

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.qeaK09	98.760	98.765	98.765	98.765	98.765	98.755	1.000	98.760	5/18/2009	6,031	1,539	MAY
f.qeam09	98.860	98.865	98.860	98.860	98.870	98.840	1.500	98.840	6/15/2009	107,164	60,551	JUN
f.qean09	98.860	98.910	98.910	#VALUE!	#VALUE!	#VALUE!	(1.000)	#VALUE!	7/13/2009	0	0	JUL
f.qeaq09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	8/17/2009	0	0	AUG
f.qeau09	98.910	98.915	98.915	98.915	98.925	98.890	2.000	98.895	9/14/2009	130,255	75,950	SEP
f.qeav10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	10/19/2009	0	0	OCT
f.qeaz09	98.770	98.775	98.770	98.770	98.785	98.750	1.000	98.755	12/14/2009	124,107	40,911	DEC
f.qeah10	98.680	98.685	98.685	98.685	98.700	98.670	0.500	98.675	3/15/2010	107,407	36,234	MAR
f.qeam10	98.490	98.500	98.500	98.495	98.520	98.480	1.000	98.485	6/14/2010	101,336	40,347	JUN
f.qeau10	98.285	98.290	98.285	98.285	98.315	98.270	0.000	98.275	9/13/2010	69,903	23,689	SEP
f.qeaz10	98.010	98.015	98.015	98.010	98.045	97.995	0.000	98.010	12/13/2010	57,307	22,702	DEC
f.qeah11	97.780	97.785	97.780	97.780	97.825	97.775	(1.000)	97.785	3/14/2011	37,004	14,334	MAR
f.qeam11	97.530	97.540	97.540	97.535	97.585	97.530	(1.000)	97.535	6/13/2011	16,670	5,664	JUN
f.qeau11	97.315	97.325	97.325	97.315	97.375	97.315	(1.500)	97.335	9/19/2011	9,878	3,689	SEP
f.qeaz11	97.100	97.110	97.100	97.110	97.165	97.110	(3.000)	97.125	12/19/2011	4,961	2,406	DEC
f.qeah12	96.975	96.985	96.985	96.975	97.035	96.975	(2.000)	97.010	3/19/2012	4,989	767	MAR
f.qeam12	96.835	96.845	96.845	96.850	96.900	96.840	(2.000)	96.865	6/18/2012	1,254	375	JUN
f.qeau12	96.710	96.720	96.710	96.705	96.780	96.705	(3.500)	96.780	9/17/2012	354	157	SEP
f.qeaZ12	96.030	97.300	97.300	96.630	#VALUE!	#VALUE!	67.000	#VALUE!	12/17/2012	20	0	DEC
f.qeaH13	96.025	97.115	97.115	96.560	#VALUE!	#VALUE!	55.500	#VALUE!	3/18/2013	20	0	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.QSAK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/20/2009	0	0	MAY
F.QSAM09	98.800	98.810	98.800	98.800	98.810	98.780	3.000	98.780	6/17/2009	47,802	13,423	JUN
F.QSAU09	98.860	98.870	98.870	98.870	98.880	98.830	5.000	98.830	9/16/2009	78,041	23,296	SEP
F.QSAZ09	98.670	98.680	98.670	98.670	98.690	98.630	6.000	98.640	12/16/2009	58,052	27,272	DEC
F.QSAH10	98.510	98.520	98.520	98.520	98.540	98.470	7.000	98.470	3/17/2010	83,662	25,644	MAR
F.QSAM10	98.230	98.240	98.230	98.230	98.250	98.170	7.000	98.170	6/16/2010	83,906	21,489	JUN
F.QSAU10	97.920	97.930	97.930	97.930	97.940	97.870	8.000	97.870	9/15/2010	91,369	20,332	SEP
F.QSAZ10	97.540	97.550	97.550	97.550	97.560	97.490	8.000	97.490	12/15/2010	50,359	19,690	DEC
F.QSAH11	97.200	97.210	97.210	97.210	97.230	97.160	7.000	97.160	3/16/2011	36,500	13,774	MAR
F.QSAM11	96.850	96.860	96.850	96.850	96.870	96.820	5.000	96.820	6/15/2011	14,533	5,801	JUN
F.QSAU11	96.550	96.570	96.550	96.560	96.580	96.540	3.000	96.540	9/21/2011	13,907	3,227	SEP
F.QSAZ11	96.300	96.310	96.310	96.310	96.330	96.300	3.000	96.300	12/21/2011	6,213	1,377	DEC
F.QSAH12	96.160	96.170	96.170	96.170	96.200	96.170	1.000	96.170	3/21/2012	4,408	2,746	MAR
F.QSAM12	96.030	96.070	96.070	96.040	96.090	96.040	1.000	96.090	6/20/2012	692	239	JUN
F.QSAU12	95.880	97.030	95.880	95.980	96.000	95.980	(9.000)	95.990	9/19/2012	1,209	205	SEP
F.QSAZ12	95.740	96.900	96.900	#VALUE!	#VALUE!	#VALUE!	99.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	95.820	95.940	95.940	#VALUE!	#VALUE!	#VALUE!	8.000	#VALUE!	3/20/2013	0	0	MAR

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/>

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

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.QGAM09	12109	12111	12109	12110	12134	12087	22	12090	6/26/2009	91,209	23,220	JUN
F.QGAU09	11998	12002	11998	12007	12008	12002	22	12004	9/28/2009	1,152	600	SEP

USD LIBOR								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22500	0.22500	0.22500	0.22250	0.00250	0.22250		
USDLIB1M	0.32813	0.32813	0.33500	0.32813	(0.00687)	0.33500		
USDLIB3M	0.82563	0.82563	0.85438	0.82563	(0.02875)	0.85438		
USDLIB6M	1.35625	1.35625	1.37875	1.35625	(0.02250)	1.37875		
USDLIB1Y	1.65625	1.65625	1.68625	1.65625	(0.03000)	1.68625		
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	0.73875	0.73875	0.74938	0.73875	(0.01063)	0.74938		
GBPLIB3M	1.35688	1.35688	1.37125	1.35688	(0.01437)	1.37125		
GBPLIB6M	1.56625	1.56625	1.58000	1.56625	(0.01375)	1.58000		
GBPLIB1Y	1.83625	1.83625	1.85313	1.83625	(0.01688)	1.85313		
EURIBOR DEPOSITS								
	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.5475	0.5475	0.5575	0.5475	(0.0100)	0.5575		
EUIBOR1M	0.8230	0.8230	0.8330	0.8230	(0.0100)	0.8330		
EUIBOR3M	1.2500	1.2500	1.2660	1.2500	(0.0160)	1.2660		
EUIBOR6M	1.4530	1.4530	1.4650	1.4530	(0.0120)	1.4650		
EUIBOR1Y	1.6100	1.6100	1.6230	1.6100	(0.0130)	1.6230		
CURRENCIES								
	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.5166	1.5171	1.5171	1.5171	1.5249	1.5132	-0.0069	1.5236
GBPEUR	1.1183	1.1191	1.1191	1.1191	1.1216	1.1153	0.0017	1.1167
GBPJPY	1.4405	1.4412	1.4412	1.4412	1.4651	1.4353	-0.0188	1.4594
EURGBP	0.8939	0.8942	0.8942	0.8942	0.8966	0.8918	-0.0015	0.8951

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