1/16/2008 5:45

The Morning Email: STIRS

Table of Contents

Want something added? Let me know: 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.qeaf08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!			
f.qeag08	95.590	95.620	95.620	95.620	95.620	95.575	6.500	95.585	2/18/2008	16,094	5,793	FEB
f.qeah08	95.655	95.660	95.660	95.660	95.665	95.590	7.500	95.590	3/17/2008	197,397	103,278	MAR
f.qeak08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	5/19/2008	0	0	MAY
f.qeam08	95.880	95.885	95.880	95.880	95.890	95.790	9.500	95.790	6/16/2008	183,913	141,116	JUN
f.qeau08	96.070	96.075	96.070	96.075	96.080	95.980	9.000	95.980	9/15/2008	191,858	140,564	SEP
f.qeaz08	96.190	96.195	96.190	96.195	96.205	96.115	7.500	96.120	12/15/2008	191,498	124,353	DEC
f.qeah09	96.310	96.315	96.310	96.310	96.320	96.240	7.000	96.250	3/16/2009	123,751	60,458	MAR
f.qeam09	96.345	96.355	96.345	96.350	96.355	96.290	5.500	96.305	6/15/2009	72,291	59,421	JUN
f.qeau09	96.320	96.325	96.325	96.325	96.330	96.270	4.500	96.295	9/14/2009	67,227	45,790	SEP
f.qeaz09	96.245	96.255	96.255	96.250	96.260	96.205	3.500	96.230	12/14/2009	47,019	16,988	DEC
f.qeah10	96.175	96.185	96.175	96.185	96.200	96.140	2.000	96.190	3/15/2010	17,092	4,045	MAR
f.qeam10	96.100	96.110	96.110	96.110	96.120	96.070	2.500	96.120	6/14/2010	5,658	2,481	JUN
f.qeau10	96.040	96.050	96.050	96.050	96.060	96.010	2.500	96.060	9/13/2010	7,803	1,558	SEP
f.qeaz10	95.985	95.995	95.995	95.995	95.995	95.965	3.000	95.975	12/13/2010	9,749	1,203	DEC
f.qeah11	95.955	95.965	95.965	95.965	95.965	95.940	3.500	95.945	3/14/2011	448	1,087	MAR
f.qeam11	95.905	95.930	95.930	#VALUE!	#VALUE!	#VALUE!	4.000	#VALUE!	6/13/2011	0	0	JUN
f.qeau11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2011	0	0	SEP
f.qeaz11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2011	0	0	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	3/19/2012	0	0	MAR
f.qeam12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/18/2012	0	0	JUN
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP
f.qeau12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/17/2012	0	0	SEP

Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

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.

1/16/2008 5:45 **SHORT STERLING**

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QSAF08	94.370	94.400	94.370	94.390	#VALUE!	#VALUE!	(20.000)	#VALUE!	1/16/2008	4,010	0	JAN
F.QSAG08	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!		#VALUE!	2/20/2008	0	0	FEB
F.QSAH08	94.690	94.700	94.700	94.700	94.730	94.680	4.000	94.690	3/19/2008	111,944	50,213	MAR
F.QSAM08	95.030	95.040	95.030	95.040	95.060	95.020	3.000	95.050	6/18/2008	80,151	36,438	JUN
F.QSAU08	95.260	95.270	95.270	95.260	95.310	95.230	3.000	95.300	9/17/2008	92,753	55,100	SEP
F.QSAZ08	95.390	95.400	95.390	95.400	95.470	95.370	0.000	95.440	12/17/2008	67,373	45,928	DEC
F.QSAH09	95.450	95.470	95.450	95.460	95.530	95.430	(1.000)	95.500	3/18/2009	46,338	33,741	MAR
F.QSAM09	95.440	95.450	95.440	95.440	95.500	95.420	(1.000)	95.500	6/17/2009	35,968	25,161	JUN
F.QSAU09	95.390	95.400	95.400	95.390	95.440	95.370	1.000	95.430	9/16/2009	20,209	23,896	SEP
F.QSAZ09	95.310	95.320	95.320	95.320	1049.180	95.290	1.000	95.350	12/16/2009	16,195	9,210	DEC
F.QSAH10	95.250	95.270	95.270	95.260	95.300	95.250	2.000	95.300	3/17/2010	3,978	2,026	MAR
F.QSAM10	95.210	95.220	95.220	95.220	95.230	95.200	2.000	95.210	6/16/2010	999	741	JUN
F.QSAU10	95.170	95.190	95.190	95.170	95.200	95.160	3.000	95.200	9/15/2010	392	652	SEP
F.QSAZ10	95.150	95.160	95.160	95.150	95.160	95.140	3.000	95.160	12/15/2010	1,014	1,016	DEC
F.QSAH11	95.120	95.140	95.120	95.120	95.140	95.120	2.000	95.140	3/16/2011	74	413	MAR
F.QSAM11	95.090	#VALUE!	95.090	#VALUE!	#VALUE!	#VALUE!	0.000	#VALUE!	6/15/2011	0	0	JUN
F.QSAU11	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/21/2011	0	0	SEP
F.QSAZ11	#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
F.QSAU12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	9/19/2012	0	0	SEP

The following applies to the EURIBOR and SHORT STERLING:

White pack = first, 4 quarterly contracts (the bolded one, 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
Pack and Bundle quotes are free & live via: http://www.liffepacksandbundles.com/

Notes:
Contracts that make up the white pack have bolded.symbols. The non-bolded 'white' contracts are serial contracts.

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest.Volume	Today's Volume	Contract Month
F.QGAH08	11157	11158	11158	11158	11161	11136	34	11142	3/27/2008	81,769	40,787	MAR
F.QGAM08									6/26/2008	0	0	JUN

Trading Calendar: Bond Derivatives

Liffe Market: London

Long Gilt

	Futures			Options
Time*	11.00			10.00
Delivery/Expiry Month	Last trading day	First notice day	Last notice day	Last trading day/ Expiry day
2007				
August				24th Jul
September	26th Sep	30th Aug	27th Sep	23rd Aug
October				21st Sep
November				24th Oct
December	27th Dec	29th Nov	28th Dec	23rd Nov

USD LIBOR	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
USDLIBON			4.29813	4.29813	4.32438	4.29813	(0.02625)	4.32438
USDLIB1M			3.98938	3.98938	4.02250	3.98938	(0.03312)	4.02250
USDLIB3M			3.95125	3.95125	3.99750	3.95125	(0.04625)	3.99750
USDLIB6M			3.79375	3.79375	3.82750	3.79375	(0.03375)	3.82750
USDLIB1Y			3.42375	3.42375	3.47375	3.42375	(0.05000)	3.47375
GBP LIBOR	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPLIBON			5.57875	5.57875	5.58000	5.57875	(0.00125)	5.58000
GBPLIB1M			5.64625	5.64625	5.68000	5.64625	(0.03375)	5.68000
GBPLIB3M			5.61500	5.61500	5.66688	5.61500	(0.05188)	5.66688
GBPLIB6M			5.52000	5.52000	5.56875	5.52000	(0.04875)	5.56875
GBPLIB1Y			5.35125	5.35125	5.39250	5.35125	(0.04125)	5.39250
GBP DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPDEP1M	5.420	5.720	5.720	5.720	5.740	5.410	0.080	5.440
GBPDEP3M	5.400	5.700	5.700	5.700	5.740	5.390	0.060	5.440
GBPDEP6M	5.280	5.580	5.580	5.580	5.640	5.280	0.040	5.340
GBPDEP1Y	5.160	5.460	5.460	5.460	5.490	5.100	0.070	5.190
EURIBOR DEPOSITS	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
EURLIBON			4.0425	4.0425	4.0425	4.0375	0.0050	4.0375
EUIBOR1M			4.2000	4.2000	4.2000	4.2000	(0.0030)	4.2000
EUIBOR3M			4.5090	4.5090	4.5090	4.5090	(0.0320)	4.5090
EUIBOR6M			4.5170	4.5170	4.5170	4.5170	(0.0520)	4.5170
EUIBOR1Y			4.5150	4.5150	4.5150	4.5150	(0.0660)	4.5150
CURRENCIES	**Bid**	**Ask**	**Last Quote**	**Last Trade**	**Hi**	**Low**	**Net Chng**	**Open**
GBPUSD	1.9561	1.9565	1.9565	1.9565	1.9658	1.9526	(0.0065)	1.9626
GBPEUR	1.3237	1.3244	1.3244	1.3244	1.3272	1.3195	(0.0018)	1.3254
GBPJPY	2.0749	2.0755	2.0755	2.0755	2.0992	2.0696	(0.0208)	2.0956
EURGBP	0.7551	0.7555	0.7555	0.7555	0.7582	0.7535	0.0011	0.754

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
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, December, and four serial months, such that 25 delivery months are available for trading, with the nearest six delivery months being consecutive calendar months
Quotation	100.00 minus rate of interest
Minimum price movement	0.005 (€12.50)
Last trading day	10.00 - Two business days prior to the third Wednesday of the delivery month
Delivery day	First business day after the Last Trading Day
Trading hours	01:00 – 21:00 [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 the best price subject to a
Contract Standard:	Cash settlement based on the Exchange Delivery Settlement Price.

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