

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	99.145	99.150	99.145	99.150	99.155	99.145	0.000	99.150	8/17/2009	2,183	3,037	AUG
f.qeau09	99.155	99.160	99.155	99.155	99.160	99.140	1.500	99.150	9/14/2009	60,667	45,211	SEP
f.qeav09	99.085	99.090	99.090	99.090	99.100	99.090	1.000	99.100	10/19/2009	1,322	200	OCT
f.qeax09	99.045	#VALUE!	99.045	#VALUE!	#VALUE!	#VALUE!	1.500	#VALUE!	11/16/2009	0	0	NOV
f.qeaz09	99.030	99.035	99.030	99.030	99.035	99.000	2.000	99.015	12/14/2009	55,898	35,839	DEC
f.qeaf10	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	1/18/2010	0	0	JAN
f.qeah10	98.835	98.840	98.835	98.835	98.850	98.805	1.000	98.825	3/15/2010	72,151	36,793	MAR
f.qeam10	98.475	98.480	98.475	98.475	98.495	98.450	0.000	98.475	6/14/2010	77,007	40,588	JUN
f.qeau10	98.105	98.110	98.105	98.105	98.130	98.085	(1.000)	98.110	9/13/2010	59,957	39,682	SEP
f.qeaz10	97.740	97.745	97.740	97.740	97.770	97.715	(1.500)	97.755	12/13/2010	51,385	28,763	DEC
f.qeah11	97.465	97.470	97.470	97.470	97.500	97.435	(1.500)	97.485	3/14/2011	37,406	21,485	MAR
f.qeam11	97.215	97.220	97.220	97.220	97.245	97.175	(1.000)	97.230	6/13/2011	25,908	13,296	JUN
f.qeau11	97.010	97.015	97.010	97.010	97.040	96.965	(1.000)	97.020	9/19/2011	13,738	5,510	SEP
f.qeaz11	96.820	96.825	96.820	96.820	96.850	96.775	(1.000)	96.810	12/19/2011	5,173	2,592	DEC
f.qeah12	96.705	96.710	96.705	96.710	96.730	96.660	(1.000)	96.680	3/19/2012	6,207	1,568	MAR
f.qeam12	96.590	96.600	96.590	96.590	96.610	96.545	(0.500)	96.555	6/18/2012	4,405	1,028	JUN
f.qeau12	96.495	96.505	96.505	96.495	96.505	96.440	1.000	96.450	9/17/2012	1,437	112	SEP
f.qeaZ12	96.395	96.410	96.410	96.395	96.400	96.340	1.000	96.355	12/17/2012	982	160	DEC
f.qeaH13	96.315	96.410	96.410	96.350	#VALUE!	#VALUE!	6.500	#VALUE!	3/18/2013	36	0	MAR
f.qeaM13	95.745	96.855	96.855	96.310	96.310	96.310	58.500	96.310	6/17/2013	0	28	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	99.170	99.180	99.170	99.170	99.180	99.160	0.000	99.160	9/16/2009	21,084	15,743	SEP
F.QSAZ09	98.940	98.950	98.950	98.950	98.950	98.900	2.000	98.910	12/16/2009	33,856	14,187	DEC
F.QSAH10	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!	#REF!
F.QSAM10	98.050	98.060	98.050	98.050	98.060	97.980	0.000	98.010	6/16/2010	39,459	22,231	JUN
F.QSAU10	97.460	97.470	97.500	97.500	97.510	97.430	0.000	97.460	9/15/2010	59,579	25,894	SEP
F.QSAZ10	96.960	96.970	96.960	96.960	96.970	96.880	0.000	96.880	12/15/2010	48,963	18,321	DEC
F.QSAH11	96.510	96.520	96.520	96.520	96.520	96.440	0.000	96.440	3/16/2011	21,207	9,901	MAR
F.QSAM11	96.100	96.110	96.110	96.110	96.110	96.030	0.000	96.040	6/15/2011	11,132	3,498	JUN
F.QSAU11	95.750	95.760	95.760	95.760	95.770	95.700	0.000	95.700	9/21/2011	5,040	1,661	SEP
F.QSAZ11	95.450	95.460	95.450	95.460	95.460	95.400	(1.000)	95.400	12/21/2011	5,650	936	DEC
F.QSAH12	95.260	95.270	95.270	95.260	95.260	95.220	0.000	95.230	3/21/2012	3,825	601	MAR
F.QSAM12	95.120	95.130	95.130	95.130	95.130	95.070	0.000	95.070	6/20/2012	3,091	599	JUN
F.QSAU12	95.040	95.050	95.050	95.090	#VALUE!	#VALUE!	0.000	#VALUE!	9/19/2012	10	0	SEP
F.QSAZ12	94.950	95.100	95.100	94.980	#VALUE!	#VALUE!	9.000	#VALUE!	12/19/2012	0	0	DEC
F.QSAH13	94.620	95.630	95.630	#VALUE!	#VALUE!	#VALUE!	64.000	#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	115.96	115.97	115.97	115.97	115.98	115.54	0.01	115.62	9/28/2009	80,018	28,217	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	0.23000	0.23000	0.23000	0.22938	0.00062	0.22938		
USDLIB1M	0.28063	0.28063	0.28500	0.28063	(0.00437)	0.28500		
USDLIB3M	0.48313	0.48313	0.48750	0.48313	(0.00437)	0.48750		
USDLIB6M	0.93000	0.93000	0.93250	0.93000	(0.00250)	0.93250		
USDLIB1Y	1.50250	1.50250	1.50250	1.48500	0.01750	1.48500		
GBP LIBOR	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
GBPLIBON	0.54500	0.54500	0.54750	0.54500	(0.00250)	0.54750		
GBPLIB1M	0.58250	0.58250	0.58375	0.58250	(0.00125)	0.58375		
GBPLIB3M	0.89000	0.89000	0.89750	0.89000	(0.00750)	0.89750		
GBPLIB6M	1.10375	1.10375	1.11000	1.10375	(0.00625)	1.11000		
GBPLIB1Y	1.43500	1.43500	1.44000	1.43500	(0.00500)	1.44000		
EURIBOR DEPOSITS	Last Quote	Last Trade	Hi	Low	Net Chng	Open		
EURLIBON	0.2681	0.2681	0.2694	0.2681	(0.0012)	0.2694		
EUIBOR1M	0.5380	0.5380	0.5420	0.5380	(0.0040)	0.5420		
EUIBOR3M	0.8990	0.8990	0.9030	0.8990	(0.0040)	0.9030		
EUIBOR6M	1.1490	1.1490	1.1530	1.1490	(0.0040)	1.1530		
EUIBOR1Y	1.3640	1.3640	1.3670	1.3640	(0.0030)	1.3670		
CURRENCIES	Bid	Ask	Last Quote	Last Trade	Hi	Low	Net Chng	Open
GBPUSD	1.6489	1.6494	1.6494	1.6494	1.6532	1.6337	0.0111	1.6377
GBPEUR	1.1712	1.172	1.172	1.172	1.1744	1.1644	0.0058	1.1655
GBPJPY	1.5681	1.5688	1.5688	1.5688	1.5715	1.5521	0.0126	1.5556
EURGBP	0.8535	0.8538	0.8538	0.8538	0.8591	0.8516	-0.0045	0.8579

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