

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	98.780	98.780	98.795	98.780	(0.500)	98.785	6/15/2009	123,638	70,832	JUN
f.qean09	98.815	98.825	98.830	98.830	98.830	98.815	(0.500)	98.815	7/13/2009	1,672	1,610	JUL
f.qeaq09	98.820	#VALUE!	98.820	#VALUE!	#VALUE!	#VALUE!	(7.500)	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.860	98.865	98.870	98.870	98.880	98.855	(0.500)	98.870	9/14/2009	169,528	79,179	SEP
f.qeav09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.745	98.750	98.760	98.760	98.790	98.730	(2.500)	98.790	12/14/2009	119,719	71,337	DEC
f.qeah10	98.665	98.670	98.675	98.675	98.720	98.655	(3.500)	98.705	3/15/2010	93,639	60,630	MAR
f.qeam10	98.465	98.470	98.465	98.465	98.505	98.445	(4.000)	98.505	6/14/2010	80,981	46,418	JUN
f.qeau10	98.215	98.220	98.220	98.220	98.260	98.205	(4.500)	98.260	9/13/2010	57,445	26,547	SEP
f.qeaz10	97.905	97.910	97.905	97.910	97.965	97.900	(6.000)	97.965	12/13/2010	41,819	12,243	DEC
f.qeah11	97.655	97.660	97.665	97.665	97.705	97.655	(5.000)	97.705	3/14/2011	42,528	18,712	MAR
f.qeam11	97.370	97.375	97.370	97.380	97.415	97.370	(6.000)	97.415	6/13/2011	22,734	3,144	JUN
f.qeau11	97.110	97.115	97.115	97.120	97.150	97.105	(5.000)	97.150	9/19/2011	16,012	652	SEP
f.qeaz11	96.845	96.865	96.865	96.860	96.885	96.845	(4.000)	96.885	12/19/2011	10,579	3,399	DEC
f.qeah12	96.675	96.680	96.680	96.685	96.700	96.675	(5.000)	96.700	3/19/2012	7,896	662	MAR
f.qeam12	96.490	96.510	96.510	96.505	96.515	96.490	(3.500)	96.515	6/18/2012	4,201	173	JUN
f.qeau12	96.330	96.340	96.330	96.345	96.360	96.340	(6.000)	96.355	9/17/2012	2,985	172	SEP
f.qeaZ12	96.050	96.510	96.050	96.355	#VALUE!	#VALUE!	(19.000)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	#VALUE!	96.055	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/18/2013	0	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	98.770	98.780	98.780	98.780	98.810	98.770	(2.000)	98.790	6/17/2009	39,309	15,194	JUN
F.QSAU09	98.840	98.850	98.840	98.840	98.880	98.830	(5.000)	98.880	9/16/2009	44,468	34,422	SEP
F.QSAZ09	98.650	98.660	98.650	98.650	98.710	98.630	(6.000)	98.700	12/16/2009	32,396	23,360	DEC
F.QSAH10	98.470	98.480	98.480	98.480	98.530	98.450	(6.000)	98.510	3/17/2010	47,432	28,114	MAR
F.QSAM10	98.130	98.130	98.130	98.140	98.180	98.110	(6.000)	98.170	6/16/2010	42,363	30,169	JUN
F.QSAU10	97.730	97.740	97.740	97.740	97.790	97.720	(7.000)	97.790	9/15/2010	42,725	33,815	SEP
F.QSAZ10	97.290	97.300	97.290	97.290	97.350	97.270	(7.000)	97.330	12/15/2010	23,139	16,575	DEC
F.QSAH11	96.900	96.910	96.900	96.910	96.950	96.890	(8.000)	96.950	3/16/2011	18,722	2,426	MAR
F.QSAM11	96.490	96.500	96.490	96.500	96.540	96.480	(8.000)	96.540	6/15/2011	8,337	2,127	JUN
F.QSAU11	96.110	96.130	96.110	96.140	96.170	96.110	(9.000)	96.170	9/21/2011	7,762	1,409	SEP
F.QSAZ11	95.790	95.810	95.790	95.820	95.840	95.790	(8.000)	95.840	12/21/2011	2,764	589	DEC
F.QSAH12	95.600	95.630	95.600	95.640	95.660	95.620	(8.000)	95.620	3/21/2012	1,566	588	MAR
F.QSAM12	95.470	95.500	95.470	95.510	95.500	95.500	(7.000)	95.500	6/20/2012	869	33	JUN
F.QSAU12	95.360	95.420	95.360	95.420	95.420	95.420	(10.000)	95.420	9/19/2012	137	113	SEP
F.QSAZ12	#VALUE!	95.390	95.390	#VALUE!	#VALUE!	#VALUE!	4.000	#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	11844	11847	11844	11869	11851	11825	-21	11834	6/26/2009	5,232	1,654	JUN
F.QGAU09	11690	11724	11724	11724	11724	11669	19	11682	9/28/2009	112,699	21,233	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	0.26063	0.26063	0.26125	0.26063	(0.00062)	0.26125		
USDLIB1M	0.31750	0.31750	0.31875	0.31750	(0.00125)	0.31875		
USDLIB3M	0.62938	0.62938	0.63688	0.62938	(0.00750)	0.63688		
USDLIB6M	1.18000	1.18000	1.20750	1.18000	(0.02750)	1.20750		
USDLIB1Y	1.54750	1.54750	1.58375	1.54750	(0.03625)	1.58375		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55000	0.55000	0.55000	0.55000	0.00000	0.55000		
GBPLIB1M	0.66875	0.66875	0.67000	0.66875	(0.00125)	0.67000		
GBPLIB3M	1.26563	1.26563	1.26813	1.26563	(0.00250)	1.26813		
GBPLIB6M	1.47188	1.47188	1.47625	1.47188	(0.00437)	1.47625		
GBPLIB1Y	1.74625	1.74625	1.75000	1.74625	(0.00375)	1.75000		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.5475	0.5475	0.5475	0.5413	0.0063	0.5413		
EUIBOR1M	0.9230	0.9230	0.9230	0.9200	0.0030	0.9200		
EUIBOR3M	1.2600	1.2600	1.2600	1.2600	0.0000	1.2600		
EUIBOR6M	1.4570	1.4570	1.4570	1.4550	0.0020	1.4550		
EUIBOR1Y	1.6210	1.6210	1.6210	1.6150	0.0060	1.6150		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6365	1.637	1.637	1.637	1.6438	1.6209	0.0048	1.6316
GBPEUR	1.1547	1.1555	1.1555	1.1555	1.1566	1.1445	0.0027	1.1518
GBPJPY	1.5791	1.5798	1.5798	1.5798	1.5865	1.5582	0.0132	1.566
EURGBP	0.8657	0.866	0.866	0.866	0.8737	0.8648	-0.002	0.8678

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