

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	98.730	98.735	98.735	98.735	98.740	98.720	1.500	98.725	6/15/2009	106,620	47,152	JUN
f.qean09	98.745	98.750	98.745	98.750	98.760	98.740	1.500	98.745	7/13/2009	7,600	2,870	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.755	98.760	98.760	98.755	98.765	98.730	2.500	98.730	9/14/2009	146,369	53,655	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	98.585	98.585	98.600	98.550	2.500	98.550	12/14/2009	124,825	43,072	DEC
f.qeah10	98.380	98.385	98.380	98.380	98.405	98.360	2.000	98.360	3/15/2010	169,890	79,776	MAR
f.qeam10	98.085	98.090	98.085	98.085	98.110	98.065	3.500	98.065	6/14/2010	168,488	63,935	JUN
f.qeau10	97.780	97.785	97.785	97.785	97.805	97.735	4.500	97.735	9/13/2010	151,917	50,303	SEP
f.qeaz10	97.465	97.470	97.470	97.470	97.490	97.440	5.000	97.450	12/13/2010	80,738	26,251	DEC
f.qeah11	97.240	97.245	97.240	97.240	97.260	97.210	4.500	97.210	3/14/2011	62,162	22,947	MAR
f.qeam11	97.005	97.010	97.005	97.005	97.025	96.980	4.500	97.000	6/13/2011	24,674	11,533	JUN
f.qeau11	96.800	96.805	96.805	96.805	96.815	96.780	5.000	96.800	9/19/2011	20,014	5,291	SEP
f.qeaz11	96.600	96.610	96.605	96.605	96.620	96.585	4.500	96.605	12/19/2011	7,582	1,632	DEC
f.qeah12	96.490	96.495	96.490	96.490	96.505	96.480	4.000	96.490	3/19/2012	5,660	1,933	MAR
f.qeam12	96.370	96.380	96.370	96.380	96.395	96.365	4.000	96.365	6/18/2012	1,050	235	JUN
f.qeau12	96.270	96.285	96.270	96.285	96.295	96.275	3.000	96.275	9/17/2012	3,079	640	SEP
f.qeaZ12	95.490	96.845	95.490	96.045	#VALUE!	#VALUE!	(64.500)	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	96.055	96.735	96.735	96.080	96.080	96.080	65.000	96.080	3/18/2013	0	30	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	98.760	98.770	98.760	98.760	98.780	98.760	0.000	98.770	6/17/2009	30,288	10,853	JUN
F.QSAU09	98.770	98.780	98.770	98.770	98.800	98.760	2.000	98.760	9/16/2009	58,952	19,923	SEP
F.QSAZ09	98.450	98.460	98.450	98.450	98.490	98.410	4.000	98.430	12/16/2009	108,797	25,584	DEC
F.QSAH10	98.070	98.080	98.080	98.080	98.120	98.030	6.000	98.050	3/17/2010	153,342	37,511	MAR
F.QSAM10	97.580	97.590	97.590	97.590	97.650	97.510	7.000	97.550	6/16/2010	161,273	41,995	JUN
F.QSAU10	97.100	97.110	97.110	97.110	97.190	97.010	7.000	97.010	9/15/2010	150,637	52,951	SEP
F.QSAZ10	96.630	96.640	96.640	96.630	96.730	96.570	5.000	96.570	12/15/2010	116,479	37,347	DEC
F.QSAH11	96.230	96.250	96.230	96.240	96.360	96.220	2.000	96.220	3/16/2011	69,856	20,468	MAR
F.QSAM11	95.870	95.880	95.880	95.880	95.990	95.860	3.000	95.860	6/15/2011	32,748	7,078	JUN
F.QSAU11	95.570	95.580	95.580	95.580	95.670	95.570	2.000	95.590	9/21/2011	14,608	5,495	SEP
F.QSAZ11	95.320	95.340	95.340	95.340	95.430	95.340	2.000	95.350	12/21/2011	8,576	2,414	DEC
F.QSAH12	95.220	95.230	95.230	95.230	95.330	95.220	2.000	95.250	3/21/2012	8,747	3,526	MAR
F.QSAM12	95.140	95.160	95.160	95.140	95.230	95.140	2.000	95.180	6/20/2012	1,465	56	JUN
F.QSAU12	95.100	95.150	95.150	95.060	#VALUE!	#VALUE!	5.000	#VALUE!	9/19/2012	251	0	SEP
F.QSAZ12	95.000	95.250	95.000	95.050	#VALUE!	#VALUE!	0.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.950	95.350	94.950	95.030	#VALUE!	#VALUE!	(11.000)	#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	11694	11697	11694	11696	11699	11684	34	11695	6/26/2009	332	416	JUN
F.QGAU09	11540	11541	11541	11541	11558	11522	37	11543	9/28/2009	101,748	23,053	SEP
F.QGAZ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.26000	0.26000	0.26125	0.26000	(0.00125)	0.26125		
USDLIB1M	0.31813	0.31813	0.31938	0.31813	(0.00125)	0.31938		
USDLIB3M	0.62438	0.62438	0.62938	0.62438	(0.00500)	0.62938		
USDLIB6M	1.18375	1.18375	1.21750	1.18375	(0.03375)	1.21750		
USDLIB1Y	1.73250	1.73250	1.79000	1.73250	(0.05750)	1.79000		
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	0.67000	0.67000	0.67000	0.66750	0.00250	0.66750		
GBPLIB3M	1.25313	1.25313	1.25313	1.25313	0.00000	1.25313		
GBPLIB6M	1.47375	1.47375	1.47438	1.47375	(0.00063)	1.47438		
GBPLIB1Y	1.75375	1.75375	1.75625	1.75375	(0.00250)	1.75625		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7588	0.7588	0.7900	0.7588	(0.0313)	0.7900		
EUIBOR1M	0.9610	0.9610	0.9630	0.9610	(0.0020)	0.9630		
EUIBOR3M	1.2680	1.2680	1.2770	1.2680	(0.0090)	1.2770		
EUIBOR6M	1.4780	1.4780	1.4840	1.4780	(0.0060)	1.4840		
EUIBOR1Y	1.6590	1.6590	1.6660	1.6590	(0.0070)	1.6660		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6451	1.6456	1.6456	1.6456	1.6604	1.642	-0.0139	1.6589
GBPEUR	1.1726	1.1734	1.1734	1.1734	1.1766	1.1723	-0.0031	1.1756
GBPJPY	1.6159	1.6166	1.6166	1.6166	1.6251	1.6152	-0.0037	1.6197
EURGBP	0.8524	0.8527	0.8527	0.8527	0.8544	0.8497	0.002	0.8505

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