

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	98.715	98.720	98.720	98.720	98.720	98.695	2.500	98.695	6/15/2009	82,261	54,101	JUN
f.qean09	98.720	98.725	98.720	98.735	98.735	98.700	1.500	98.705	7/13/2009	3,274	1,111	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.740	98.745	98.740	98.740	98.750	98.695	3.000	98.710	9/14/2009	156,471	59,853	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	98.560	98.565	98.560	98.560	98.570	98.505	2.500	98.535	12/14/2009	173,117	57,259	DEC
f.qeah10	98.365	98.370	98.365	98.365	98.370	98.305	1.500	98.335	3/15/2010	166,066	64,727	MAR
f.qeam10	98.065	98.070	98.065	98.065	98.075	98.015	(0.500)	98.060	6/14/2010	141,685	52,882	JUN
f.qeau10	97.770	97.775	97.775	97.775	97.780	97.720	(1.000)	97.775	9/13/2010	129,124	42,788	SEP
f.qeaz10	97.470	97.475	97.470	97.470	97.480	97.415	(1.500)	97.460	12/13/2010	99,450	32,052	DEC
f.qeah11	97.240	97.245	97.245	97.245	97.255	97.200	(1.500)	97.230	3/14/2011	63,208	17,547	MAR
f.qeam11	97.000	97.005	97.000	97.000	97.015	96.965	(2.000)	96.990	6/13/2011	25,345	4,662	JUN
f.qeau11	96.780	96.790	96.780	96.785	96.805	96.755	(2.500)	96.780	9/19/2011	11,658	3,123	SEP
f.qeaz11	96.570	96.575	96.575	96.575	96.600	96.550	(2.000)	96.570	12/19/2011	18,866	4,123	DEC
f.qeah12	96.450	96.460	96.460	96.455	96.490	96.445	(2.000)	96.450	3/19/2012	5,617	786	MAR
f.qeam12	96.325	96.340	96.340	96.335	96.345	96.335	(1.500)	96.345	6/18/2012	813	125	JUN
f.qeau12	96.225	96.245	96.245	96.245	96.250	96.245	(1.500)	96.250	9/17/2012	353	16	SEP
f.qeaZ12	96.065	96.245	96.245	96.045	#VALUE!	#VALUE!	13.000	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	96.010	#VALUE!	96.010	96.075	#VALUE!	#VALUE!	(1.500)	#VALUE!	3/18/2013	2	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	98.780	98.760	1.000	98.760	6/17/2009	30,984	9,363	JUN
F.QSAU09	98.770	98.780	98.780	98.780	98.790	98.700	5.000	98.720	9/16/2009	71,710	35,251	SEP
F.QSAZ09	98.460	98.470	98.460	98.460	98.480	98.310	10.000	98.330	12/16/2009	98,793	53,514	DEC
F.QSAH10	98.130	98.140	98.140	98.140	98.150	97.960	14.000	97.970	3/17/2010	132,475	82,650	MAR
F.QSAM10	97.680	97.690	97.690	97.690	97.700	97.530	12.000	97.530	6/16/2010	84,835	61,510	JUN
F.QSAU10	97.240	97.250	97.250	97.250	97.260	97.110	10.000	97.110	9/15/2010	74,229	55,333	SEP
F.QSAZ10	96.800	96.810	96.800	96.800	96.820	96.690	7.000	96.700	12/15/2010	43,603	20,200	DEC
F.QSAH11	96.440	96.450	96.450	96.450	96.460	96.360	5.000	96.370	3/16/2011	23,653	13,476	MAR
F.QSAM11	96.080	96.090	96.080	96.080	96.090	96.000	3.000	96.040	6/15/2011	10,542	10,641	JUN
F.QSAU11	95.750	95.760	95.750	95.750	95.770	95.680	2.000	95.690	9/21/2011	9,341	4,384	SEP
F.QSAZ11	95.470	95.480	95.480	95.480	95.500	95.410	2.000	95.410	12/21/2011	3,555	3,551	DEC
F.QSAH12	95.340	95.350	95.340	95.340	95.370	95.280	2.000	95.280	3/21/2012	3,108	5,382	MAR
F.QSAM12	95.240	95.250	95.240	95.250	95.270	95.220	1.000	95.220	6/20/2012	197	716	JUN
F.QSAU12	95.180	95.260	95.180	95.200	95.220	95.200	0.000	95.200	9/19/2012	11	44	SEP
F.QSAZ12	95.000	95.400	95.000	#VALUE!	#VALUE!	#VALUE!	(5.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.000	95.200	95.200	95.030	#VALUE!	#VALUE!	8.000	#VALUE!	3/20/2013	20	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	11760	11764	11760	11772	11779	11764	-37	11779	6/26/2009	98	1,803	JUN
F.QGAU09	11607	11609	11607	11608	11624	11589	-32	11620	9/28/2009	66,294	19,191	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	0.26375	0.26375	0.26875	0.26375	(0.00500)	0.26875		
USDLIB1M	0.32063	0.32063	0.32125	0.32063	(0.00062)	0.32125		
USDLIB3M	0.63875	0.63875	0.64750	0.63875	(0.00875)	0.64750		
USDLIB6M	1.22875	1.22875	1.26625	1.22875	(0.03750)	1.26625		
USDLIB1Y	1.79250	1.79250	1.83500	1.79250	(0.04250)	1.83500		
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	1.25563	1.25563	1.25688	1.25563	(0.00125)	1.25688		
GBPLIB6M	1.47750	1.47750	1.48125	1.47750	(0.00375)	1.48125		
GBPLIB1Y	1.76000	1.76000	1.76500	1.76000	(0.00500)	1.76500		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7938	0.7938	0.7938	0.7875	0.0062	0.7875		
EUIBOR1M	0.9650	0.9650	0.9650	0.9620	0.0030	0.9620		
EUIBOR3M	1.2830	1.2830	1.2860	1.2830	(0.0030)	1.2860		
EUIBOR6M	1.4880	1.4880	1.4900	1.4880	(0.0020)	1.4900		
EUIBOR1Y	1.6720	1.6720	1.6750	1.6720	(0.0030)	1.6750		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6378	1.6383	1.6383	1.6383	1.6447	1.6292	0.0075	1.6305
GBPEUR	1.1625	1.1633	1.1633	1.1633	1.1653	1.1576	0.0037	1.1589
GBPJPY	1.6041	1.6048	1.6048	1.6048	1.6083	1.5846	0.0166	1.5876
EURGBP	0.8598	0.8601	0.8601	0.8601	0.8638	0.8583	-0.0028	0.8627

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