

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	98.945	98.950	98.950	98.950	98.960	98.935	1.000	98.945	7/13/2009	26,814	28,917	JUL
f.qeaq09	98.955	98.970	98.955	98.960	98.960	98.960	0.500	98.960	8/17/2009	117	2,000	AUG
f.qeau09	98.970	98.975	98.975	98.975	98.985	98.965	0.000	98.980	9/14/2009	168,819	80,300	SEP
f.qeav09	98.865	#VALUE!	98.865	#VALUE!	#VALUE!	#VALUE!	(3.000)	#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	98.850	98.855	98.850	98.850	98.890	98.840	(3.000)	98.875	12/14/2009	125,946	51,423	DEC
f.qeah10	98.715	98.720	98.720	98.720	98.780	98.705	(5.000)	98.765	3/15/2010	153,777	57,810	MAR
f.qeam10	98.415	98.425	98.425	98.420	98.495	98.405	(7.000)	98.485	6/14/2010	109,529	45,177	JUN
f.qeau10	98.095	98.100	98.100	98.100	98.190	98.080	(9.500)	98.180	9/13/2010	97,740	45,328	SEP
f.qeaz10	97.735	97.740	97.735	97.735	97.840	97.710	(11.000)	97.835	12/13/2010	67,444	27,579	DEC
f.qeah11	97.450	97.455	97.450	97.450	97.560	97.430	(12.000)	97.560	3/14/2011	47,647	17,526	MAR
f.qeam11	97.170	97.175	97.175	97.175	97.280	97.155	(12.000)	97.280	6/13/2011	26,512	13,484	JUN
f.qeau11	96.940	96.945	96.945	96.945	97.055	96.925	(12.000)	97.040	9/19/2011	11,466	4,463	SEP
f.qeaz11	96.725	96.730	96.725	96.725	96.825	96.705	(12.000)	96.810	12/19/2011	6,965	3,127	DEC
f.qeah12	96.585	96.590	96.590	96.590	96.665	96.575	(11.000)	96.665	3/19/2012	4,890	2,372	MAR
f.qeam12	96.435	96.440	96.440	96.440	96.540	96.430	(11.000)	96.540	6/18/2012	4,466	1,619	JUN
f.qeau12	96.310	96.320	96.310	96.320	96.410	96.315	(11.500)	96.410	9/17/2012	708	1,002	SEP
f.qeaZ12	96.190	96.200	96.190	96.195	96.230	96.190	(9.500)	96.220	12/17/2012	1,919	976	DEC
f.qeaH13	95.695	96.700	95.695	#VALUE!	#VALUE!	#VALUE!	(51.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.260	96.820	95.260	#VALUE!	#VALUE!	#VALUE!	(86.500)	#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	98.890	98.900	98.900	98.900	98.910	98.880	0.000	98.900	9/16/2009	45,939	8,526	SEP
F.QSAZ09	98.720	98.730	98.730	98.730	98.750	98.690	(1.000)	98.740	12/16/2009	58,402	13,083	DEC
F.QSAH10	98.470	98.480	98.480	98.480	98.500	98.430	1.000	98.490	3/17/2010	53,359	30,093	MAR
F.QSAM10	98.010	98.020	98.020	98.020	98.040	97.970	2.000	98.020	6/16/2010	51,815	29,569	JUN
F.QSAU10	97.520	97.530	97.530	97.530	97.550	97.480	3.000	97.510	9/15/2010	52,718	20,491	SEP
F.QSAZ10	97.010	97.020	97.010	97.010	97.020	96.950	4.000	96.990	12/15/2010	36,027	19,152	DEC
F.QSAH11	96.590	96.600	96.590	96.590	96.610	96.530	4.000	96.570	3/16/2011	26,164	14,413	MAR
F.QSAM11	96.180	96.190	96.180	96.180	96.200	96.110	4.000	96.150	6/15/2011	22,995	9,129	JUN
F.QSAU11	95.830	95.840	95.840	95.830	95.850	95.760	5.000	95.810	9/21/2011	8,032	5,185	SEP
F.QSAZ11	95.520	95.530	95.520	95.520	95.550	95.470	2.000	95.520	12/21/2011	6,874	1,704	DEC
F.QSAH12	95.350	95.360	95.350	95.350	95.370	95.300	1.000	95.340	3/21/2012	5,158	2,008	MAR
F.QSAM12	95.230	95.240	95.230	95.220	95.250	95.190	1.000	95.230	6/20/2012	3,343	938	JUN
F.QSAU12	95.160	95.190	95.160	95.190	95.190	95.150	0.000	95.150	9/19/2012	371	94	SEP
F.QSAZ12	95.120	#VALUE!	95.120	95.130	#VALUE!	#VALUE!	(2.000)	#VALUE!	12/19/2012	50	0	DEC
F.QSAH13	#VALUE!	95.280	95.280	#VALUE!	#VALUE!	#VALUE!	8.000	#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	11937	11939	11939	11945	11945	11945	-12	11945	6/26/2009	520	5	JUN
F.QGAU09	11762	11764	11764	11762	11801	11732	-29	11800	9/28/2009	71,825	29,513	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	0.26500	0.26500	0.27375	0.26500	(0.00875)	0.27375		
USDLIB1M	0.31000	0.31000	0.31000	0.30750	0.00250	0.30750		
USDLIB3M	0.59750	0.59750	0.60125	0.59750	(0.00375)	0.60125		
USDLIB6M	1.09500	1.09500	1.11375	1.09500	(0.01875)	1.11375		
USDLIB1Y	1.59125	1.59125	1.64500	1.59125	(0.05375)	1.64500		
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	0.65500	0.65500	0.65500	0.65500	0.00000	0.65500		
GBPLIB3M	1.20000	1.20000	1.20375	1.20000	(0.00375)	1.20375		
GBPLIB6M	1.41625	1.41625	1.42375	1.41625	(0.00750)	1.42375		
GBPLIB1Y	1.70000	1.70000	1.70750	1.70000	(0.00750)	1.70750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.3100	0.3100	0.3463	0.3100	(0.0363)	0.3463		
EUIBOR1M	0.7830	0.7830	0.8280	0.7830	(0.0450)	0.8280		
EUIBOR3M	1.1200	1.1200	1.1450	1.1200	(0.0250)	1.1450		
EUIBOR6M	1.3340	1.3340	1.3540	1.3340	(0.0200)	1.3540		
EUIBOR1Y	1.5150	1.5150	1.5320	1.5150	(0.0170)	1.5320		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6495	1.65	1.65	1.65	1.6517	1.6363	0.0128	1.6367
GBPEUR	1.1708	1.1716	1.1716	1.1716	1.1753	1.1663	0.0009	1.1699
GBPJPY	1.5775	1.5782	1.5782	1.5782	1.5831	1.5692	0.0072	1.5703
EURGBP	0.8537	0.854	0.854	0.854	0.8575	0.851	-0.0008	0.8544

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