

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	98.700	98.705	98.700	98.700	98.710	98.675	1.000	98.690	6/15/2009	70,845	69,540	JUN
f.qean09	98.700	98.705	98.705	98.700	98.705	98.695	1.500	98.700	7/13/2009	1,223	2,468	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.705	98.710	98.710	98.710	98.720	98.670	3.000	98.690	9/14/2009	168,247	131,828	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	98.540	98.545	98.540	98.540	98.550	98.450	9.500	98.465	12/14/2009	161,206	139,513	DEC
f.qeah10	98.355	98.360	98.355	98.355	98.365	98.250	12.000	98.260	3/15/2010	212,006	135,099	MAR
f.qeam10	98.080	98.085	98.080	98.080	98.085	97.950	14.000	97.975	6/14/2010	188,762	116,772	JUN
f.qeau10	97.790	97.795	97.790	97.790	97.800	97.660	14.000	97.670	9/13/2010	194,320	105,527	SEP
f.qeaz10	97.490	97.495	97.490	97.490	97.500	97.365	14.000	97.410	12/13/2010	122,720	81,167	DEC
f.qeah11	97.270	97.275	97.275	97.275	97.280	97.145	14.500	97.200	3/14/2011	99,673	47,398	MAR
f.qeam11	97.035	97.045	97.035	97.040	97.045	96.905	14.000	96.965	6/13/2011	58,896	18,301	JUN
f.qeau11	96.830	96.835	96.830	96.835	96.835	96.700	14.000	96.750	9/19/2011	38,751	9,052	SEP
f.qeaz11	96.620	96.625	96.620	96.620	96.630	96.495	13.500	96.530	12/19/2011	18,032	14,738	DEC
f.qeah12	96.505	96.515	96.505	96.515	96.515	96.395	12.500	96.395	3/19/2012	11,538	4,536	MAR
f.qeam12	96.380	96.395	96.395	96.385	96.390	96.295	12.500	96.295	6/18/2012	1,285	669	JUN
f.qeau12	96.280	96.300	96.300	96.280	96.290	96.210	12.500	96.210	9/17/2012	1,005	342	SEP
f.qeaZ12	95.705	96.300	95.705	96.045	#VALUE!	#VALUE!	(32.500)	#VALUE!	12/17/2012	1	0	DEC
f.qeaH13	95.750	96.500	96.500	96.075	96.075	96.075	51.000	96.075	3/18/2013	15	2	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/>

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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	98.800	98.760	3.000	98.760	6/17/2009	35,807	20,288	JUN
F.QSAU09	98.740	98.750	98.750	98.750	98.770	98.650	9.000	98.660	9/16/2009	83,684	59,871	SEP
F.QSAZ09	98.370	98.380	98.380	98.380	98.380	98.260	10.000	98.270	12/16/2009	118,535	81,771	DEC
F.QSAH10	97.980	97.990	98.030	98.030	98.030	97.890	11.000	97.890	3/17/2010	193,542	111,183	MAR
F.QSAM10	97.580	97.590	97.590	97.590	97.600	97.470	9.000	97.480	6/16/2010	164,976	67,937	JUN
F.QSAU10	97.150	97.160	97.170	97.170	97.200	97.060	8.000	97.060	9/15/2010	167,131	61,606	SEP
F.QSAZ10	96.750	96.760	96.760	96.760	96.790	96.630	9.000	96.630	12/15/2010	75,892	36,359	DEC
F.QSAH11	96.420	96.430	96.420	96.420	96.450	96.320	9.000	96.340	3/16/2011	55,977	20,466	MAR
F.QSAM11	96.060	96.070	96.060	96.070	96.090	95.970	8.000	95.970	6/15/2011	23,129	9,000	JUN
F.QSAU11	95.740	95.750	95.750	95.750	95.770	95.650	9.000	95.650	9/21/2011	17,865	7,297	SEP
F.QSAZ11	95.450	95.470	95.450	95.480	95.480	95.390	6.000	95.390	12/21/2011	7,505	3,053	DEC
F.QSAH12	95.310	95.330	95.340	95.340	95.350	95.250	9.000	95.250	3/21/2012	5,461	2,442	MAR
F.QSAM12	95.210	95.240	95.240	95.220	95.240	95.220	8.000	95.220	6/20/2012	746	148	JUN
F.QSAU12	95.130	95.240	95.240	95.170	95.180	95.180	13.000	95.180	9/19/2012	382	11	SEP
F.QSAZ12	94.930	#VALUE!	94.930	#VALUE!	#VALUE!	#VALUE!	(7.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.030	#VALUE!	95.030	95.030	#VALUE!	#VALUE!	(2.000)	#VALUE!	3/20/2013	0	20	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	11795	11801	11801	11783	11799	11785	26	11785	6/26/2009	3,251	52	JUN
F.QGAU09	11640	11642	11642	11641	11653	11609	23	11621	9/28/2009	82,016	52,109	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	0.26875	0.26875	0.26875	0.26125	0.00750	0.26125		
USDLIB1M	0.32125	0.32125	0.32313	0.32125	(0.00188)	0.32313		
USDLIB3M	0.64750	0.64750	0.65000	0.64750	(0.00250)	0.65000		
USDLIB6M	1.26625	1.26625	1.28250	1.26625	(0.01625)	1.28250		
USDLIB1Y	1.83500	1.83500	1.85375	1.83500	(0.01875)	1.85375		
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	0.66875	0.00000	0.66875		
GBPLIB3M	1.25688	1.25688	1.25875	1.25688	(0.00187)	1.25875		
GBPLIB6M	1.48125	1.48125	1.48125	1.48000	0.00125	1.48000		
GBPLIB1Y	1.76500	1.76500	1.76500	1.76250	0.00250	1.76250		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7875	0.7875	0.7875	0.5000	0.2875	0.5000		
EUIBOR1M	0.9620	0.9620	0.9620	0.9530	0.0090	0.9530		
EUIBOR3M	1.2860	1.2860	1.2860	1.2810	0.0050	1.2810		
EUIBOR6M	1.4900	1.4900	1.4900	1.4870	0.0030	1.4870		
EUIBOR1Y	1.6750	1.6750	1.6750	1.6720	0.0030	1.6720		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6254	1.6259	1.6259	1.6259	1.6286	1.5984	0.0205	1.605
GBPEUR	1.162	1.1628	1.1628	1.1628	1.1633	1.1527	0.0076	1.1543
GBPJPY	1.5852	1.5859	1.5859	1.5859	1.5907	1.5661	0.0045	1.5808
EURGBP	0.8603	0.8606	0.8606	0.8606	0.8675	0.8599	-0.0056	0.866

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