

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	99.130	99.115	0.500	99.125	8/17/2009	2,717	934	AUG
f.qeau09	99.120	99.125	99.120	99.120	99.125	99.110	(0.500)	99.120	9/14/2009	46,441	31,625	SEP
f.qeav09	99.025	99.040	99.040	99.035	#VALUE!	#VALUE!	1.000	#VALUE!	10/19/2009	1,209	0	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.965	98.970	98.970	98.970	98.985	98.960	(1.500)	98.970	12/14/2009	54,868	24,200	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.780	98.785	98.785	98.785	98.810	98.765	(2.000)	98.795	3/15/2010	72,529	26,402	MAR
f.qeam10	98.450	98.455	98.455	98.460	98.495	98.440	(3.500)	98.485	6/14/2010	87,218	31,725	JUN
f.qeau10	98.105	98.110	98.105	98.105	98.155	98.090	(5.000)	98.155	9/13/2010	90,191	29,245	SEP
f.qeaz10	97.745	97.750	97.750	97.750	97.800	97.735	(5.500)	97.790	12/13/2010	56,862	21,773	DEC
f.qeah11	97.465	97.470	97.470	97.470	97.515	97.450	(5.500)	97.515	3/14/2011	30,501	14,975	MAR
f.qeam11	97.190	97.195	97.190	97.190	97.240	97.175	(5.500)	97.240	6/13/2011	24,777	8,790	JUN
f.qeau11	96.965	96.970	96.965	96.965	97.005	96.940	(5.000)	97.005	9/19/2011	14,173	5,535	SEP
f.qeaz11	96.755	96.760	96.760	96.760	96.795	96.725	(4.000)	96.790	12/19/2011	3,846	2,252	DEC
f.qeah12	96.625	96.630	96.630	96.625	96.660	96.595	(3.500)	96.650	3/19/2012	3,381	1,191	MAR
f.qeam12	96.495	96.500	96.500	96.505	96.530	96.465	(3.000)	96.515	6/18/2012	5,348	1,305	JUN
f.qeau12	96.390	96.400	96.400	96.400	96.410	96.385	(2.500)	96.410	9/17/2012	1,526	666	SEP
f.qeaZ12	96.290	96.305	96.305	96.300	96.305	96.290	(1.000)	96.305	12/17/2012	945	71	DEC
f.qeaH13	96.090	96.305	96.305	96.285	#VALUE!	#VALUE!	6.000	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	95.540	96.700	95.540	#VALUE!	#VALUE!	#VALUE!	(61.000)	#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/>

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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	99.130	99.140	99.130	99.130	99.140	99.110	0.000	99.140	9/16/2009	32,758	13,035	SEP
F.QSAZ09	98.880	98.890	98.890	98.890	98.900	98.860	(1.000)	98.890	12/16/2009	58,248	27,685	DEC
F.QSAH10	98.500	98.510	98.510	98.510	98.530	98.470	(3.000)	98.530	3/17/2010	55,241	16,720	MAR
F.QSAM10	97.970	97.980	97.980	97.980	98.000	97.950	(3.000)	98.000	6/16/2010	65,226	17,127	JUN
F.QSAU10	97.430	97.440	97.440	97.440	97.450	97.380	(2.000)	97.450	9/15/2010	80,277	26,622	SEP
F.QSAZ10	96.890	96.900	96.890	96.890	96.900	96.820	(2.000)	96.900	12/15/2010	89,630	27,085	DEC
F.QSAH11	96.460	96.470	96.460	96.460	96.460	96.370	(2.000)	96.460	3/16/2011	36,652	10,501	MAR
F.QSAM11	96.040	96.050	96.050	96.040	96.050	95.960	(2.000)	96.040	6/15/2011	14,535	4,913	JUN
F.QSAU11	95.700	95.710	95.700	95.690	95.700	95.620	(3.000)	95.690	9/21/2011	7,424	4,153	SEP
F.QSAZ11	95.400	95.410	95.400	95.390	95.400	95.320	(3.000)	95.360	12/21/2011	7,025	2,640	DEC
F.QSAH12	95.210	95.230	95.230	95.210	95.220	95.130	(2.000)	95.170	3/21/2012	3,078	904	MAR
F.QSAM12	95.070	95.090	95.070	95.080	95.080	94.990	(4.000)	95.030	6/20/2012	3,931	227	JUN
F.QSAU12	94.970	95.010	94.970	95.040	#VALUE!	#VALUE!	(5.000)	#VALUE!	9/19/2012	991	0	SEP
F.QSAZ12	94.710	95.300	94.710	94.980	#VALUE!	#VALUE!	(27.000)	#VALUE!	12/19/2012	210	0	DEC
F.QSAH13	#VALUE!	#VALUE!	#VALUE!	95.200	#VALUE!	#VALUE!	#VALUE!	#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	115.71	115.72	115.71	115.71	115.74	115.53	-0.12	115.6	9/28/2009	66,702	12,383	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	0.22688	0.22688	0.22688	0.22313	0.00375	0.22313		
USDLIB1M	0.28750	0.28750	0.28750	0.28500	0.00250	0.28500		
USDLIB3M	0.49625	0.49625	0.50188	0.49625	(0.00563)	0.50188		
USDLIB6M	0.94750	0.94750	0.95063	0.94750	(0.00313)	0.95063		
USDLIB1Y	1.49250	1.49250	1.49250	1.48938	0.00312	1.48938		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54500	0.54500	0.00000	0.54500		
GBPLIB1M	0.58625	0.58625	0.58625	0.58563	0.00062	0.58563		
GBPLIB3M	0.91438	0.91438	0.92463	0.91438	(0.01025)	0.92463		
GBPLIB6M	1.13125	1.13125	1.14338	1.13125	(0.01213)	1.14338		
GBPLIB1Y	1.45625	1.45625	1.46188	1.45625	(0.00563)	1.46188		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2675	0.2675	0.2694	0.2675	(0.0019)	0.2694		
EUIBOR1M	0.5490	0.5490	0.5530	0.5490	(0.0040)	0.5530		
EUIBOR3M	0.9140	0.9140	0.9210	0.9140	(0.0070)	0.9210		
EUIBOR6M	1.1680	1.1680	1.1700	1.1680	(0.0020)	1.1700		
EUIBOR1Y	1.3770	1.3770	1.3780	1.3770	(0.0010)	1.3780		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6462	1.6467	1.6467	1.6467	1.6529	1.638	0.0039	1.6428
GBPEUR	1.1527	1.1535	1.1535	1.1535	1.1602	1.1509	-0.0035	1.1573
GBPJPY	1.5661	1.5668	1.5668	1.5668	1.5696	1.5515	0.0093	1.5569
EURGBP	0.8671	0.8674	0.8674	0.8674	0.869	0.8621	0.0026	0.8637

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