

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	98.690	98.695	98.690	98.690	98.710	98.680	(0.500)	98.700	6/15/2009	160,371	42,618	JUN
f.qean09	98.695	98.710	98.695	98.695	#VALUE!	#VALUE!	(0.500)	#VALUE!	7/13/2009	3,899	150	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.670	98.675	98.670	98.670	98.695	98.550	(3.000)	98.680	9/14/2009	269,027	92,701	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	98.460	98.465	98.460	98.460	98.490	98.255	(3.000)	98.450	12/14/2009	276,879	96,562	DEC
f.qeah10	98.280	98.285	98.280	98.280	98.350	98.150	(6.000)	98.305	3/15/2010	338,202	122,401	MAR
f.qeam10	98.010	98.015	98.015	98.015	98.080	97.905	(7.500)	98.075	6/14/2010	272,377	109,664	JUN
f.qeau10	97.740	97.745	97.745	97.745	97.825	97.690	(8.000)	97.820	9/13/2010	217,297	106,484	SEP
f.qeaz10	97.435	97.445	97.445	97.445	97.515	97.320	(6.500)	97.510	12/13/2010	129,504	76,183	DEC
f.qeah11	97.210	97.220	97.220	97.215	97.255	97.080	(4.000)	97.255	3/14/2011	92,622	59,954	MAR
f.qeam11	96.965	96.970	96.970	96.970	96.975	96.850	(1.000)	96.850	6/13/2011	39,378	34,474	JUN
f.qeau11	96.740	96.745	96.745	96.745	96.755	96.615	1.500	96.695	9/19/2011	24,593	22,680	SEP
f.qeaz11	96.520	96.525	96.525	96.525	96.535	96.380	3.500	96.435	12/19/2011	22,098	13,019	DEC
f.qeah12	96.395	96.400	96.400	96.400	96.415	96.280	5.500	96.290	3/19/2012	13,810	7,962	MAR
f.qeam12	96.265	96.280	96.265	96.290	96.290	96.130	7.000	96.155	6/18/2012	2,506	736	JUN
f.qeau12	96.160	96.180	96.160	96.185	96.185	96.015	9.500	96.030	9/17/2012	1,366	616	SEP
f.qeaZ12	95.345	96.900	96.900	96.110	#VALUE!	#VALUE!	100.500	#VALUE!	12/17/2012	12	0	DEC
f.qeaH13	95.905	96.635	95.905	95.995	#VALUE!	#VALUE!	12.500	#VALUE!	3/18/2013	12	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	98.740	98.750	98.760	98.760	98.780	98.740	1.000	98.740	6/17/2009	34,953	19,072	JUN
F.QSAU09	98.660	98.670	98.670	98.670	98.700	98.620	0.000	98.640	9/16/2009	87,238	39,579	SEP
F.QSAZ09	98.290	98.300	98.290	98.290	98.350	98.280	(8.000)	98.310	12/16/2009	112,090	41,501	DEC
F.QSAH10	97.960	97.970	97.980	97.980	98.070	97.950	(13.000)	98.060	3/17/2010	159,870	97,022	MAR
F.QSAM10	97.560	97.570	97.570	97.570	97.730	97.530	(18.000)	97.730	6/16/2010	138,274	73,264	JUN
F.QSAU10	97.160	97.180	97.180	97.180	97.330	97.130	(19.000)	97.330	9/15/2010	116,680	73,803	SEP
F.QSAZ10	96.750	96.760	96.750	96.750	96.890	96.690	(18.000)	96.890	12/15/2010	83,297	32,229	DEC
F.QSAH11	96.390	96.400	96.400	96.400	96.530	96.310	(15.000)	96.530	3/16/2011	55,506	21,804	MAR
F.QSAM11	96.020	96.030	96.020	96.020	96.090	95.930	(13.000)	96.060	6/15/2011	25,337	8,264	JUN
F.QSAU11	95.670	95.680	95.680	95.680	95.760	95.570	(10.000)	95.620	9/21/2011	8,191	6,485	SEP
F.QSAZ11	95.370	95.390	95.370	95.380	95.440	95.250	(8.000)	95.350	12/21/2011	4,715	4,025	DEC
F.QSAH12	95.210	95.230	95.210	95.230	95.290	95.080	(5.000)	95.090	3/21/2012	2,731	2,165	MAR
F.QSAM12	95.090	95.130	95.090	95.090	95.100	95.000	(3.000)	95.000	6/20/2012	546	98	JUN
F.QSAU12	95.020	95.120	95.020	95.130	#VALUE!	#VALUE!	(2.000)	#VALUE!	9/19/2012	327	0	SEP
F.QSAZ12	94.410	95.830	94.410	#VALUE!	#VALUE!	#VALUE!	(51.000)	#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	11739	11742	11739	11742	11742	11711	10	11727	6/26/2009	795	2,640	JUN
F.QGAU09	11582	11583	11582	11582	11587	11541	9	11566	9/28/2009	56,990	28,379	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	0.32313	0.32313	0.32313	0.32063	0.00250	0.32063		
USDLIB3M	0.65000	0.65000	0.65000	0.63250	0.01750	0.63250		
USDLIB6M	1.28250	1.28250	1.28250	1.20375	0.07875	1.20375		
USDLIB1Y	1.85375	1.85375	1.85375	1.59750	0.25625	1.59750		
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	0.66875	0.66725	0.00150	0.66725		
GBPLIB3M	1.25875	1.25875	1.25938	1.25875	(0.00063)	1.25938		
GBPLIB6M	1.48000	1.48000	1.48000	1.46875	0.01125	1.46875		
GBPLIB1Y	1.76250	1.76250	1.76250	1.74375	0.01875	1.74375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.5413	0.5413	0.5413	0.5413	0.0000	0.5413		
EUIBOR1M	0.9530	0.9530	0.9530	0.9380	0.0150	0.9380		
EUIBOR3M	1.2810	1.2810	1.2810	1.2680	0.0130	1.2680		
EUIBOR6M	1.4870	1.4870	1.4870	1.4680	0.0190	1.4680		
EUIBOR1Y	1.6720	1.6720	1.6720	1.6430	0.0290	1.6430		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5859	1.5864	1.5864	1.5864	1.5985	1.58	-0.0119	1.5979
GBPEUR	1.1451	1.1459	1.1459	1.1459	1.1487	1.1372	0.0014	1.1419
GBPJPY	1.5641	1.5648	1.5648	1.5648	1.5785	1.5552	-0.0123	1.5765
EURGBP	0.8729	0.8732	0.8732	0.8732	0.8792	0.8708	-0.0009	0.8755

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