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	96.490	96.490	96.170	#VALUE!	#VALUE!	44.000	#VALUE!	3/18/2013	36	0	MAR

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.QSAM09	98.800	98.810	98.790	98.790	98.810	98.780	0.000	98.780	6/17/2009	29,395	9,568	JUN
F.QSAU09	98.890	98.900	98.900	98.900	98.930	98.870	3.000	98.870	9/16/2009	47,048	24,948	SEP
F.QSAZ09	98.710	98.720	98.710	98.710	98.730	98.660	3.000	98.660	12/16/2009	42,897	17,003	DEC
F.QSAH10	98.540	98.550	98.550	98.550	98.560	98.490	5.000	98.500	3/17/2010	57,619	25,389	MAR
F.QSAM10	98.180	98.200	98.190	98.190	98.210	98.140	4.000	98.140	6/16/2010	53,071	31,306	JUN
F.QSAU10	97.810	97.820	97.810	97.810	97.820	97.750	4.000	97.750	9/15/2010	38,653	30,770	SEP
F.QSAZ10	97.350	97.360	97.360	97.360	97.370	97.300	4.000	97.310	12/15/2010	27,964	10,240	DEC
F.QSAH11	96.970	96.980	96.980	96.980	96.980	96.900	6.000	96.920	3/16/2011	26,103	9,804	MAR
F.QSAM11	96.560	96.560	96.560	96.560	96.560	96.490	5.000	96.530	6/15/2011	8,180	1,484	JUN
F.QSAU11	96.190	96.190	96.190	96.190	96.210	96.140	4.000	96.150	9/21/2011	6,763	2,195	SEP
F.QSAZ11	95.850	95.860	95.850	95.860	95.870	95.810	2.000	95.820	12/21/2011	3,670	136	DEC
F.QSAH12	95.660	95.680	95.660	95.680	95.690	95.610	1.000	95.620	3/21/2012	2,556	355	MAR
F.QSAM12	95.520	95.550	95.520	95.550	95.530	95.510	1.000	95.530	6/20/2012	505	112	JUN
F.QSAU12	95.430	95.470	95.430	95.470	95.450	95.430	0.000	95.450	9/19/2012	581	145	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/20/2013	0	0	MAR

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	11793	11793	11793	11793	11808	11780	15	11797	6/26/2009	4,701	4,689	JUN
F.QGAU09	11644	11645	11645	11645	11663	11630	18	11652	9/28/2009	65,753	44,798	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	0.26125	0.26125	0.26250	0.26125	(0.00125)	0.26250		
USDLIB1M	0.32000	0.32000	0.32000	0.32000	0.00000	0.32000		
USDLIB3M	0.64625	0.64625	0.65000	0.64625	(0.00375)	0.65000		
USDLIB6M	1.23375	1.23375	1.23375	1.23375	0.00000	1.23375		
USDLIB1Y	1.60750	1.60750	1.60750	1.59375	0.01375	1.59375		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55125	0.55125	0.55250	0.55125	(0.00125)	0.55250		
GBPLIB1M	0.67000	0.67000	0.67063	0.67000	(0.00063)	0.67063		
GBPLIB3M	1.27125	1.27125	1.27250	1.27125	(0.00125)	1.27250		
GBPLIB6M	1.48188	1.48188	1.48438	1.48188	(0.00250)	1.48438		
GBPLIB1Y	1.75250	1.75250	1.75375	1.75250	(0.00125)	1.75375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.6200	0.6200	0.7038	0.6200	(0.0838)	0.7038		
EUIBOR1M	0.9260	0.9260	0.9330	0.9260	(0.0070)	0.9330		
EUIBOR3M	1.2620	1.2620	1.2660	1.2620	(0.0040)	1.2660		
EUIBOR6M	1.4610	1.4610	1.4640	1.4610	(0.0030)	1.4640		
EUIBOR1Y	1.6240	1.6240	1.6260	1.6240	(0.0020)	1.6260		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6454	1.6459	1.6459	1.6459	1.647	1.6323	0.0011	1.6444
GBPEUR	1.1552	1.156	1.156	1.156	1.1624	1.1533	-0.0058	1.1611
GBPJPY	1.5728	1.5735	1.5735	1.5735	1.5892	1.5686	-0.0156	1.5882
EURGBP	0.8652	0.8655	0.8655	0.8655	0.867	0.8604	0.0043	0.861

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