

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.qeag09	98.030	98.045	98.045	98.045	98.055	98.035	2.000	98.035	2/16/2009	7,602	979	FEB
f.qeah09	98.170	98.175	98.175	98.175	98.185	98.145	3.000	98.145	3/16/2009	123,820	56,939	MAR
f.qeaj09	#VALUE!	#VALUE!	#VALUE!	98.190	#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	98.285	98.290	98.285	98.285	98.310	98.225	5.500	98.230	6/15/2009	158,033	62,350	JUN
f.qeau09	98.235	98.240	98.235	98.235	98.260	98.160	6.000	98.175	9/14/2009	119,650	55,813	SEP
f.qeaz09	98.070	98.075	98.070	98.070	98.090	97.970	7.500	97.990	12/14/2009	85,613	37,247	DEC
f.qeah10	97.925	97.930	97.925	97.925	97.940	97.810	9.000	97.825	3/15/2010	80,666	35,803	MAR
f.qeam10	97.720	97.725	97.720	97.720	97.735	97.600	9.500	97.615	6/14/2010	65,807	31,581	JUN
f.qeau10	97.520	97.525	97.520	97.520	97.535	97.400	9.000	97.415	9/13/2010	49,797	18,306	SEP
f.qeaz10	97.290	97.295	97.290	97.290	97.305	97.165	8.500	97.185	12/13/2010	32,448	13,210	DEC
f.qeah11	97.125	97.130	97.130	97.130	97.150	97.010	7.500	97.035	3/14/2011	16,582	4,488	MAR
f.qeam11	96.930	96.935	96.935	96.935	96.955	96.825	6.000	96.870	6/13/2011	12,967	3,248	JUN
f.qeau11	96.765	96.770	96.770	96.765	96.790	96.695	4.500	96.700	9/19/2011	5,456	2,486	SEP
f.qeaz11	96.590	96.600	96.600	96.600	96.615	96.530	4.000	96.530	12/19/2011	2,542	217	DEC
f.qeah12	#VALUE!	#VALUE!	#VALUE!	96.420	#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.qeaZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/17/2012	0	0	DEC

The trading hours of the EURIBOR Futures Contract are:

London: 01:00 to 21:00 Hrs

Paris: 02:00 to 22:00 Hrs

Frankfurt: 02:00 to 22:00 Hrs

Singapore: 08:00 to 04:00 Hrs

Hong Kong: 08:00 to 04:00 Hrs

Tokyo: 09:00 to 05:00 Hrs

Sydney: 10:00 to 06:00 Hrs

Chicago: 19:00 to 15:00 Hrs

New York: 20:00 to 16:00 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.QSAG09	98.000	#VALUE!	98.000	#VALUE!	#VALUE!	#VALUE!	(4.000)	#VALUE!	2/18/2009	0	0	FEB
F.QSAH09	98.430	98.435	98.430	98.430	98.455	98.400	(0.500)	98.415	3/18/2009	37,430	16,071	MAR
F.QSAM09	98.550	98.555	98.550	98.550	98.565	98.520	0.000	98.540	6/17/2009	32,184	22,689	JUN
F.QSAU09	98.535	98.540	98.540	98.540	98.555	98.500	0.000	98.540	9/16/2009	35,609	14,432	SEP
F.QSAZ09	98.350	98.360	98.350	98.355	1082.125	98.300	(0.500)	98.305	12/16/2009	17,970	8,824	DEC
F.QSAH10	98.195	98.205	98.200	98.200	98.215	98.145	0.000	98.150	3/17/2010	24,526	11,226	MAR
F.QSAM10	97.960	97.965	97.960	97.960	97.975	97.910	0.500	97.920	6/16/2010	22,277	9,472	JUN
F.QSAU10	97.705	97.710	97.710	97.705	97.720	97.650	1.500	97.675	9/15/2010	12,360	4,220	SEP
F.QSAZ10	97.390	97.400	97.400	97.400	97.405	97.340	2.000	97.355	12/15/2010	5,987	2,587	DEC
F.QSAH11	97.145	97.155	97.145	97.155	97.155	97.100	0.500	97.100	3/16/2011	4,919	1,895	MAR
F.QSAM11	96.900	96.910	96.900	96.910	96.910	96.850	0.500	96.870	6/15/2011	3,110	1,393	JUN
F.QSAU11	96.690	96.710	96.690	96.700	96.700	96.665	0.000	96.665	9/21/2011	416	24	SEP
F.QSAZ11	96.485	96.515	96.515	96.475	96.475	96.440	2.000	96.460	12/21/2011	764	359	DEC
F.QSAH12	#VALUE!	96.420	96.420	#VALUE!	#VALUE!	#VALUE!	3.000	#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!	96.960	96.960	#VALUE!	#VALUE!	#VALUE!	64.000	#VALUE!	9/19/2012	0	0	SEP
F.QSAZ12	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	12/19/2012	0	0	DEC

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.liffebundles.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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAH09	11772	11774	11772	11772	11775	11693	15	11719	3/27/2009	93,672	24,091	MAR
F.QGAM09									6/26/2009	0	0	JUN

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.30500	0.30500	0.30500	0.22125	0.08375	0.22125		
USDLIB1M	0.41938	0.41938	0.41938	0.41250	0.00688	0.41250		
USDLIB3M	1.18438	1.18438	1.18438	1.17000	0.01438	1.17000		
USDLIB6M	1.66000	1.66000	1.66000	1.63375	0.02625	1.63375		
USDLIB1Y	1.97500	1.97500	1.97500	1.92250	0.05250	1.92250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	1.60000	1.60000	1.60000	1.55625	0.04375	1.55625		
GBPLIB1M	1.59063	1.59063	1.59063	1.59063	0.00000	1.59063		
GBPLIB3M	2.16563	2.16563	2.16688	2.16563	(0.00125)	2.16688		
GBPLIB6M	2.34500	2.34500	2.34625	2.34500	(0.00125)	2.34625		
GBPLIB1Y	2.48000	2.48000	2.48375	2.48000	(0.00375)	2.48375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	1.1750	1.1750	1.1750	1.1213	0.0538	1.1213		
EUIBOR1M	1.7450	1.7450	1.7580	1.7450	(0.0130)	1.7580		
EUIBOR3M	2.0860	2.0860	2.1010	2.0860	(0.0150)	2.1010		
EUIBOR6M	2.1760	2.1760	2.1940	2.1760	(0.0180)	2.1940		
EUIBOR1Y	2.2730	2.2730	2.2940	2.2730	(0.0210)	2.2940		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.4318	1.4323	1.4323	1.4323	1.435	1.4183	0.0021	1.43
GBPEUR	1.1158	1.1166	1.1166	1.1166	1.117	1.1001	0.0122	1.1037
GBPJPY	1.2842	1.285	1.285	1.285	1.2898	1.2666	(0.0030)	1.2872
EURGBP	0.8957	0.896	0.896	0.896	0.909	0.8953	(0.0099)	0.9056

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