

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.qean09	98.850	98.855	98.855	98.855	98.860	98.845	1.000	98.850	7/13/2009	16,128	4,790	JUL
f.qeaq09	98.855	98.875	98.855	98.850	#VALUE!	#VALUE!	0.000	#VALUE!	8/17/2009	1	0	AUG
f.qeau09	98.875	98.880	98.875	98.875	98.890	98.860	0.500	98.870	9/14/2009	114,050	35,557	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	98.765	98.770	98.770	98.770	98.790	98.755	0.000	98.770	12/14/2009	116,999	37,958	DEC
f.qeah10	98.620	98.625	98.620	98.620	98.650	98.600	0.000	98.635	3/15/2010	123,035	64,753	MAR
f.qeam10	98.330	98.335	98.330	98.330	98.365	98.310	0.000	98.340	6/14/2010	95,151	71,422	JUN
f.qeau10	98.035	98.040	98.035	98.035	98.065	98.010	1.000	98.025	9/13/2010	85,786	41,393	SEP
f.qeaz10	97.695	97.700	97.695	97.695	97.735	97.670	0.500	97.685	12/13/2010	70,464	28,057	DEC
f.qeah11	97.425	97.430	97.425	97.425	97.465	97.395	0.000	97.425	3/14/2011	46,920	22,004	MAR
f.qeam11	97.150	97.155	97.150	97.150	97.200	97.125	(1.000)	97.160	6/13/2011	28,463	15,632	JUN
f.qeau11	96.920	96.930	96.930	96.925	96.970	96.895	(0.500)	96.935	9/19/2011	13,576	8,542	SEP
f.qeaz11	96.705	96.710	96.705	96.705	96.755	96.685	(1.500)	96.740	12/19/2011	10,321	8,061	DEC
f.qeah12	96.570	96.580	96.580	96.570	96.610	96.550	(0.500)	96.595	3/19/2012	6,596	3,527	MAR
f.qeam12	96.420	96.430	96.420	96.425	96.460	96.405	(1.500)	96.450	6/18/2012	4,506	1,483	JUN
f.qeau12	96.290	96.305	96.305	96.280	96.305	96.280	0.000	96.305	9/17/2012	274	387	SEP
f.qeaZ12	96.165	96.180	96.165	96.150	96.185	96.150	(1.000)	96.180	12/17/2012	230	106	DEC
f.qeaH13	95.500	96.800	96.800	96.145	#VALUE!	#VALUE!	70.000	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	96.080	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/17/2013	0	0	JUN

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.QSAU09	98.780	98.790	98.780	98.780	98.780	98.740	4.000	98.750	9/16/2009	54,048	16,636	SEP
F.QSAZ09	98.580	98.590	98.590	98.590	98.600	98.530	5.000	98.550	12/16/2009	49,958	10,491	DEC
F.QSAH10	98.310	98.320	98.310	98.310	98.330	98.250	4.000	98.280	3/17/2010	57,818	19,384	MAR
F.QSAM10	97.840	97.850	97.850	97.850	97.860	97.760	5.000	97.800	6/16/2010	40,388	22,239	JUN
F.QSAU10	97.370	97.380	97.370	97.370	97.380	97.280	6.000	97.300	9/15/2010	37,067	23,843	SEP
F.QSAZ10	96.860	96.870	96.870	96.870	96.880	96.780	6.000	96.820	12/15/2010	22,324	13,239	DEC
F.QSAH11	96.450	96.460	96.460	96.460	96.480	96.380	5.000	96.420	3/16/2011	14,180	5,502	MAR
F.QSAM11	96.050	96.060	96.060	96.060	96.080	96.000	3.000	96.030	6/15/2011	10,217	5,363	JUN
F.QSAU11	95.720	95.730	95.730	95.730	95.760	95.690	2.000	95.720	9/21/2011	5,745	1,619	SEP
F.QSAZ11	95.450	95.460	95.460	95.460	95.490	95.430	1.000	95.450	12/21/2011	4,055	895	DEC
F.QSAH12	95.290	95.310	95.290	95.310	95.330	95.280	(1.000)	95.300	3/21/2012	3,605	1,443	MAR
F.QSAM12	95.190	95.200	95.200	95.200	95.230	95.180	0.000	95.200	6/20/2012	2,245	1,299	JUN
F.QSAU12	95.140	95.160	95.160	95.140	95.180	95.140	2.000	95.180	9/19/2012	623	28	SEP
F.QSAZ12	95.090	95.140	95.140	95.030	#VALUE!	#VALUE!	3.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	95.240	95.240	#VALUE!	#VALUE!	#VALUE!	7.000	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/19/2013	0	0	JUN

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	11896	11875	11896	11888	11896	11858	40	11858	6/26/2009	603	30,403	JUN
F.QGAU09	11742	11743	11742	11742	11744	11686	47	11688	9/28/2009	67,233	23,185	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	0.27125	0.27125	0.27125	0.26750	0.00375	0.26750		
USDLIB1M	0.31500	0.31500	0.31688	0.31500	(0.00188)	0.31688		
USDLIB3M	0.61000	0.61000	0.61188	0.61000	(0.00188)	0.61188		
USDLIB6M	1.16125	1.16125	1.18250	1.16125	(0.02125)	1.18250		
USDLIB1Y	1.69750	1.69750	1.74000	1.69750	(0.04250)	1.74000		
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	0.66375	0.66375	0.66375	0.66375	0.00000	0.66375		
GBPLIB3M	1.22875	1.22875	1.23938	1.22875	(0.01063)	1.23938		
GBPLIB6M	1.45125	1.45125	1.46188	1.45125	(0.01063)	1.46188		
GBPLIB1Y	1.73625	1.73625	1.74438	1.73625	(0.00813)	1.74438		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7200	0.7200	0.7488	0.7200	(0.0287)	0.7488		
EUIBOR1M	0.9340	0.9340	0.9410	0.9340	(0.0070)	0.9410		
EUIBOR3M	1.2150	1.2150	1.2240	1.2150	(0.0090)	1.2240		
EUIBOR6M	1.4280	1.4280	1.4380	1.4280	(0.0100)	1.4380		
EUIBOR1Y	1.5970	1.5970	1.6090	1.5970	(0.0120)	1.6090		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6438	1.6443	1.6443	1.6443	1.6523	1.6403	-0.0054	1.6496
GBPEUR	1.1874	1.1882	1.1882	1.1882	1.1908	1.1806	0.0049	1.183
GBPJPY	1.5773	1.578	1.578	1.578	1.5898	1.5738	-0.0105	1.5868
EURGBP	0.8417	0.842	0.842	0.842	0.847	0.8399	-0.0034	0.8449

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