

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	99.135	99.140	99.135	99.130	99.130	99.120	1.500	99.120	8/17/2009	2,507	1,050	AUG
f.qeau09	99.135	99.140	99.135	99.135	99.140	99.120	1.500	99.120	9/14/2009	56,231	39,137	SEP
f.qeav09	99.060	99.065	99.060	99.060	99.060	99.055	2.500	99.055	10/19/2009	223	978	OCT
f.qeax09	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	98.990	98.995	98.995	98.995	99.000	98.955	2.500	98.960	12/14/2009	50,487	39,331	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.810	98.815	98.815	98.815	98.825	98.760	2.500	98.780	3/15/2010	70,168	45,384	MAR
f.qeam10	98.465	98.470	98.470	98.470	98.480	98.410	1.500	98.465	6/14/2010	91,897	42,019	JUN
f.qeau10	98.105	98.110	98.105	98.105	98.120	98.040	0.500	98.105	9/13/2010	82,116	39,255	SEP
f.qeaz10	97.735	97.740	97.740	97.740	97.750	97.665	0.500	97.740	12/13/2010	56,493	35,164	DEC
f.qeah11	97.465	97.470	97.465	97.465	97.475	97.385	1.000	97.450	3/14/2011	42,478	25,380	MAR
f.qeam11	97.205	97.210	97.205	97.205	97.215	97.115	1.500	97.180	6/13/2011	23,735	17,154	JUN
f.qeau11	96.990	96.995	96.990	96.990	97.000	96.895	2.000	96.965	9/19/2011	12,530	7,812	SEP
f.qeaz11	96.795	96.805	96.805	96.795	96.805	96.695	3.500	96.750	12/19/2011	5,357	3,803	DEC
f.qeah12	96.670	96.680	96.680	96.675	96.685	96.575	3.000	96.620	3/19/2012	3,513	5,009	MAR
f.qeam12	96.550	96.560	96.560	96.555	96.560	96.450	3.500	96.490	6/18/2012	3,750	2,810	JUN
f.qeau12	96.450	96.460	96.450	96.455	96.455	96.375	2.000	96.375	9/17/2012	1,087	306	SEP
f.qeaZ12	96.345	96.355	96.355	96.350	96.355	96.300	2.500	96.305	12/17/2012	441	539	DEC
f.qeaH13	96.145	96.370	96.145	96.285	#VALUE!	#VALUE!	(12.500)	#VALUE!	3/18/2013	0	0	MAR
f.qeaM13	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#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	99.140	99.150	99.140	99.140	99.160	99.110	1.000	99.120	9/16/2009	23,991	12,924	SEP
F.QSAZ09	98.890	98.900	98.900	98.900	98.920	98.850	2.000	98.860	12/16/2009	42,083	22,102	DEC
F.QSAH10	98.530	98.540	98.540	98.540	98.560	98.460	4.000	98.470	3/17/2010	29,302	21,056	MAR
F.QSAM10	97.990	98.000	98.000	98.000	98.030	97.910	4.000	97.940	6/16/2010	34,618	21,354	JUN
F.QSAU10	97.430	97.440	97.440	97.440	97.470	97.340	3.000	97.380	9/15/2010	53,455	39,133	SEP
F.QSAZ10	96.880	96.890	96.890	96.890	96.930	96.790	3.000	96.830	12/15/2010	51,332	24,275	DEC
F.QSAH11	96.440	96.450	96.450	96.450	96.490	96.350	3.000	96.370	3/16/2011	20,592	15,388	MAR
F.QSAM11	96.030	96.040	96.040	96.040	96.090	95.940	3.000	95.960	6/15/2011	10,396	8,928	JUN
F.QSAU11	95.680	95.700	95.680	95.690	95.740	95.580	2.000	95.630	9/21/2011	8,717	4,329	SEP
F.QSAZ11	95.380	95.390	95.390	95.390	95.440	95.280	3.000	95.330	12/21/2011	4,088	1,556	DEC
F.QSAH12	95.200	95.210	95.210	95.210	95.270	95.100	3.000	95.140	3/21/2012	1,982	6,190	MAR
F.QSAM12	95.060	95.070	95.070	95.060	95.120	94.970	3.000	95.000	6/20/2012	3,275	3,389	JUN
F.QSAU12	94.990	95.000	95.000	94.990	94.990	94.940	4.000	94.950	9/19/2012	190	670	SEP
F.QSAZ12	94.940	95.100	95.100	94.980	#VALUE!	#VALUE!	18.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.840	95.110	95.110	#VALUE!	#VALUE!	#VALUE!	21.000	#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	116.17	116.18	116.17	116.17	116.25	115.52	0.42	115.57	9/28/2009	45,445	20,963	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	0.22563	0.22563	0.22688	0.22563	(0.00125)	0.22688		
USDLIB1M	0.28500	0.28500	0.28750	0.28500	(0.00250)	0.28750		
USDLIB3M	0.49125	0.49125	0.49625	0.49125	(0.00500)	0.49625		
USDLIB6M	0.93625	0.93625	0.94750	0.93625	(0.01125)	0.94750		
USDLIB1Y	1.47875	1.47875	1.49250	1.47875	(0.01375)	1.49250		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54625	0.54625	0.54625	0.54500	0.00125	0.54500		
GBPLIB1M	0.58438	0.58438	0.58625	0.58438	(0.00187)	0.58625		
GBPLIB3M	0.90500	0.90500	0.91438	0.90500	(0.00938)	0.91438		
GBPLIB6M	1.11750	1.11750	1.13125	1.11750	(0.01375)	1.13125		
GBPLIB1Y	1.44500	1.44500	1.45625	1.44500	(0.01125)	1.45625		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2675	0.2675	0.2675	0.2675	0.0000	0.2675		
EUIBOR1M	0.5450	0.5450	0.5490	0.5450	(0.0040)	0.5490		
EUIBOR3M	0.9080	0.9080	0.9140	0.9080	(0.0060)	0.9140		
EUIBOR6M	1.1590	1.1590	1.1680	1.1590	(0.0090)	1.1680		
EUIBOR1Y	1.3730	1.3730	1.3770	1.3730	(0.0040)	1.3770		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6509	1.6514	1.6514	1.6514	1.6562	1.6453	0.0022	1.6486
GBPEUR	1.1569	1.1577	1.1577	1.1577	1.1595	1.156	-0.0010	1.158
GBPJPY	1.5636	1.5643	1.5643	1.5643	1.5753	1.5615	-0.0055	1.5692
EURGBP	0.8639	0.8642	0.8642	0.8642	0.865	0.8627	0.0008	0.8632

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