

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	99.120	99.125	99.120	99.120	99.120	99.110	0.500	99.110	8/17/2009	2,890	3,049	AUG
f.qeau09	99.120	99.125	99.120	99.120	99.125	99.105	0.500	99.115	9/14/2009	68,581	47,056	SEP
f.qeav09	99.040	99.060	99.060	99.050	#VALUE!	#VALUE!	1.500	#VALUE!	10/19/2009	1,300	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.985	98.990	98.990	98.990	98.995	98.970	0.500	98.985	12/14/2009	62,349	32,351	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.835	98.840	98.840	98.840	98.845	98.815	0.500	98.835	3/15/2010	79,331	26,928	MAR
f.qeam10	98.555	98.560	98.555	98.555	98.565	98.530	0.000	98.555	6/14/2010	82,426	27,413	JUN
f.qeau10	98.240	98.245	98.240	98.240	98.255	98.205	(0.500)	98.240	9/13/2010	65,152	26,702	SEP
f.qeaz10	97.890	97.895	97.895	97.895	97.905	97.850	0.500	97.890	12/13/2010	46,627	21,572	DEC
f.qeah11	97.610	97.615	97.615	97.610	97.625	97.560	1.000	97.605	3/14/2011	35,560	14,868	MAR
f.qeam11	97.335	97.340	97.335	97.335	97.345	97.275	1.500	97.320	6/13/2011	25,512	12,553	JUN
f.qeau11	97.100	97.110	97.110	97.105	97.115	97.035	2.000	97.080	9/19/2011	10,932	5,421	SEP
f.qeaz11	96.890	96.895	96.895	96.895	96.905	96.820	2.000	96.875	12/19/2011	7,597	3,831	DEC
f.qeah12	96.750	96.760	96.760	96.760	96.765	96.685	3.000	96.730	3/19/2012	5,635	4,155	MAR
f.qeam12	96.615	96.620	96.620	96.620	96.630	96.545	2.500	96.585	6/18/2012	4,320	2,137	JUN
f.qeau12	96.505	96.515	96.515	96.515	96.515	96.455	3.000	96.470	9/17/2012	2,414	396	SEP
f.qeaZ12	96.390	96.405	96.405	96.380	96.385	96.330	3.000	96.330	12/17/2012	957	205	DEC
f.qeaH13	95.890	96.905	96.905	96.285	#VALUE!	#VALUE!	61.000	#VALUE!	3/18/2013	5	0	MAR
f.qeaM13	95.355	97.120	97.120	#VALUE!	#VALUE!	#VALUE!	89.500	#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/>

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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	99.110	99.120	99.110	99.110	99.130	99.070	0.000	99.110	9/16/2009	31,695	15,386	SEP
F.QSAZ09	98.880	98.890	98.890	98.890	98.910	98.830	(2.000)	98.900	12/16/2009	54,662	24,820	DEC
F.QSAH10	98.530	98.540	98.540	98.540	98.570	98.490	(4.000)	98.570	3/17/2010	87,764	33,167	MAR
F.QSAM10	98.030	98.040	98.040	98.030	98.070	97.970	(5.000)	98.070	6/16/2010	100,807	41,593	JUN
F.QSAU10	97.510	97.520	97.520	97.520	97.550	97.450	(6.000)	97.550	9/15/2010	88,985	48,813	SEP
F.QSAZ10	96.980	96.990	96.980	96.980	97.020	96.920	(7.000)	96.980	12/15/2010	47,393	31,549	DEC
F.QSAH11	96.560	96.570	96.570	96.570	96.600	96.510	(5.000)	96.590	3/16/2011	18,900	16,986	MAR
F.QSAM11	96.160	96.170	96.160	96.160	96.190	96.120	(5.000)	96.190	6/15/2011	16,691	6,628	JUN
F.QSAU11	95.810	95.830	95.820	95.820	95.840	95.770	(4.000)	95.840	9/21/2011	4,630	5,106	SEP
F.QSAZ11	95.510	95.520	95.510	95.510	95.530	95.480	(4.000)	95.500	12/21/2011	5,372	1,294	DEC
F.QSAH12	95.320	95.340	95.330	95.330	95.350	95.300	(4.000)	95.320	3/21/2012	3,778	1,756	MAR
F.QSAM12	95.190	95.200	95.190	95.190	95.220	95.160	(5.000)	95.190	6/20/2012	3,881	421	JUN
F.QSAU12	95.090	95.110	95.090	95.120	95.120	95.120	(5.000)	95.120	9/19/2012	418	5	SEP
F.QSAZ12	94.520	95.140	94.520	95.120	#VALUE!	#VALUE!	(58.000)	#VALUE!	12/19/2012	17	0	DEC
F.QSAH13	94.290	96.000	94.290	95.200	#VALUE!	#VALUE!	(80.000)	#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	116.47	116.48	116.48	116.48	116.69	116.39	-0.26	116.51	9/28/2009	116,592	25,406	SEP
F.QGAZ09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	

USD LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
USDLIBON	0.22938	0.22938	0.23000	0.22938	(0.00062)	0.23000		
USDLIB1M	0.28500	0.28500	0.28500	0.28500	0.00000	0.28500		
USDLIB3M	0.50375	0.50375	0.50375	0.50188	0.00187	0.50188		
USDLIB6M	0.94563	0.94563	0.95063	0.94563	(0.00500)	0.95063		
USDLIB1Y	1.47313	1.47313	1.47875	1.47313	(0.00562)	1.47875		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54250	0.54250	0.54250	0.54250	0.00000	0.54250		
GBPLIB1M	0.58725	0.58725	0.58850	0.58725	(0.00125)	0.58850		
GBPLIB3M	0.93025	0.93025	0.93750	0.93025	(0.00725)	0.93750		
GBPLIB6M	1.15025	1.15025	1.15688	1.15025	(0.00663)	1.15688		
GBPLIB1Y	1.47125	1.47125	1.47688	1.47125	(0.00563)	1.47688		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2731	0.2731	0.2744	0.2731	(0.0012)	0.2744		
EUIBOR1M	0.5580	0.5580	0.5620	0.5580	(0.0040)	0.5620		
EUIBOR3M	0.9270	0.9270	0.9330	0.9270	(0.0060)	0.9330		
EUIBOR6M	1.1750	1.1750	1.1820	1.1750	(0.0070)	1.1820		
EUIBOR1Y	1.3790	1.3790	1.3810	1.3790	(0.0020)	1.3810		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6488	1.6493	1.6493	1.6493	1.6552	1.643	-1E-04	1.6491
GBPEUR	1.1601	1.1609	1.1609	1.1609	1.1632	1.1556	0.0010	1.1592
GBPJPY	1.5572	1.5579	1.5579	1.5579	1.5635	1.5381	0.013	1.5443
EURGBP	0.8617	0.862	0.862	0.862	0.8654	0.8599	-0.0007	0.862

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