

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	98.720	98.725	98.715	98.715	98.730	98.710	0.000	98.710	6/15/2009	238,273	52,757	JUN
f.qean09	98.735	98.750	98.735	98.745	98.745	98.720	(1.500)	98.745	7/13/2009	6,941	653	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.745	98.750	98.755	98.755	98.760	98.715	1.500	98.730	9/14/2009	276,344	104,244	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	98.585	98.590	98.600	98.600	98.630	98.555	(0.500)	98.615	12/14/2009	239,600	102,882	DEC
f.qeah10	98.485	98.495	98.495	98.490	98.525	98.450	(0.500)	98.505	3/15/2010	235,305	132,149	MAR
f.qeam10	98.260	98.265	98.260	98.260	98.300	98.225	(1.000)	98.270	6/14/2010	204,678	101,726	JUN
f.qeau10	98.000	98.005	98.005	98.005	98.050	97.965	(2.000)	98.025	9/13/2010	142,458	97,045	SEP
f.qeaz10	97.700	97.705	97.705	97.705	97.755	97.660	(3.000)	97.740	12/13/2010	112,493	46,090	DEC
f.qeah11	97.470	97.475	97.470	97.470	97.520	97.425	(3.000)	97.500	3/14/2011	74,396	32,286	MAR
f.qeam11	97.200	97.205	97.205	97.205	97.260	97.155	(2.500)	97.240	6/13/2011	24,183	16,336	JUN
f.qeau11	96.955	96.965	96.955	96.965	97.015	96.915	(2.500)	97.005	9/19/2011	14,157	8,653	SEP
f.qeaz11	96.715	96.720	96.720	96.720	96.735	96.665	(1.000)	96.715	12/19/2011	11,421	6,104	DEC
f.qeah12	96.560	96.570	96.570	96.570	96.580	96.515	0.500	96.540	3/19/2012	7,075	3,811	MAR
f.qeam12	96.395	96.405	96.405	96.455	96.410	96.355	1.500	96.365	6/18/2012	865	825	JUN
f.qeau12	96.260	96.270	96.270	96.315	96.240	96.220	3.000	96.235	9/17/2012	997	280	SEP
f.qeaZ12	95.980	96.440	96.440	96.110	#VALUE!	#VALUE!	38.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	#VALUE!	#VALUE!	95.995	95.995	95.995	95.995	4.500	95.995	3/18/2013	0	12	MAR

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/>

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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	98.750	98.760	98.750	98.760	98.770	98.750	(3.000)	98.770	6/17/2009	45,975	7,184	JUN
F.QSAU09	98.760	98.770	98.780	98.780	98.790	98.730	(3.000)	98.790	9/16/2009	87,490	32,992	SEP
F.QSAZ09	98.520	98.530	98.520	98.550	98.590	98.490	(9.000)	98.560	12/16/2009	59,264	18,146	DEC
F.QSAH10	98.330	98.340	98.330	98.350	98.400	98.290	(9.000)	98.380	3/17/2010	69,247	25,144	MAR
F.QSAM10	97.970	97.980	97.990	97.990	98.040	97.950	(7.000)	98.040	6/16/2010	66,143	40,656	JUN
F.QSAU10	97.590	97.600	97.600	97.610	97.640	97.570	(7.000)	97.630	9/15/2010	73,529	27,860	SEP
F.QSAZ10	97.150	97.160	97.160	97.170	97.190	97.130	(6.000)	97.170	12/15/2010	41,994	17,613	DEC
F.QSAH11	96.770	96.790	96.770	96.790	96.800	96.750	(7.000)	96.790	3/16/2011	23,194	8,593	MAR
F.QSAM11	96.370	96.380	96.380	96.380	96.400	96.350	(4.000)	96.390	6/15/2011	12,005	5,317	JUN
F.QSAU11	96.020	96.020	96.020	96.020	96.040	95.990	(3.000)	96.020	9/21/2011	6,059	1,176	SEP
F.QSAZ11	95.690	95.710	95.710	95.740	95.720	95.670	(1.000)	95.680	12/21/2011	2,582	465	DEC
F.QSAH12	95.510	95.520	95.520	95.530	95.530	95.480	(2.000)	95.480	3/21/2012	1,512	225	MAR
F.QSAM12	95.370	95.390	95.390	95.390	#VALUE!	#VALUE!	(1.000)	#VALUE!	6/20/2012	459	0	JUN
F.QSAU12	95.270	95.330	95.330	95.310	#VALUE!	#VALUE!	2.000	#VALUE!	9/19/2012	169	0	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	11774	11783	11783	11785	11778	11760	-15	11761	6/26/2009	3,151	54	JUN
F.QGAU09	11623	11624	11623	11623	11628	11597	-21	11621	9/28/2009	57,828	13,624	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	0.26063	0.26063	0.00000	0.26063		
USDLIB1M	0.32063	0.32063	0.32063	0.31750	0.00313	0.31750		
USDLIB3M	0.63250	0.63250	0.63250	0.62938	0.00312	0.62938		
USDLIB6M	1.20375	1.20375	1.20375	1.18000	0.02375	1.18000		
USDLIB1Y	1.59750	1.59750	1.59750	1.54750	0.05000	1.54750		
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	0.66725	0.66725	0.66875	0.66725	(0.00150)	0.66875		
GBPLIB3M	1.25938	1.25938	1.26563	1.25938	(0.00625)	1.26563		
GBPLIB6M	1.46875	1.46875	1.47188	1.46875	(0.00313)	1.47188		
GBPLIB1Y	1.74375	1.74375	1.74625	1.74375	(0.00250)	1.74625		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.5413	0.5413	0.5475	0.5413	(0.0063)	0.5475		
EUIBOR1M	0.9380	0.9380	0.9380	0.9230	0.0150	0.9230		
EUIBOR3M	1.2680	1.2680	1.2680	1.2600	0.0080	1.2600		
EUIBOR6M	1.4680	1.4680	1.4680	1.4570	0.0110	1.4570		
EUIBOR1Y	1.6430	1.6430	1.6430	1.6210	0.0220	1.6210		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6083	1.6088	1.6088	1.6088	1.6199	1.6016	-0.009	1.6174
GBPEUR	1.1342	1.135	1.135	1.135	1.142	1.1272	-0.0062	1.1405
GBPJPY	1.5577	1.5584	1.5584	1.5584	1.5647	1.5487	-0.004	1.5618
EURGBP	0.8813	0.8816	0.8816	0.8816	0.887	0.8757	0.0048	0.8766

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