

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 HTG Capital Partners, 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.qeaq09	99.155	99.160	99.155	99.155	99.160	99.155	0.000	99.155	8/17/2009	7,736	309	AUG
f.qeau09	99.180	99.185	99.185	99.185	99.210	99.180	(1.000)	99.210	9/14/2009	76,832	30,630	SEP
f.qeav09	99.105	#VALUE!	99.105	99.130	#VALUE!	#VALUE!	(3.000)	#VALUE!	10/19/2009	743	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	99.075	99.080	99.080	99.080	99.100	99.075	(2.000)	99.095	12/14/2009	106,195	43,973	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.915	98.920	98.915	98.915	98.955	98.910	(3.500)	98.945	3/15/2010	101,962	48,307	MAR
f.qeam10	98.585	98.590	98.585	98.585	98.640	98.580	(4.000)	98.615	6/14/2010	119,184	56,433	JUN
f.qeau10	98.220	98.225	98.220	98.220	98.280	98.220	(5.000)	98.265	9/13/2010	96,585	34,877	SEP
f.qeaz10	97.850	97.855	97.850	97.850	97.915	97.850	(5.000)	97.900	12/13/2010	71,039	30,816	DEC
f.qeah11	97.560	97.565	97.565	97.565	97.630	97.560	(5.500)	97.615	3/14/2011	53,378	23,705	MAR
f.qeam11	97.290	97.295	97.295	97.295	97.365	97.295	(6.000)	97.360	6/13/2011	36,362	13,522	JUN
f.qeau11	97.070	97.075	97.070	97.070	97.155	97.070	(7.000)	97.135	9/19/2011	25,479	6,870	SEP
f.qeaz11	96.880	96.885	96.885	96.885	96.960	96.880	(6.500)	96.945	12/19/2011	12,476	2,411	DEC
f.qeah12	96.765	96.770	96.770	96.765	96.845	96.765	(7.000)	96.835	3/19/2012	7,542	2,840	MAR
f.qeam12	96.645	96.655	96.655	96.650	96.730	96.650	(7.000)	96.720	6/18/2012	4,492	3,238	JUN
f.qeau12	96.545	96.555	96.555	96.545	96.630	96.545	(7.500)	96.630	9/17/2012	1,189	292	SEP
f.qeaZ12	96.430	96.445	96.445	96.455	96.505	96.445	(7.000)	96.505	12/17/2012	725	581	DEC
f.qeaH13	96.230	96.445	96.445	96.350	#VALUE!	#VALUE!	(0.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	96.045	97.055	97.055	96.310	#VALUE!	#VALUE!	71.000	#VALUE!	6/17/2013	0	0	JUN

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, HTG Cptial Partners, Treas-Arb Chicago 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.QSAU09	99.210	99.220	99.210	99.210	99.250	99.170	2.000	99.200	9/16/2009	30,097	24,994	SEP
F.QSAZ09	98.980	98.990	98.990	98.990	99.030	98.960	0.000	98.990	12/16/2009	30,627	30,098	DEC
F.QSAH10	98.610	98.620	98.630	98.630	98.680	98.600	(2.000)	98.650	3/17/2010	36,789	31,577	MAR
F.QSAM10	98.080	98.090	98.110	98.110	98.160	98.070	(2.000)	98.160	6/16/2010	39,738	28,151	JUN
F.QSAU10	97.560	97.570	97.560	97.560	97.620	97.520	(2.000)	97.590	9/15/2010	42,170	24,166	SEP
F.QSAZ10	97.010	97.030	97.030	97.020	97.060	96.960	0.000	97.030	12/15/2010	38,150	13,346	DEC
F.QSAH11	96.560	96.570	96.570	96.570	96.600	96.510	(1.000)	96.590	3/16/2011	19,892	10,549	MAR
F.QSAM11	96.130	96.150	96.140	96.140	96.180	96.090	(1.000)	96.170	6/15/2011	18,566	1,854	JUN
F.QSAU11	95.780	95.790	95.780	95.780	95.820	95.740	(2.000)	95.790	9/21/2011	7,492	1,408	SEP
F.QSAZ11	95.480	95.490	95.490	95.490	95.520	95.440	(1.000)	95.500	12/21/2011	3,944	1,504	DEC
F.QSAH12	95.300	95.320	95.310	95.310	95.330	95.270	(1.000)	95.300	3/21/2012	1,625	1,085	MAR
F.QSAM12	95.170	95.190	95.180	95.180	95.190	95.140	0.000	95.160	6/20/2012	2,579	1,007	JUN
F.QSAU12	95.100	95.130	95.130	95.060	95.060	95.060	3.000	95.060	9/19/2012	992	4	SEP
F.QSAZ12	95.030	95.150	95.030	95.000	95.020	94.990	(3.000)	94.990	12/19/2012	455	5	DEC
F.QSAH13	94.930	95.130	94.930	#VALUE!	#VALUE!	#VALUE!	(11.000)	#VALUE!	3/20/2013	0	0	MAR
F.QSAM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	6/19/2013	0	0	JUN

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

Symbol	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open	Exp Date	Yest. Volume	Today's Volume	Contract Month
F.QGAU09	117.08	117.09	117.09	117.08	117.53	117.03	-0.31	117.38	9/28/2009	103,459	20,629	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	0.23188	0.23188	0.23500	0.23188	(0.00312)	0.23500		
USDLIB1M	0.27563	0.27563	0.27938	0.27563	(0.00375)	0.27938		
USDLIB3M	0.47188	0.47188	0.47938	0.47188	(0.00750)	0.47938		
USDLIB6M	0.90375	0.90375	0.92500	0.90375	(0.02125)	0.92500		
USDLIB1Y	1.47563	1.47563	1.49750	1.47563	(0.02187)	1.49750		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54625	0.54500	(0.00125)	0.54625		
GBPLIB1M	0.58250	0.58250	0.58250	0.58250	0.00000	0.58250		
GBPLIB3M	0.88250	0.88250	0.88750	0.88250	(0.00500)	0.88750		
GBPLIB6M	1.09250	1.09250	1.09875	1.09250	(0.00625)	1.09875		
GBPLIB1Y	1.41625	1.41625	1.42375	1.41625	(0.00750)	1.42375		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2681	0.2681	0.2838	0.2681	(0.0156)	0.2838		
EUIBOR1M	0.5260	0.5260	0.5320	0.5260	(0.0060)	0.5320		
EUIBOR3M	0.8860	0.8860	0.8930	0.8860	(0.0070)	0.8930		
EUIBOR6M	1.1370	1.1370	1.1420	1.1370	(0.0050)	1.1420		
EUIBOR1Y	1.3460	1.3460	1.3550	1.3460	(0.0090)	1.3550		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6832	1.6837	1.6837	1.6837	1.6884	1.6694	0.0119	1.6707
GBPEUR	1.1768	1.1776	1.1776	1.1776	1.182	1.1707	0.0048	1.1716
GBPJPY	1.5981	1.5988	1.5988	1.5988	1.6025	1.5808	0.0159	1.5816
EURGBP	0.8495	0.8498	0.8498	0.8498	0.8542	0.8461	-0.0034	0.8533

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 consecutive calendar 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	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
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
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
Contract Standard:	See euronext.com