

The Morning Email: STIRS

Table of Contents

- Pg 1** EURIBOR
- Pg 2** SHORT STERLING
- Pg 3** LONG GILT FUTURES
- Pg 4** Money Rates
- Pg 5** Contract Specs

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	98.785	98.790	98.785	98.785	98.800	98.775	(1.500)	98.800	6/15/2009	85,137	53,901	JUN
f.qean09	98.830	98.835	98.830	98.830	98.840	98.820	0.000	98.825	7/13/2009	2,224	1,014	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.875	98.880	98.880	98.880	98.900	98.860	(1.500)	98.885	9/14/2009	96,280	79,005	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	98.760	98.770	98.760	98.765	98.795	98.750	(3.500)	98.795	12/14/2009	103,115	70,279	DEC
f.qeah10	98.670	98.675	98.675	98.675	98.715	98.655	(3.500)	98.705	3/15/2010	105,224	82,442	MAR
f.qeam10	98.455	98.460	98.460	98.460	98.490	98.430	(2.500)	98.480	6/14/2010	109,183	50,200	JUN
f.qeau10	98.215	98.220	98.220	98.220	98.245	98.185	(1.500)	98.230	9/13/2010	83,651	36,766	SEP
f.qeaz10	97.905	97.915	97.915	97.910	97.935	97.870	(1.000)	97.920	12/13/2010	64,789	29,449	DEC
f.qeah11	97.655	97.665	97.665	97.660	97.680	97.620	(1.000)	97.660	3/14/2011	49,386	24,640	MAR
f.qeam11	97.370	97.375	97.370	97.370	97.395	97.335	(2.500)	97.375	6/13/2011	23,824	9,111	JUN
f.qeau11	97.110	97.115	97.115	97.115	97.145	97.080	(2.000)	97.105	9/19/2011	15,317	6,597	SEP
f.qeaz11	96.850	96.860	96.855	96.855	96.890	96.830	(4.000)	96.870	12/19/2011	12,902	3,855	DEC
f.qeah12	96.680	96.685	96.685	96.680	96.725	96.665	(6.000)	96.705	3/19/2012	5,988	2,804	MAR
f.qeam12	96.495	96.505	96.505	96.500	96.540	96.495	(5.500)	96.505	6/18/2012	1,439	315	JUN
f.qeau12	96.340	96.350	96.350	96.345	96.380	96.345	(2.000)	96.350	9/17/2012	1,421	569	SEP
f.qeaZ12	96.160	96.200	96.160	96.355	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC
f.qeaH13	95.340	96.855	96.855	96.170	96.170	96.170	#VALUE!	96.170	3/18/2013	0	36	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

The Morning Email, STIRS

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QSAM09	98.790	98.800	98.800	98.800	98.810	98.770	(1.000)	98.800	6/17/2009	46,952	22,809	JUN
F.QSAU09	98.880	98.890	98.890	98.890	98.930	98.850	(4.000)	98.920	9/16/2009	39,708	44,493	SEP
F.QSAZ09	98.690	98.700	98.700	98.700	98.770	98.650	(7.000)	98.770	12/16/2009	38,869	38,642	DEC
F.QSAH10	98.520	98.530	98.520	98.530	98.620	98.480	(10.000)	98.600	3/17/2010	59,019	51,591	MAR
F.QSAM10	98.180	98.190	98.180	98.180	98.300	98.140	(12.000)	98.280	6/16/2010	48,861	49,714	JUN
F.QSAU10	97.790	97.800	97.800	97.800	97.920	97.770	(12.000)	97.920	9/15/2010	53,194	35,358	SEP
F.QSAZ10	97.350	97.360	97.350	97.350	97.480	97.320	(12.000)	97.470	12/15/2010	32,371	24,544	DEC
F.QSAH11	96.950	96.960	96.950	96.950	97.080	96.930	(13.000)	97.080	3/16/2011	21,697	23,076	MAR
F.QSAM11	96.540	96.550	96.540	96.550	96.660	96.520	(13.000)	96.660	6/15/2011	7,618	6,535	JUN
F.QSAU11	96.170	96.190	96.190	96.180	96.310	96.160	(12.000)	96.310	9/21/2011	7,911	5,230	SEP
F.QSAZ11	95.860	95.870	95.860	95.860	95.970	95.830	(13.000)	95.960	12/21/2011	1,942	2,758	DEC
F.QSAH12	95.670	95.690	95.670	95.690	95.790	95.640	(13.000)	95.790	3/21/2012	1,758	2,063	MAR
F.QSAM12	95.540	95.560	95.550	95.550	95.620	95.530	(11.000)	95.620	6/20/2012	283	391	JUN
F.QSAU12	95.440	95.480	95.480	95.470	95.510	95.460	(9.000)	95.510	9/19/2012	140	581	SEP
F.QSAZ12	95.320	95.390	95.320	95.570	#VALUE!	#VALUE!	(12.000)	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	11819	11820	11820	11820	11889	11803	-74	11889	6/26/2009	16,460	4,047	JUN
F.QGAU09	11666	11667	11667	11667	11739	11643	-82	11736	9/28/2009	76,571	58,269	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	0.26250	0.26250	0.27125	0.26250	(0.00875)	0.27125		
USDLIB1M	0.32000	0.32000	0.32000	0.31625	0.00375	0.31625		
USDLIB3M	0.65000	0.65000	0.65625	0.65000	(0.00625)	0.65625		
USDLIB6M	1.23375	1.23375	1.24000	1.23375	(0.00625)	1.24000		
USDLIB1Y	1.59375	1.59375	1.60000	1.59375	(0.00625)	1.60000		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.55250	0.55250	0.55375	0.55250	(0.00125)	0.55375		
GBPLIB1M	0.67063	0.67063	0.67063	0.67000	0.00063	0.67000		
GBPLIB3M	1.27250	1.27250	1.27813	1.27250	(0.00563)	1.27813		
GBPLIB6M	1.48438	1.48438	1.48875	1.48438	(0.00437)	1.48875		
GBPLIB1Y	1.75375	1.75375	1.75750	1.75375	(0.00375)	1.75750		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.7038	0.7038	0.8250	0.7038	(0.1213)	0.8250		
EUIBOR1M	0.9330	0.9330	0.9350	0.9330	(0.0020)	0.9350		
EUIBOR3M	1.2660	1.2660	1.2690	1.2660	(0.0030)	1.2690		
EUIBOR6M	1.4640	1.4640	1.4650	1.4640	(0.0010)	1.4650		
EUIBOR1Y	1.6260	1.6260	1.6310	1.6260	(0.0050)	1.6310		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6435	1.644	1.644	1.644	1.6452	1.6155	0.0248	1.6155
GBPEUR	1.1589	1.1597	1.1597	1.1597	1.1607	1.1438	0.0159	1.1443
GBPJPY	1.5826	1.5833	1.5833	1.5833	1.5847	1.5349	0.0396	1.5452
EURGBP	0.8625	0.8628	0.8628	0.8628	0.8742	0.8617	-0.012	0.8735

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