

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	98.955	98.925	0.500	98.940	7/13/2009	14,919	6,859	JUL
f.qeaq09	98.950	98.965	98.950	98.960	#VALUE!	#VALUE!	(1.000)	#VALUE!	8/17/2009	228	0	AUG
f.qeau09	98.950	98.955	98.955	98.955	98.965	98.940	(1.000)	98.960	9/14/2009	104,282	74,023	SEP
f.qeav09	98.860	#VALUE!	98.860	#VALUE!	#VALUE!	#VALUE!	(2.000)	#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	98.835	98.840	98.840	98.840	98.855	98.805	1.000	98.825	12/14/2009	81,401	57,373	DEC
f.qeah10	98.710	98.715	98.715	98.715	98.735	98.680	0.000	98.710	3/15/2010	101,198	78,384	MAR
f.qeam10	98.415	98.420	98.415	98.415	98.445	98.385	(1.500)	98.425	6/14/2010	87,812	53,798	JUN
f.qeau10	98.085	98.090	98.090	98.090	98.125	98.055	(2.500)	98.105	9/13/2010	84,783	47,654	SEP
f.qeaz10	97.720	97.730	97.720	97.725	97.765	97.695	(3.500)	97.760	12/13/2010	44,604	24,411	DEC
f.qeah11	97.445	97.450	97.445	97.445	97.485	97.420	(3.500)	97.480	3/14/2011	38,275	13,050	MAR
f.qeam11	97.180	97.190	97.190	97.180	97.225	97.155	(2.500)	97.210	6/13/2011	28,165	11,735	JUN
f.qeau11	96.970	96.975	96.975	96.975	97.010	96.945	(3.000)	97.000	9/19/2011	17,920	7,497	SEP
f.qeaz11	96.775	96.780	96.775	96.775	96.805	96.755	(3.000)	96.800	12/19/2011	8,133	3,925	DEC
f.qeah12	96.650	96.655	96.655	96.655	96.680	96.635	(2.500)	96.645	3/19/2012	3,962	2,947	MAR
f.qeam12	96.515	96.525	96.525	96.520	96.545	96.500	(2.000)	96.510	6/18/2012	1,882	591	JUN
f.qeau12	96.400	96.410	96.400	96.405	96.430	96.400	(3.000)	96.400	9/17/2012	204	63	SEP
f.qeaZ12	96.285	96.300	96.300	96.295	96.320	96.285	(1.500)	96.285	12/17/2012	373	72	DEC
f.qeaH13	96.080	96.300	96.300	#VALUE!	#VALUE!	#VALUE!	6.000	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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/>

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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	98.860	98.870	98.870	98.870	98.880	98.850	0.000	98.860	9/16/2009	26,210	24,647	SEP
F.QSAZ09	98.650	98.660	98.660	98.660	98.680	98.620	1.000	98.650	12/16/2009	32,940	33,872	DEC
F.QSAH10	98.340	98.350	98.350	98.350	98.390	98.300	(2.000)	98.370	3/17/2010	47,743	53,705	MAR
F.QSAM10	97.830	97.850	97.850	97.840	97.900	97.810	(5.000)	97.880	6/16/2010	49,171	48,942	JUN
F.QSAU10	97.320	97.330	97.320	97.320	97.410	97.300	(9.000)	97.390	9/15/2010	61,914	55,984	SEP
F.QSAZ10	96.810	96.820	96.810	96.810	96.890	96.790	(9.000)	96.870	12/15/2010	32,607	33,365	DEC
F.QSAH11	96.410	96.420	96.410	96.420	96.490	96.380	(9.000)	96.480	3/16/2011	18,198	22,052	MAR
F.QSAM11	96.020	96.030	96.030	96.030	96.100	95.990	(8.000)	96.090	6/15/2011	14,094	16,769	JUN
F.QSAU11	95.690	95.710	95.700	95.700	95.750	95.670	(8.000)	95.750	9/21/2011	7,971	3,115	SEP
F.QSAZ11	95.420	95.430	95.420	95.430	95.490	95.410	(9.000)	95.440	12/21/2011	8,179	2,691	DEC
F.QSAH12	95.270	95.280	95.280	95.260	95.350	95.260	(9.000)	95.350	3/21/2012	4,705	2,330	MAR
F.QSAM12	95.170	95.180	95.180	95.180	95.260	95.170	(9.000)	95.250	6/20/2012	3,993	4,024	JUN
F.QSAU12	95.120	95.150	95.120	95.140	95.180	95.120	(11.000)	95.140	9/19/2012	516	375	SEP
F.QSAZ12	95.070	#VALUE!	95.070	95.120	95.140	95.110	(14.000)	95.130	12/19/2012	134	328	DEC
F.QSAH13	#VALUE!	95.180	95.180	#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				11945					#VALUE!			
F.QGAU09	11845	11846	11846	11846	11887	11842	-35	11859	9/28/2009	67,921	42,760	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	0.27750	0.27750	0.27750	0.27750	0.01375	0.27750		
USDLIB1M	0.30875	0.30875	0.30875	0.30875	0.00000	0.30875		
USDLIB3M	0.59500	0.59500	0.59500	0.59500	(0.00188)	0.59500		
USDLIB6M	1.11125	1.11125	1.11125	1.11125	(0.00625)	1.11125		
USDLIB1Y	1.60625	1.60625	1.60625	1.60625	0.00875	1.60625		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55250	0.55250	0.55250	0.55250	0.00250	0.55250		
GBPLIB1M	0.65250	0.65250	0.65250	0.65250	(0.00125)	0.65250		
GBPLIB3M	1.18625	1.18625	1.18625	1.18625	(0.00500)	1.18625		
GBPLIB6M	1.40688	1.40688	1.40688	1.40688	(0.00187)	1.40688		
GBPLIB1Y	1.69875	1.69875	1.69875	1.69875	0.00375	1.69875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.3088	0.3088	0.3088	0.3088	0.0194	0.3088		
EUIBOR1M	0.7510	0.7510	0.7510	0.7510	(0.0130)	0.7510		
EUIBOR3M	1.0990	1.0990	1.0990	1.0990	(0.0090)	1.0990		
EUIBOR6M	1.3130	1.3130	1.3130	1.3130	(0.0090)	1.3130		
EUIBOR1Y	1.5040	1.5040	1.5040	1.5040	(0.0060)	1.5040		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6602	1.6607	1.6607	1.6607	1.6749	1.6543	0.0037	1.6564
GBPEUR	1.1753	1.1761	1.1761	1.1761	1.1857	1.1726	-0.0007	1.1761
GBPJPY	1.5911	1.5918	1.5918	1.5918	1.6034	1.5849	-1E-04	1.5911
EURGBP	0.8505	0.8508	0.8508	0.8508	0.8528	0.8435	0.0006	0.85

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