

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	98.855	98.865	98.920	98.920	98.920	98.855	6.000	98.860	7/13/2009	15,879	22,387	JUL
f.qeaq09	98.865	98.880	98.865	98.905	98.880	98.880	(0.500)	98.880	8/17/2009	850	200	AUG
f.qeau09	98.880	98.885	98.945	98.945	98.945	98.870	6.000	98.880	9/14/2009	134,003	149,791	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	98.780	98.785	98.855	98.855	98.855	98.750	9.000	98.755	12/14/2009	126,261	105,643	DEC
f.qeah10	98.705	98.710	98.710	98.710	98.710	98.600	10.000	98.610	3/15/2010	167,596	121,498	MAR
f.qeam10	98.415	98.420	98.415	98.415	98.415	98.305	10.500	98.310	6/14/2010	160,412	97,869	JUN
f.qeau10	98.025	98.030	98.105	98.105	98.105	97.985	11.000	97.995	9/13/2010	124,911	82,764	SEP
f.qeaz10	97.750	97.755	97.750	97.750	97.750	97.650	9.500	97.650	12/13/2010	95,977	49,442	DEC
f.qeah11	97.475	97.480	97.480	97.480	97.480	97.380	9.000	97.380	3/14/2011	50,975	35,451	MAR
f.qeam11	97.205	97.210	97.210	97.210	97.210	97.120	8.500	97.125	6/13/2011	30,446	21,098	JUN
f.qeau11	96.980	96.990	96.980	96.985	96.985	96.905	7.500	96.915	9/19/2011	12,232	10,372	SEP
f.qeaz11	96.730	96.775	96.775	96.775	96.740	96.700	8.000	96.710	12/19/2011	11,891	2,135	DEC
f.qeah12	96.605	96.610	96.635	96.635	96.635	96.565	7.000	96.575	3/19/2012	4,222	4,300	MAR
f.qeam12	96.460	96.485	96.485	96.485	96.465	96.425	6.500	96.460	6/18/2012	3,387	1,393	JUN
f.qeau12	96.335	96.355	96.355	96.350	96.335	96.300	6.000	96.320	9/17/2012	1,971	56	SEP
f.qeaZ12	96.195	96.220	96.220	96.215	96.205	96.170	6.000	96.200	12/17/2012	1,409	483	DEC
f.qeaH13	95.555	96.685	96.685	96.145	#VALUE!	#VALUE!	60.000	#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	98.820	98.830	98.820	98.850	98.830	98.800	3.000	98.810	9/16/2009	49,980	16,868	SEP
F.QSAZ09	98.620	98.630	98.650	98.650	98.650	98.610	5.000	98.610	12/16/2009	53,066	22,914	DEC
F.QSAH10	98.360	98.380	98.360	98.410	98.390	98.360	2.000	98.360	3/17/2010	58,999	17,952	MAR
F.QSAM10	97.910	97.920	97.910	97.960	97.930	97.900	3.000	97.910	6/16/2010	74,529	18,194	JUN
F.QSAU10	97.460	97.470	97.470	97.470	97.470	97.400	8.000	97.400	9/15/2010	79,286	28,009	SEP
F.QSAZ10	96.900	96.910	96.900	96.960	96.940	96.890	3.000	96.930	12/15/2010	39,076	18,349	DEC
F.QSAH11	96.480	96.490	96.480	96.540	96.520	96.470	3.000	96.490	3/16/2011	39,643	13,781	MAR
F.QSAM11	96.080	96.090	96.080	96.140	96.110	96.070	3.000	96.110	6/15/2011	32,778	3,275	JUN
F.QSAU11	95.740	95.800	95.800	95.800	95.800	95.730	8.000	95.730	9/21/2011	18,351	4,394	SEP
F.QSAZ11	95.500	95.470	95.500	95.510	95.510	95.460	6.000	95.480	12/21/2011	13,801	5,363	DEC
F.QSAH12	95.330	95.300	95.340	95.340	95.350	95.290	6.000	95.310	3/21/2012	8,642	1,699	MAR
F.QSAM12	95.210	95.200	95.220	95.220	95.220	95.180	4.000	95.190	6/20/2012	6,527	916	JUN
F.QSAU12	95.120	95.180	95.180	95.140	95.360	95.120	5.000	95.140	9/19/2012	1,493	1,079	SEP
F.QSAZ12	95.100	96.010	95.100	95.120	95.340	95.100	(1.000)	95.120	12/19/2012	30	1,198	DEC
F.QSAH13	94.010	95.230	94.010	#VALUE!	#VALUE!	#VALUE!	(116.000)	#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	11939	11943	11939	11941			22		6/26/2009	1,377	0	JUN
F.QGAU09	11786	11788	11786	11787	11803	11763	24	11763	9/28/2009	79,892	21,196	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	0.27563	0.27563	0.27750	0.27563	(0.00187)	0.27750		
USDLIB1M	0.31125	0.31125	0.31375	0.31125	(0.00250)	0.31375		
USDLIB3M	0.60438	0.60438	0.60750	0.60438	(0.00312)	0.60750		
USDLIB6M	1.13125	1.13125	1.14875	1.13125	(0.01750)	1.14875		
USDLIB1Y	1.64000	1.64000	1.67750	1.64000	(0.03750)	1.67750		
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	0.65875	0.65875	0.66000	0.65875	(0.00125)	0.66000		
GBPLIB3M	1.21438	1.21438	1.22125	1.21438	(0.00687)	1.22125		
GBPLIB6M	1.43563	1.43563	1.44250	1.43563	(0.00687)	1.44250		
GBPLIB1Y	1.72000	1.72000	1.72750	1.72000	(0.00750)	1.72750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.2750	1.2750	1.2750	0.6850	0.5900	0.6850		
EUIBOR1M	0.9100	0.9100	0.9100	0.9100	(0.0150)	0.9100		
EUIBOR3M	1.1950	1.1950	1.2060	1.1950	(0.0110)	1.2060		
EUIBOR6M	1.4040	1.4040	1.4160	1.4040	(0.0120)	1.4160		
EUIBOR1Y	1.5700	1.5700	1.5850	1.5700	(0.0150)	1.5850		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.659	1.6595	1.6595	1.6595	1.6605	1.6395	0.0138	1.6452
GBPEUR	1.1774	1.1782	1.1782	1.1782	1.1787	1.1667	0.0089	1.1684
GBPJPY	1.5782	1.5789	1.5789	1.5789	1.5831	1.5613	0.0114	1.5666
EURGBP	0.8489	0.8492	0.8492	0.8492	0.8571	0.8486	-0.0066	0.8555

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