

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	99.125	99.125	99.125	99.110	0.500	99.115	8/17/2009	5,028	1,477	AUG
f.qeau09	99.120	99.125	99.125	99.125	99.125	99.105	0.500	99.120	9/14/2009	92,376	29,769	SEP
f.qeav09	99.035	99.040	99.040	99.035	99.035	99.015	1.000	99.020	10/19/2009	1,630	347	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.975	98.980	98.980	98.980	98.990	98.950	1.000	98.970	12/14/2009	77,528	37,584	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.795	98.800	98.800	98.800	98.815	98.760	1.000	98.790	3/15/2010	86,923	44,655	MAR
f.qeam10	98.480	98.485	98.485	98.485	98.510	98.445	0.500	98.475	6/14/2010	106,845	56,786	JUN
f.qeau10	98.145	98.150	98.145	98.145	98.180	98.100	0.000	98.160	9/13/2010	90,062	59,246	SEP
f.qeaz10	97.795	97.800	97.800	97.800	97.825	97.740	1.000	97.820	12/13/2010	66,358	34,718	DEC
f.qeah11	97.515	97.525	97.525	97.515	97.550	97.470	1.500	97.540	3/14/2011	42,685	14,619	MAR
f.qeam11	97.240	97.250	97.250	97.245	97.280	97.195	1.500	97.260	6/13/2011	29,817	12,508	JUN
f.qeau11	97.015	97.025	97.025	97.020	97.050	96.970	2.000	97.035	9/19/2011	12,770	6,286	SEP
f.qeaz11	96.805	96.815	96.815	96.815	96.835	96.765	2.500	96.820	12/19/2011	8,582	2,026	DEC
f.qeah12	96.675	96.685	96.685	96.675	96.690	96.635	3.000	96.690	3/19/2012	8,774	1,994	MAR
f.qeam12	96.545	96.550	96.545	96.545	96.550	96.505	2.500	96.550	6/18/2012	6,645	1,826	JUN
f.qeau12	96.435	96.445	96.445	96.440	96.445	96.420	2.500	96.435	9/17/2012	803	416	SEP
f.qeaZ12	96.330	96.335	96.335	96.330	96.345	96.315	2.000	96.340	12/17/2012	789	588	DEC
f.qeaH13	95.825	96.835	95.825	96.285	#VALUE!	#VALUE!	(42.000)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.480	96.845	96.845	#VALUE!	#VALUE!	#VALUE!	69.500	#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	99.120	99.130	99.120	99.130	99.140	99.090	1.000	99.110	9/16/2009	29,122	25,395	SEP
F.QSAZ09	98.900	98.910	98.910	98.900	98.920	98.820	6.000	98.850	12/16/2009	50,375	41,207	DEC
F.QSAH10	98.540	98.550	98.540	98.540	98.580	98.430	7.000	98.470	3/17/2010	63,428	38,746	MAR
F.QSAM10	98.010	98.020	98.010	98.020	98.090	97.920	5.000	97.980	6/16/2010	77,413	49,299	JUN
F.QSAU10	97.470	97.480	97.470	97.470	97.550	97.370	4.000	97.430	9/15/2010	78,606	55,275	SEP
F.QSAZ10	96.920	96.930	96.920	96.930	97.000	96.810	3.000	96.880	12/15/2010	73,745	61,309	DEC
F.QSAH11	96.490	96.500	96.500	96.490	96.570	96.390	3.000	96.470	3/16/2011	35,372	23,071	MAR
F.QSAM11	96.080	96.100	96.080	96.090	96.160	95.980	1.000	96.050	6/15/2011	15,677	9,656	JUN
F.QSAU11	95.740	95.750	95.740	95.740	95.810	95.640	1.000	95.710	9/21/2011	10,312	4,471	SEP
F.QSAZ11	95.430	95.440	95.440	95.440	95.490	95.340	2.000	95.390	12/21/2011	4,346	3,632	DEC
F.QSAH12	95.250	95.270	95.270	95.260	95.330	95.150	2.000	95.210	3/21/2012	4,833	2,202	MAR
F.QSAM12	95.110	95.130	95.130	95.120	95.180	95.030	2.000	95.070	6/20/2012	2,910	2,658	JUN
F.QSAU12	95.010	95.040	95.040	95.030	95.060	94.980	3.000	94.980	9/19/2012	301	477	SEP
F.QSAZ12	94.950	95.770	95.770	94.960	94.960	94.960	80.000	94.960	12/19/2012	74	31	DEC
F.QSAH13	94.610	95.630	94.610	95.200	#VALUE!	#VALUE!	(35.000)	#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	115.64	115.65	115.64	115.65	115.88	115.35	-0.07	115.49	9/28/2009	114,467	39,136	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	0.22313	0.22313	0.22938	0.22313	(0.00625)	0.22938		
USDLIB1M	0.28500	0.28500	0.28500	0.28500	0.00000	0.28500		
USDLIB3M	0.50188	0.50188	0.50375	0.50188	(0.00187)	0.50375		
USDLIB6M	0.95063	0.95063	0.95063	0.94563	0.00500	0.94563		
USDLIB1Y	1.48938	1.48938	1.48938	1.47313	0.01625	1.47313		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54500	0.54500	0.00250	0.54500		
GBPLIB1M	0.58563	0.58563	0.58725	0.58563	(0.00162)	0.58725		
GBPLIB3M	0.92463	0.92463	0.93025	0.92463	(0.00562)	0.93025		
GBPLIB6M	1.14338	1.14338	1.15025	1.14338	(0.00687)	1.15025		
GBPLIB1Y	1.46188	1.46188	1.47125	1.46188	(0.00937)	1.47125		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2694	0.2694	0.2694	0.2694	(0.0038)	0.2694		
EUIBOR1M	0.5530	0.5530	0.5530	0.5530	(0.0050)	0.5530		
EUIBOR3M	0.9210	0.9210	0.9210	0.9210	(0.0060)	0.9210		
EUIBOR6M	1.1700	1.1700	1.1700	1.1700	(0.0050)	1.1700		
EUIBOR1Y	1.3780	1.3780	1.3780	1.3780	(0.0010)	1.3780		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6464	1.6469	1.6469	1.6469	1.6546	1.6429	-0.0013	1.6476
GBPEUR	1.1565	1.1573	1.1573	1.1573	1.1669	1.155	-0.0082	1.1647
GBPJPY	1.5618	1.5625	1.5625	1.5625	1.5724	1.5582	-0.0023	1.5641
EURGBP	0.8644	0.8647	0.8647	0.8647	0.8659	0.8571	0.0061	0.8583

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