

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.qeaz08	96.750	96.755	96.755	96.755	96.785	96.740	1.500	96.740	12/15/2008	122,635	44,360	DEC
f.qeaf09	97.130	97.135	97.135	97.135	97.145	97.125	3.500	97.135	1/19/2009	4,457	3,830	JAN
f.qeag09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/16/2009	0	0	FEB
f.qeah09	97.345	97.350	97.345	97.345	97.390	97.320	3.500	97.325	3/16/2009	119,892	52,069	MAR
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	4/13/2009	0	0	APR
f.qeaK09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/18/2009	0	0	MAY
f.qeam09	97.580	97.585	97.580	97.580	97.625	97.545	3.500	97.560	6/15/2009	104,648	40,162	JUN
f.qeau09	97.515	97.520	97.515	97.515	97.565	97.485	3.500	97.500	9/14/2009	104,048	54,667	SEP
f.qeaz09	97.350	97.355	97.350	97.350	97.385	97.295	6.000	97.300	12/14/2009	77,726	51,195	DEC
f.qeah10	97.260	97.265	97.265	97.270	97.295	97.200	6.500	97.220	3/15/2010	57,469	33,262	MAR
f.qeam10	97.115	97.120	97.120	97.120	97.150	97.055	6.500	97.065	6/14/2010	48,314	24,085	JUN
f.qeau10	97.000	97.005	97.005	97.005	97.035	96.940	6.000	96.950	9/13/2010	32,410	15,810	SEP
f.qeaz10	96.825	96.830	96.830	96.835	96.880	96.750	5.000	96.840	12/13/2010	20,661	5,492	DEC
f.qeah11	96.760	96.770	96.770	96.770	96.825	96.690	5.000	96.780	3/14/2011	5,797	2,896	MAR
f.qeam11	96.660	96.670	96.670	96.665	96.695	96.590	4.500	96.695	6/13/2011	3,459	1,007	JUN
f.qeau11	96.575	96.590	96.590	96.580	96.615	96.500	4.500	96.615	9/19/2011	2,643	1,172	SEP
f.qeaz11	96.460	96.510	96.510	96.470	96.470	96.385	8.000	96.450	12/19/2011	24	5	DEC
f.qeah12	96.355	96.465	96.465	#VALUE!	#VALUE!	#VALUE!	5.500	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	96.245	96.525	96.525	#VALUE!	#VALUE!	#VALUE!	19.500	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP

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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SHORT STERLING

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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.QSAZ08	96.950	96.955	96.950	96.950	96.980	96.950	(0.500)	96.975	12/17/2008	20,116	8,963	DEC
F.QSAF09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/21/2009	0	0	JAN
F.QSAG09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	97.870	97.875	97.870	97.870	97.890	97.845	4.500	97.850	3/18/2009	29,038	8,422	MAR
F.QSAM09	97.990	97.995	97.995	97.995	98.030	97.970	4.000	98.000	6/17/2009	39,500	8,902	JUN
F.QSAU09	97.860	97.865	97.865	97.865	97.915	97.840	5.000	97.915	9/16/2009	32,432	7,651	SEP
F.QSAZ10	97.560	97.565	97.565	97.560	1073.545	97.530	6.500	97.575	12/16/2009	28,860	8,392	DEC
F.QSAH10	97.345	97.355	97.355	97.350	97.360	97.300	9.000	97.335	3/17/2010	23,515	8,807	MAR
F.QSAM10	97.065	97.075	97.075	97.075	97.080	97.020	10.000	97.030	6/16/2010	12,034	3,132	JUN
F.QSAU10	96.820	96.830	96.825	96.825	96.835	96.770	10.000	96.775	9/15/2010	7,584	3,385	SEP
F.QSAZ11	96.595	96.610	96.610	96.610	96.610	96.535	11.000	96.545	12/15/2010	3,601	1,159	DEC
F.QSAH11	96.455	96.465	96.465	96.455	96.460	96.385	11.500	96.385	3/16/2011	1,562	1,687	MAR
F.QSAM11	96.325	96.335	96.325	96.330	96.330	96.265	10.500	96.270	6/15/2011	363	191	JUN
F.QSAU11	96.215	96.235	96.215	96.235	96.235	96.180	8.500	96.180	9/21/2011	131	282	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/21/2011	0	0	DEC
F.QSAH12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/21/2012	0	0	MAR
F.QSAM12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/20/2012	0	0	JUN
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP

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

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.11875	0.11875	0.11875	0.11500	0.00375	0.11500		
USDLIB1M	1.04000	1.04000	1.19500	1.04000	(0.15500)	1.19500		
USDLIB3M	1.92125	1.92125	1.99625	1.92125	(0.07500)	1.99625		
USDLIB6M	2.22000	2.22000	2.32250	2.22000	(0.10250)	2.32250		
USDLIB1Y	2.41875	2.41875	2.52875	2.41875	(0.11000)	2.52875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.99875	1.99875	1.99875	1.99375	0.00500	1.99375		
GBPLIB1M	2.49625	2.49625	2.51125	2.49625	(0.01500)	2.51125		
GBPLIB3M	3.18563	3.18563	3.21875	3.18563	(0.03312)	3.21875		
GBPLIB6M	3.35000	3.35000	3.38375	3.35000	(0.03375)	3.38375		
GBPLIB1Y	3.45250	3.45250	3.48875	3.45250	(0.03625)	3.48875		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	2.2750	2.2750	2.2775	2.2750	(0.0025)	2.2775		
EUIBOR1M	2.9900	2.9900	3.0200	2.9900	(0.0300)	3.0200		
EUIBOR3M	3.2820	3.2820	3.3290	3.2820	(0.0470)	3.3290		
EUIBOR6M	3.3690	3.3690	3.4170	3.3690	(0.0480)	3.4170		
EUIBOR1Y	3.4700	3.4700	3.5130	3.4700	(0.0430)	3.5130		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4947	1.4951	1.4951	1.4951	1.5122	1.485	(0.0087)	1.5029
GBPEUR	1.1205	1.1213	1.1213	1.1213	1.1304	1.1177	(0.0048)	1.1256
GBPJPY	1.3516	1.3523	1.3523	1.3523	1.3828	1.3226	(0.0226)	1.3745
EURGBP	0.8921	0.8926	0.8926	0.8926	0.8947	0.885	0.0043	0.8883

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 months being
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 at
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