

Investment Recommendation History

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
VINCENZO	INGUSCIO	USD 2y5y Receiver Spread	USSN025 Curncy	BUY		1350000	20-12-2023	19-12-2023
VINCENZO	INGUSCIO	USD 2y5y Receiver Spread	USOSFR5 Curncy	BUY		1350000	20-12-2023	19-12-2023
EDOARDO	STARACE	eur 6m1y payer spread 3/3.5% vs 6m2y 3% payer	EUNEF1 BGN Curncy	BUY		0	01-03-2024	01-02-2024
EDOARDO	STARACE	eur 6m1y payer spread 3/3.5% vs 6m2y 3% payer	EUNEF1 Curncy	SELL		0	01-03-2024	01-02-2024
EDOARDO	STARACE	eur 6m1y payer spread 3/3.5% vs 6m2y 3% payer	EUNEF2 Curncy	SELL		0	01-03-2024	01-02-2024
JASPREET	NATT	10s30s flatteners vs US and with 5s10s steepener hedge	10s30s flatteners Gilt	OTHER			02-02-2024	01-03-2024
JASPREET	NATT	10s30s flatteners vs US and with 5s10s steepener hedge	10s30s US Steepener	OTHER			02-02-2024	01-03-2024
JASPREET	NATT	Buy 3m1y Payer ratios	3m1y Payer EUR Ratio	BUY			02-02-2024	01-03-2024
JASPREET	NATT	SFRU4/U5 Steepeners	SFRU4/U5 Steepeners	OTHER	-40	-98	02-02-2024	01-03-2024
JASPREET	NATT	Short 5y ASW GBP	5y Gilt	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Short 5y ASW GBP	5y Swap	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Short 20y EU on 5s20s30s fly	EU 20y	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Short 20y EU on 5s20s30s fly	EU 30y	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Short 20y EU on 5s20s30s fly	EU 5y	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Receiving Mar/May MPC	May MPC	BUY	-30	-18.5	02-02-2024	01-03-2024
JASPREET	NATT	Receiving Mar/May MPC	Mar MPC	SELL	-30	-18.5	02-02-2024	01-03-2024
JASPREET	NATT	Shorts in belly of 5s10s30s BTPs	30y BTP	BUY			02-02-2024	01-03-2024

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JASPREET	NATT	Shorts in belly of 5s10s30s BTPs	5y BTP	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Shorts in belly of 5s10s30s BTPs	10y BTP	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Long 30y France on 10s30s box or ASW	30y France	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Long 30y France on 10s30s box or ASW	30y EUR Swap	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Long 30y France on 10s30s box or ASW	10y France	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Long 30y France on 10s30s box or ASW	10y EUR Swaps	BUY			02-02-2024	01-03-2024
JASPREET	NATT	Pay 3yf2y Real rates UK	3y2y SONIA	SELL			02-02-2024	01-03-2024
JASPREET	NATT	Pay 3yf2y Real rates UK	3y2y RPI	BUY			02-02-2024	01-03-2024
JASPREET	NATT	SOFR H4/H5	SOFR H4/H5 Steepener	OTHER		-155	02-02-2024	01-03-2024
DIVESH	HIRANANDANI	Buying 1x 6m1y payer spread 3%/3.50% vs sell 0.5x 6m2y payer 3%	6m1yr payer spread	BUY		-1	02-04-2024	01-05-2024
DIVESH	HIRANANDANI	Buying 1x 6m1y payer spread 3%/3.50% vs sell 0.5x 6m2y payer 3%	6m2yr payer	SELL		-1	02-04-2024	01-05-2024
ANDY	CHAYTOR	U4 / M6 steepener	SFIU4 Comdty	BUY	-60	-100	01-09-2024	01-08-2024
ANDY	CHAYTOR	U4 / M6 steepener	SFIM6 Comdty	SELL	-60	-100	01-09-2024	01-08-2024
ANDY	CHAYTOR	10s30s flattener	UKT 4¼ 03/07/2036 REGS Govt	SELL	25	38	02-07-2024	01-08-2024
ANDY	CHAYTOR	10s30s flattener	UKT 3¾ 10/22/2053 REGS Govt	BUY	25	38	02-07-2024	01-08-2024
ANDY	CHAYTOR	Pay M4 2s5s10s	S0141FS 6M2Y BLC Curncy	BUY	0	-35	07-06-2024	01-08-2024
ANDY	CHAYTOR	Pay M4 2s5s10s	S0141FS 6M5Y BLC Curncy	SELL	0	-35	07-06-2024	01-08-2024
ANDY	CHAYTOR	Pay M4 2s5s10s	S0141FS 6M10Y BLC Curncy	BUY	0	-35	07-06-2024	01-08-2024
ANDY	CHAYTOR	Receive March MPC	GPSF2A Curncy	BUY			17-01-2024	01-10-2024

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ANDY	CHAYTOR	Receive March MPC	GPSF1A Curncy	SELL			17-01-2024	01-10-2024
DIVESH	HIRANANDANI	Buy IL 33s vs. Sell IL 32s and 34s	UKTI 0¾ 11/22/2033 Govt	BUY			01-11-2024	01-10-2024
DIVESH	HIRANANDANI	Buy IL 33s vs. Sell IL 32s and 34s	UKTI 1¼ 11/22/2032 REGS Govt	SELL			01-11-2024	01-10-2024
DIVESH	HIRANANDANI	Buy IL 33s vs. Sell IL 32s and 34s	UKTI 0¾ 03/22/2034 REGS Govt	SELL			01-11-2024	01-10-2024
JASPREET	NATT	Flatten DU/RX Estr	RX-ESTR	SELL			14-02-2024	15-01-2024
JASPREET	NATT	Flatten DU/RX Estr	DU-ESTR	BUY			14-02-2024	15-01-2024
JASPREET	NATT	Flatten Sep/Dec ECB	Dec ECB	BUY			14-02-2024	15-01-2024
JASPREET	NATT	Flatten Sep/Dec ECB	Sep ECB	SELL			14-02-2024	15-01-2024
JASPREET	NATT	steepen whites/reds FRA/Estr	Whites/Reds FRA-ESTR	OTHER			14-02-2024	15-01-2024
JASPREET	NATT	Steepen 5s30s EUR	EUSA30 Curncy	SELL			14-02-2024	15-01-2024
JASPREET	NATT	Steepen 5s30s EUR	EUSA5 Curncy	BUY			14-02-2024	15-01-2024
JASPREET	NATT	Buy 1y1y ESTR/3s	1y1y ESTR/3s	BUY			14-02-2024	15-01-2024
JASPREET	NATT	Reduce Eurex/LCH tighteners, flip to widener if 7y reaches 1.6	EUREX/LCH tighteners	OTHER			14-02-2024	15-01-2024
JASPREET	NATT	Steepen 5y2y 10y2y curve	5y2y/10y2y EUR	OTHER			14-02-2024	15-01-2024
JASPREET	NATT	Buy 10y Estr/6s	10y Estr/6s	BUY			14-02-2024	15-01-2024
VINCENZO	INGUSCIO	USD Vol trade idea: (+)3y5y (-)2y10y. Long vol , long gamma and flat carry	USSN035 Curncy	BUY		3000000	18-01-2024	17-01-2024
VINCENZO	INGUSCIO	USD Vol trade idea: (+)3y5y (-)2y10y. Long vol , long gamma and flat carry	USSN0210 Curncy	SELL		3000000	18-01-2024	17-01-2024
VINCENZO	INGUSCIO	Rec USD 2y5y vs EUR	EUNE25 Curncy	SELL		-100000	19-01-2024	18-01-2024
VINCENZO	INGUSCIO	Rec USD 2y5y vs EUR	USSN025 Curncy	BUY		-100000	19-01-2024	18-01-2024

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VINCENZO	INGUSCIO	Rec USD 2y5y vs EUR	EUSA5 Curncy	SELL		-100000	19-01-2024	18-01-2024
VINCENZO	INGUSCIO	Rec USD 2y5y vs EUR	USOSFR5 Curncy	BUY		-100000	19-01-2024	18-01-2024
RYAN	OKERBLOM	Buy EUR 3m10y A/A+20/A+45 payer ladder	EUSA10 BGN Curncy	BUY	20	2.9	19-01-2024	18-01-2024
VINCENZO	INGUSCIO	EUR 1y1y Payer Ladder	EUSA0101 Curncy	BUY		0	20-01-2024	19-01-2024
VINCENZO	INGUSCIO	EUR 1y1y Payer Ladder	EUNE11 Curncy	SELL		0	20-01-2024	19-01-2024
JASPREET	NATT	Pay 30yf10y 40yf10y	EUSA4010 Curncy	SELL			21-02-2024	22-01-2024
JASPREET	NATT	Pay 30yf10y 40yf10y	EUSA3010 Curncy	BUY			21-02-2024	22-01-2024
SAM	ABBOTT	iTraxx Cross S40 Senior Tranches	ITRX XOVER CDSI S40 5Y Corp	OTHER			22-01-2024	22-01-2024
JASPREET	NATT	Pay 3y2y/5y5y	EUSA0505 Curncy	SELL			21-02-2024	22-01-2024
JASPREET	NATT	Pay 3y2y/5y5y	EUSA0302 Curncy	BUY			21-02-2024	22-01-2024
VINCENZO	INGUSCIO	EUR 2s30s flattener v2	.EU 2s30s Index	BUY		8.25	25-01-2024	24-01-2024
LEA	POLI	Pay 12f3y vs 15f5y cable xccy in 1.2 : 1 ratio	12f3y cable xccy	OTHER		-12.9	23-02-2024	24-01-2024
LEA	POLI	Pay 12f3y vs 15f5y cable xccy in 1.2 : 1 ratio	15f5y cable xccy	OTHER		-12.9	23-02-2024	24-01-2024
VINCENZO	INGUSCIO	EUR 2s30s flattener	.eu2s30s index	BUY		6.125	25-01-2024	24-01-2024
VINCENZO	INGUSCIO	EUR 2s30s floor cont on lower 2y	.eu2s30s index	BUY		5.75	27-01-2024	26-01-2024
RYAN	OKERBLOM	(Px: -11) Sell DUH4 Comdty; Buy BKO 3.1 12/12/2025 REGS Govt	DUH4 Comdty	SELL		-11	30-01-2024	29-01-2024
RYAN	OKERBLOM	(Px: -11) Sell DUH4 Comdty; Buy BKO 3.1 12/12/2025 REGS Govt	BKO 3.1 12/12/2025 REGS Govt	BUY		-11	30-01-2024	29-01-2024
JASPREET	NATT	Pay 5y2y 7y3y	EUSA0502 Curncy	BUY			28-02-2024	29-01-2024
JASPREET	NATT	Pay 5y2y 7y3y	EUSA0703 Curncy	SELL			28-02-2024	29-01-2024

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JASPREET	NATT	Rec 3y2y 5y2y 7y3y EUR	EUSA0302 Curncy	SELL			28-02-2024	29-01-2024
JASPREET	NATT	Rec 3y2y 5y2y 7y3y EUR	EUSA0502 Curncy	BUY			28-02-2024	29-01-2024
JASPREET	NATT	Rec 3y2y 5y2y 7y3y EUR	EUSA0703 Curncy	SELL			28-02-2024	29-01-2024
RYAN	OKERBLOM	7s30s netherlands steepener	NETHER 2½ 01/15/2030 144A Govt	BUY			30-01-2024	29-01-2024
RYAN	OKERBLOM	7s30s netherlands steepener	NETHER 0 01/15/2052 144A Govt	SELL			30-01-2024	29-01-2024
JASPREET	NATT	Steepen front-end whites-reds FRA/Estr term structure	EEFOSC7 Curncy	OTHER			28-02-2024	29-01-2024
JASPREET	NATT	Steepen front-end whites-reds FRA/Estr term structure	EEFOSC3 Curncy	OTHER			28-02-2024	29-01-2024
TIMOTHY	CHAN	Long 5y5y UK vs 5y5y EUR	S0141FS 5Y5Y BLC Curncy	BUY			28-02-2024	29-01-2024
TIMOTHY	CHAN	Long 5y5y UK vs 5y5y EUR	EUSA0505 Curncy	SELL			28-02-2024	29-01-2024
RYAN	OKERBLOM	short OAT 7y vd long OAT 5y	CTFRF7Y Govt	SELL			30-01-2024	29-01-2024
RYAN	OKERBLOM	short OAT 7y vd long OAT 5y	CTFRF5Y Govt	BUY			30-01-2024	29-01-2024
VINCENZO	INGUSCIO	(+)EUR 2s30s Floor contingent on lower 2y	.eu230 index	BUY		6.35	02-01-2024	31-01-2024
CLARISSA	REID	Buy CADES 5y on ASW vs 6ME	CADES 2¾ 02/25/2029 REGS Govt	BUY		13	03-02-2024	02-01-2024
CLARISSA	REID	Buy CADES 5y on ASW vs 6ME	Pay 5y 6Me	OTHER		13	03-02-2024	02-01-2024
JASPREET	NATT	Flatten Apr/June ECB	June ECB	BUY			03-06-2024	02-05-2024
JASPREET	NATT	Flatten Apr/June ECB	Apr ECB	SELL			03-06-2024	02-05-2024
VINCENZO	INGUSCIO	EUR 1y1y Payer Ladder	EUNE11 Curncy	SELL		0	02-06-2024	02-05-2024
TIMOTHY	CHAN	Long 10y10y UK vs 1010y EUR	S0141FS 10Y10Y BLC Curncy	BUY			03-06-2024	02-05-2024

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TIMOTHY	CHAN	Long 10y10y UK vs 1010y EUR	EUSA1010 Curncy	SELL			03-06-2024	02-05-2024
JASPREET	NATT	Tactically pay 10y Eurex/LCH	10y EUREX Cleared	OTHER			03-06-2024	02-05-2024
JASPREET	NATT	Tactically pay 10y Eurex/LCH	10y LCH Cleared	OTHER			03-06-2024	02-05-2024
VINCENZO	INGUSCIO	EUR 1y1 Payer ladder	EUNE11 Curncy	SELL		0	02-08-2024	02-07-2024
ELLIE	CALDERWOOD	Buy EUR 6m 5s2s SL CMS Floor	EUSA2 Curncy	SELL			08-12-2024	14-02-2024
ELLIE	CALDERWOOD	Buy EUR 6m 5s2s SL CMS Floor	EUSA5 Curncy	BUY			08-12-2024	14-02-2024
MOULOUD	AMENI	Buy OMAN 5% 01/17/2028 REGS Govt; Sell OMAN 5% 03/08/2027 REGS Govt	OMAN 5% 01/17/2028 REGS Govt	SELL			16-02-2024	15-02-2024
MOULOUD	AMENI	Buy OMAN 5% 01/17/2028 REGS Govt; Sell OMAN 5% 03/08/2027 REGS Govt	OMAN 5% 03/08/2027 REGS Govt	BUY			16-02-2024	15-02-2024
VINCENZO	INGUSCIO	EUR - USD 10y10y conditional tightener with Vanilla swaptions	USSF1010 Curncy	BUY		0	17-02-2024	16-02-2024
VINCENZO	INGUSCIO	EUR - USD 10y10y conditional tightener with Vanilla swaptions	EUSA1010 Curncy	SELL		0	17-02-2024	16-02-2024
VINCENZO	INGUSCIO	USD - EUR 10y10y Conditional Tightener with Midcurves	USSF1010 Curncy	BUY		0	17-02-2024	16-02-2024
VINCENZO	INGUSCIO	USD - EUR 10y10y Conditional Tightener with Midcurves	EUSA1010 Curncy	SELL		0	17-02-2024	16-02-2024
RYAN	OKERBLOM	Long 30y Spain vs 15y BTP	CTESP30Y Govt	BUY			19-02-2024	18-02-2024
RYAN	OKERBLOM	Long 30y Spain vs 15y BTP	CTITL15Y Govt	SELL			19-02-2024	18-02-2024
ABIGAIL	MARSHALL	Short GBP 30y asw	BPOS30 Curncy	SELL			20-02-2024	19-02-2024
JASPREET	NATT	3y2y/5y2y flattener	S0141FS 5Y2Y BLC Curncy	BUY			20-03-2024	19-02-2024
JASPREET	NATT	3y2y/5y2y flattener	S0141FS 3Y2Y BLC Curncy	SELL			20-03-2024	19-02-2024
JASPREET	NATT	10yr Eurex/LCH wideners	10y EUREX EUR swap	SELL			20-03-2024	19-02-2024
JASPREET	NATT	10yr Eurex/LCH wideners	10y LCH EUR Swap	BUY			20-03-2024	19-02-2024

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JASPREET	NATT	10yf2y 3/6s tightener (outright or boxed to 3yf2y)	10y2y 3s6s basis	SELL			20-03-2024	19-02-2024
JASPREET	NATT	10s30s Gilts Flatteners	GUKG10 Index	SELL			20-03-2024	19-02-2024
JASPREET	NATT	10s30s Gilts Flatteners	CTGBP30Y Govt	BUY			20-03-2024	19-02-2024
JASPREET	NATT	Short 3y2y RPI	3y2y RPI	SELL			20-03-2024	19-02-2024
ABIGAIL	MARSHALL	Short GBP 5y asw	BPOS5 Curncy	SELL			20-02-2024	19-02-2024
FREYA	GAO	VOL xmkt play: + EUR 2y10y – USD 2y10y	+ EUR 2y10y – USD 2y10y	BUY			22-02-2024	21-02-2024
FREYA	GAO	Buy USD 1y1y 4.25/4.65/5.05 payer ladder for zero cost	Buy USD 1y1y 4.25/4.65/5.05 payer ladder for zero cost	BUY			24-02-2024	23-02-2024
EDOARDO	STARACE	USD 1y1y 4.25/4.65/5.05 payer ladder for zero cost	USNE011 Curncy	BUY		0	24-02-2024	23-02-2024
EDOARDO	STARACE	USD 1y1y 4.25/4.65/5.05 payer ladder for zero cost	USNE011 Curncy	SELL		0	24-02-2024	23-02-2024
EDOARDO	STARACE	USD 1y1y 4.25/4.65/5.05 payer ladder for zero cost	USNE011 Curncy	SELL		0	24-02-2024	23-02-2024
RYAN	OKERBLOM	• 10s30s BGB flatteners boxed to OAT	CTBEF10Y Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	• 10s30s BGB flatteners boxed to OAT	CTBEF30Y Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	• 10s30s BGB flatteners boxed to OAT	CTFRF10Y Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	• 10s30s BGB flatteners boxed to OAT	CTFRF30Y Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	• Short BGB 10y vs France	CTBEF10Y Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	• Short BGB 10y vs France	CTFRF10Y Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	Long 30y Spain vs 30y BTP	CTESP30Y Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	Long 30y Spain vs 30y BTP	CTITL30Y Govt	SELL			26-02-2024	25-02-2024

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RYAN	OKERBLOM	• France 54s60s steepeners	FRTR 3 05/25/2054 144A Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	• France 54s60s steepeners	FRTR 4 04/25/2060 REGS Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	• Netherlands 44s52s steepeners	NETHER 3¼ 01/15/2044 144A Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	• Netherlands 44s52s steepeners	NETHER 0 01/15/2052 144A Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	•Long 10y Spain vs Italy/France (50/50)	CTESP10Y Govt	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	•Long 10y Spain vs Italy/France (50/50)	CTITL10Y Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	•Long 10y Spain vs Italy/France (50/50)	CTFRF10Y Govt	SELL			26-02-2024	25-02-2024
RYAN	OKERBLOM	• UB/OE steepeners	OEH4 Comdty	BUY			26-02-2024	25-02-2024
RYAN	OKERBLOM	• UB/OE steepeners	UBH4 Comdty	SELL			26-02-2024	25-02-2024
ELLIE	CALDERWOOD	Long 4%63 on 61/63/68 fly	UKT 4 10/22/2063 REGS Govt	BUY			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	Long 4%63 on 61/63/68 fly	UKT 0½ 10/22/2061 REGS Govt	SELL			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	Long 4%63 on 61/63/68 fly	UKT 3½ 07/22/2068 REGS Govt	SELL			27-03-2024	26-02-2024
ABIGAIL	MARSHALL	Pay snake estr	.DUOERXE U Index	BUY			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	UKT 1½ 07/31/2053 REGS Govt	BUY			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	UKT 4% 01/31/2034 REGS Govt	SELL			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	DBR 2.2 02/15/2034 REGS Govt	BUY			27-02-2024	26-02-2024

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ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	DBR 2½ 08/15/2054 REGS Govt	SELL			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	CT10 Govt	BUY			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	10s30s UKT flatteners vs US and EUR	CT30 Govt	SELL			27-02-2024	26-02-2024
ELLIE	CALDERWOOD	UKT 30s50s steepeners	UKT 1½ 07/31/2053 REGS Govt	BUY			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	UKT 30s50s steepeners	CTGBP50Y Govt	SELL			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	Short 4%31 on 4H28/4%31/4F34 fly	UKT 4 10/22/2031 Govt	SELL			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	Short 4%31 on 4H28/4%31/4F34 fly	UKT 4½ 06/07/2028 REGS Govt	BUY			27-03-2024	26-02-2024
ELLIE	CALDERWOOD	Short 4%31 on 4H28/4%31/4F34 fly	UKT 4% 01/31/2034 REGS Govt	BUY			27-03-2024	26-02-2024
CEDRIC	BARBIER	SWITCH PLNII 50s for 5 pts	PLNIJ 4% 02/05/2050 REGS Corp	SELL			28-02-2024	27-02-2024
CEDRIC	BARBIER	SWITCH PLNII 50s for 5 pts	PLNIJ 4 06/30/2050 REGS Corp	BUY			28-02-2024	27-02-2024
RAJIV	RANGARAJAN	USD contingent cap	USD 6m SL CMS10 4% contingent cap	BUY			28-02-2024	27-02-2024
RYAN	OKERBLOM	Buy EUR 6m5y5y ATM recvr; Sell EUR 6m5y5y ATM-50 recvr	EUR 6m5y5y ATM recvr	BUY			03-01-2024	29-02-2024
RYAN	OKERBLOM	Buy EUR 6m5y5y ATM recvr; Sell EUR 6m5y5y ATM-50 recvr	EUR 6m5y5y ATM-50 recvr	SELL			03-01-2024	29-02-2024
RAJIV	RANGARAJAN	USD Contingent Cap	USD 3m 10s5s ccontingent cap	BUY			03-05-2024	03-04-2024
ELLIE	CALDERWOOD	Take profit on rec 5s7s10s poition (Pay 5s7s10s)	EUSA5 Curncy	BUY			04-03-2024	03-04-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Take profit on rec 5s7s10s poition (Pay 5s7s10s)	EUSA10 Curncy	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	Take profit on rec 5s7s10s poition (Pay 5s7s10s)	EUSA7 Curncy	SELL			04-03-2024	03-04-2024
RYAN	OKERBLOM	Short 30y BTP vs 30y Belgium	CTITL30Y Govt	SELL			03-05-2024	03-04-2024
RYAN	OKERBLOM	Short 30y BTP vs 30y Belgium	CTBEF30Y Govt	BUY			03-05-2024	03-04-2024
ELLIE	CALDERWOOD	Pay 5s10s Eurex/LCH basis	EULCEX10 Curncy	SELL			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	Pay 5s10s Eurex/LCH basis	EULCEX5 Curncy	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	Receive 2s3s5s IRS	BPSWS5 Curncy	SELL			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	Receive 2s3s5s IRS	BPSWS3 Curncy	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	Receive 2s3s5s IRS	BPSWS2 Curncy	SELL			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	UKT 1½ 07/31/2053 REGS Govt	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	UKT 4% 01/31/2034 REGS Govt	SELL			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	DBR 2.2 02/15/2034 REGS Govt	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	DBR 2½ 08/15/2054 REGS Govt	SELL			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	CT10 Govt	BUY			04-03-2024	03-04-2024
ELLIE	CALDERWOOD	10s30s UK flatteners vs US and EUR	CT30 Govt	SELL			04-03-2024	03-04-2024
HARRY	FIELD	EUR 1y 5s10s SO Cap contingent 5y>atmf	EUR term premium return trade	BUY			14-03-2024	13-03-2024
HARRY	FIELD	Buy zero-cost EUR 1y 5s10s bear steepener via payers	EUR term premium return trade	BUY			14-03-2024	13-03-2024

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LEA	POLI	Sell NETHER 0 01/15/2029 144A Govt; Buy NETHER 2½ 01/15/2030 Govt	NETHER 0 01/15/2029 144A Govt	SELL			22-03-2024	15-03-2024
LEA	POLI	Sell NETHER 0 01/15/2029 144A Govt; Buy NETHER 2½ 01/15/2030 Govt	NETHER 2½ 01/15/2030 Govt	BUY			22-03-2024	15-03-2024
RYAN	OKERBLOM	buy 3y EFP	buy 3y EFP	BUY			16-03-2024	15-03-2024
ELLIE	CALDERWOOD	Short 10y Portugal vs Spain	SPGB 3¼ 04/30/2034 144A Govt	BUY			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Short 10y Portugal vs Spain	PGB 2⅞ 10/20/2034 144A Govt	SELL			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Jan 44s vs Jan52s Nether steepeners	NETHER 3¼ 01/15/2044 144A Govt	BUY			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Jan 44s vs Jan52s Nether steepeners	NETHER 0 01/15/2052 144A Govt	SELL			17-04-2024	18-03-2024
EIREANN	CUMMINGS	short 3q33 on 4q32/3q33/4f34 fly	UKT 3¼ 01/31/2033 REGS Govt	SELL			19-03-2024	18-03-2024
EIREANN	CUMMINGS	short 3q33 on 4q32/3q33/4f34 fly	UKT 4¼ 06/07/2032 REGS Govt	BUY			19-03-2024	18-03-2024
EIREANN	CUMMINGS	short 3q33 on 4q32/3q33/4f34 fly	UKT 4% 01/31/2034 REGS Govt	BUY			19-03-2024	18-03-2024
ELLIE	CALDERWOOD	Short 30y BTP vs 15y Spain	BTPS 4½ 10/01/2053 144A Govt	SELL			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Short 30y BTP vs 15y Spain	SPGB 3.9 07/30/2039 144A Govt	BUY			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Flatten RX-UB ASW Box	RXAISPE Comdty	BUY			25-03-2024	18-03-2024
ELLIE	CALDERWOOD	Flatten RX-UB ASW Box	UBAISPE Comdty	SELL			25-03-2024	18-03-2024
ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 0% 01/31/2046 REGS Govt	SELL			17-04-2024	18-03-2024

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ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 1¼ 10/22/2041 REGS Govt	BUY			17-04-2024	18-03-2024
ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 1¼ 07/31/2051 REGS Govt	BUY			17-04-2024	18-03-2024
ANDY	CHAYTOR	1f1y / 5f5y steepener	S0141FS 1Y1Y BLC Curncy	BUY	20	-37	20-04-2024	21-03-2024
ANDY	CHAYTOR	1f1y / 5f5y steepener	S0141FS 5Y5Y BLC Curncy	SELL	20	-37	20-04-2024	21-03-2024
ELLIE	CALDERWOOD	Tactical 10s30s flatteners in core into low supply and month-end	DBR 2.2 02/15/2034 REGS Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Tactical 10s30s flatteners in core into low supply and month-end	DBR 2½ 08/15/2054 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 10y France vs Netherlands	FRTR 3 05/25/2033 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 10y France vs Netherlands	NETHER 2½ 07/15/2034 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Long 50s68s iota box	UKTI 0⅞ 03/22/2068 REGS Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Long 50s68s iota box	UKTI 0½ 03/22/2050 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Long 50s68s iota box	BPSWIT26 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Long 50s68s iota box	BPSWIT45 Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Sell new BTPei36s on iota	BTPS 1.8 05/15/2036 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Sell new BTPei36s on iota	EUSWI12 Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 15y BTP vs 15y Spain	BTPS 3¼ 03/01/2038 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 15y BTP vs 15y Spain	SPGB 3.9 07/30/2039 144A Govt	BUY			24-04-2024	25-03-2024

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ELLIE	CALDERWOOD	8s10s12s long belly in France	FRTR 2 11/25/2032 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	8s10s12s long belly in France	FRTR 1¼ 05/25/2034 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	8s10s12s long belly in France	FRTR 1¼ 05/25/2036 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener vs 50% DU/OE	BTPS 3.35 07/01/2029 REGS Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener vs 50% DU/OE	BTPS 3.2 01/28/2026 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener vs 50% DU/OE	DUM4 Comdty	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener vs 50% DU/OE	OEM4 Comdty	BUY			24-04-2024	25-03-2024
RYAN	OKERBLOM	• Pay 10s15s30s fly	EUSA10 Curncy	SELL			26-03-2024	25-03-2024
RYAN	OKERBLOM	• Pay 10s15s30s fly	EUSA30 Curncy	SELL			26-03-2024	25-03-2024
RYAN	OKERBLOM	• Pay 10s15s30s fly	EUSA15 Curncy	BUY			26-03-2024	25-03-2024
ELLIE	CALDERWOOD	10s30s France steepeners vs Germany	FRTR 3 05/25/2033 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10s30s France steepeners vs Germany	FRTR 3 05/25/2054 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10s30s France steepeners vs Germany	DBR 2.2 02/15/2034 REGS Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10s30s France steepeners vs Germany	DBR 2½ 08/15/2054 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	49s/52s/54s France short belly asset swap	FRTR 3 06/25/2049 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	49s/52s/54s France short belly asset swap	FRTR 0¾ 05/25/2052 144A Govt	SELL			24-04-2024	25-03-2024

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ELLIE	CALDERWOOD	49s/52s/54s France short belly asset swap	FRTR 3 05/25/2054 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10y10y vs 20y10y forward flattener	EUSWI30 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10y10y vs 20y10y forward flattener	EUSWI20 Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	10y10y vs 20y10y forward flattener	EUSWI10 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Spain 15s30s steepener	SPGB 3.9 07/30/2039 144A Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Spain 15s30s steepener	SPGB 4 10/31/2054 144A Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF10 Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF7 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF1 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 0 ⁷ / ₈ 01/31/2046 REGS Govt	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 1 ¹ / ₄ 10/22/2041 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 0S46 on 1q41/0s46/1q51 fly	UKT 1 ¹ / ₄ 07/31/2051 REGS Govt	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 5y FR vs EUR	FRSWI5 Curncy	SELL			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Short 5y FR vs EUR	EUSWI5 Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Pay 1y1y/5y curve IRS	S0141FS 1Y1Y BLC Curncy	BUY			24-04-2024	25-03-2024
ELLIE	CALDERWOOD	Pay 1y1y/5y curve IRS	BPSWS5 Curncy	SELL			24-04-2024	25-03-2024

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RAJIV	RANGARAJAN	USD Contingent Cap	USD 6m SL CMS10 4% CAP contingent on 5y <=4%	BUY			27-03-2024	26-03-2024
SIMON	GREEN (SALES)	Linker BFLY 47-55-62	GB00B24FFM16 Govt	SELL	5	10	07-02-2024	04-03-2024
SIMON	GREEN (SALES)	Linker BFLY 47-55-62	GB00B0CNHZ09 Govt	BUY	5	10	07-02-2024	04-03-2024
SIMON	GREEN (SALES)	Linker BFLY 47-55-62	GB00B4PTCY75 Govt	SELL	5	10	07-02-2024	04-03-2024
OLIVER	LATIMER	EUR 1y expiry 5s30s conditional bull steepener using rec spreads	EUNE15 Curncy	BUY			04-05-2024	04-04-2024
OLIVER	LATIMER	EUR 1y expiry 5s30s conditional bull steepener using rec spreads	EUNE130 Curncy	BUY			04-05-2024	04-04-2024
ALVARO	MUNOZ DOMINGUEZ	Buy BGB 06/30 vs BGB 06/29	BGB 0.9 06/22/2029 144A Govt	SELL			04-04-2024	04-04-2024
ALVARO	MUNOZ DOMINGUEZ	Buy BGB 06/30 vs BGB 06/29	BGB 0.1 06/22/2030 144A Govt	BUY			04-04-2024	04-04-2024
RYAN	OKERBLOM	Spain 10s30s steepener box vs Germany	CTESP10Y Govt	BUY			04-07-2024	04-08-2024
RYAN	OKERBLOM	Spain 10s30s steepener box vs Germany	CTESP30Y Govt	SELL			04-07-2024	04-08-2024
RYAN	OKERBLOM	Spain 10s30s steepener box vs Germany	CTDEM10Y Govt	SELL			04-07-2024	04-08-2024
RYAN	OKERBLOM	Spain 10s30s steepener box vs Germany	CTDEM30Y Govt	BUY			04-07-2024	04-08-2024
RYAN	OKERBLOM	Buy CTITL2Y Govt; Sell CTITL10Y Govt	CTITL2Y Govt	BUY			04-07-2024	04-08-2024
RYAN	OKERBLOM	Buy CTITL2Y Govt; Sell CTITL10Y Govt	CTITL10Y Govt	SELL			04-07-2024	04-08-2024
RYAN	OKERBLOM	Short 15y BTP outright	CTITL15Y Govt	SELL			04-07-2024	04-08-2024
JASPREET	NATT	20y5y vs 25y5y RPI flattener	25y5y RPI	SELL			04-09-2024	04-08-2024
JASPREET	NATT	20y5y vs 25y5y RPI flattener	20y5y	BUY			04-09-2024	04-08-2024
JASPREET	NATT	Short 30y UK vs 30y US	30y UK	SELL			05-08-2024	04-08-2024

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JASPREET	NATT	Short 30y UK vs 30y US	30y US	BUY			05-08-2024	04-08-2024
JASPREET	NATT	Short DU spreads / DU-RX box widener	DU Spreads	SELL			05-08-2024	04-08-2024
JASPREET	NATT	Short DU spreads / DU-RX box widener	RX spreads	BUY			05-08-2024	04-08-2024
JASPREET	NATT	Buy 29s38s ASW box	38s vs SONIA	BUY			04-09-2024	04-08-2024
JASPREET	NATT	Buy 29s38s ASW box	29s vs SONIA	SELL			04-09-2024	04-08-2024
EIREANN	CUMMINGS	Sell 5y5y FR vs EUR	5y5y FR CPIxT	SELL			04-09-2024	04-08-2024
EIREANN	CUMMINGS	Sell 5y5y FR vs EUR	5y5y HICPxT	BUY			04-09-2024	04-08-2024
JASPREET	NATT	10s25s e/e widener	25y E/E	SELL			05-08-2024	04-08-2024
JASPREET	NATT	10s25s e/e widener	10y E/E	BUY			05-08-2024	04-08-2024
JASPREET	NATT	2y1y/3y2y IRS steepener	2y1y GBP	BUY			05-08-2024	04-08-2024
JASPREET	NATT	2y1y/3y2y IRS steepener	3y2y GBP	SELL			05-08-2024	04-08-2024
JASPREET	NATT	Pay 10s15s30s EUR fly	EUR 15y	SELL			05-08-2024	04-08-2024
JASPREET	NATT	Pay 10s15s30s EUR fly	EUR 10y	BUY			05-08-2024	04-08-2024
JASPREET	NATT	Pay 10s15s30s EUR fly	EUR 30y	BUY			05-08-2024	04-08-2024
JASPREET	NATT	15s20s DE steepeners	20y Germany	SELL			05-08-2024	04-08-2024
JASPREET	NATT	15s20s DE steepeners	15y Germany	BUY			05-08-2024	04-08-2024
JASPREET	NATT	Beta 10s30s steepener (0.75:1 10s30s)	30y Gilt	SELL			05-08-2024	04-08-2024
JASPREET	NATT	Beta 10s30s steepener (0.75:1 10s30s)	10y Gilt	BUY			05-08-2024	04-08-2024
EIREANN	CUMMINGS	Sell OATei40s on iota	OATei40s IOTA	SELL			04-09-2024	04-08-2024
EIREANN	CUMMINGS	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	Q4-24 HICP Fix	BUY			04-09-2024	04-08-2024
EIREANN	CUMMINGS	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	Q3-24 HICP Fix	SELL			04-09-2024	04-08-2024

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EIREANN	CUMMINGS	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	Q1-25 HICP Fix	SELL			04-09-2024	04-08-2024
JASPREET	NATT	Short 10y real yields	10y UKTi	SELL			04-09-2024	04-08-2024
EIREANN	CUMMINGS	Sell 2y3y EUR Inflation	2y3y EUR Inflation	SELL			04-09-2024	04-08-2024
JASPREET	NATT	10y Netherlands long vs Germany	10y Netherland	BUY			05-08-2024	04-08-2024
JASPREET	NATT	10y Netherlands long vs Germany	10y Germany	SELL			05-08-2024	04-08-2024
JASPREET	NATT	10s30s France (or BGB) flatteners vs Finland (or vs Germany)	30y OAT	BUY			05-08-2024	04-08-2024
JASPREET	NATT	10s30s France (or BGB) flatteners vs Finland (or vs Germany)	10y OAT	SELL			05-08-2024	04-08-2024
JASPREET	NATT	10s30s France (or BGB) flatteners vs Finland (or vs Germany)	30y RFGB	SELL			05-08-2024	04-08-2024
JASPREET	NATT	10s30s France (or BGB) flatteners vs Finland (or vs Germany)	10y RFGB	BUY			05-08-2024	04-08-2024
ANDY	CHAYTOR	Mis-weighted Z5 / Z7 steepener	SFIZ5 Comdty	BUY			04-11-2024	04-10-2024
ANDY	CHAYTOR	Mis-weighted Z5 / Z7 steepener	SFIZ7 Comdty	SELL			04-11-2024	04-10-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener	BTPS 3.35 07/01/2029 REGS Govt	SELL			15-05-2024	15-04-2024
ELLIE	CALDERWOOD	Italy 2s5s steepener	BTPS 3.2 01/28/2026 REGS Govt	BUY			15-05-2024	15-04-2024
MARINE	MAZET	Receive 2y2y EUR (6M Euribor) vs USD (SOFR)	S0042FS 2Y2Y BLC Curncy	SELL	185	153	14-07-2024	15-04-2024
MARINE	MAZET	Receive 2y2y EUR (6M Euribor) vs USD (SOFR)	EUSA0202 Curncy	BUY	185	153	14-07-2024	15-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	ZF322155@BGN Corp	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT5 Curncy	BUY			22-04-2024	15-04-2024

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ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT10 Curncy	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT5 Curncy	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT10 Curncy	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell DU ASW outright or vs OE	DUAISP Comdty	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell DU ASW outright or vs OE	OEAISP Comdty	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF11 Curncy	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF8 Curncy	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF2 Curncy	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Rcv 10y5y 15y5y	EUSA10 Curncy	BUY			16-04-2024	15-04-2024
ELLIE	CALDERWOOD	Rcv 10y5y 15y5y	EUSA15 Curncy	SELL			16-04-2024	15-04-2024
ELLIE	CALDERWOOD	Rcv 10y5y 15y5y	EUSA20 Curncy	BUY			16-04-2024	15-04-2024
ANDY	CHAYTOR	Receive UK 1f1y on x-mkt fly	S0141FS 1Y1Y BLC Curncy	BUY	100	150	22-04-2024	15-04-2024
ANDY	CHAYTOR	Receive UK 1f1y on x-mkt fly	S0490FS 1Y1Y BLC Curncy	SELL	100	150	22-04-2024	15-04-2024
ANDY	CHAYTOR	Receive UK 1f1y on x-mkt fly	S0514FS 1Y1Y BLC Curncy	SELL	100	150	22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 1½ 05/15/2029 REGS Govt	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 1.3 05/15/2028 144A Govt	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 0.4 05/15/2030 144A Govt	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Flatten Jul/Dec or Jul/Sep ECB	ER1 Comdty	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Flatten Jul/Dec or Jul/Sep ECB	ER2 Comdty	BUY			22-04-2024	15-04-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Flatten Jul/Dec or Jul/Sep ECB	ER3 Comdty	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short 2y Germany paper vs DU	DUM4 Comdty	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Spain 10s30s steepener box vs Germany	SPGB 3¼ 04/30/2034 144A Govt	BUY			15-05-2024	15-04-2024
ELLIE	CALDERWOOD	Spain 10s30s steepener box vs Germany	SPGB 4 10/31/2054 144A Govt	SELL			15-05-2024	15-04-2024
ELLIE	CALDERWOOD	Spain 10s30s steepener box vs Germany	DBR 2½ 08/15/2054 REGS Govt	BUY			15-05-2024	15-04-2024
ELLIE	CALDERWOOD	Spain 10s30s steepener box vs Germany	DBR 2.2 02/15/2034 REGS Govt	SELL			15-05-2024	15-04-2024
ANDY	CHAYTOR	Receive May-dated MPC	GPSF1A Curncy	BUY	510	517	22-04-2024	15-04-2024
ELLIE	CALDERWOOD	30s50s cash steepeners	UKT 4¾ 07/31/2054 REGS Govt	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	30s50s cash steepeners	UKT 1½ 10/22/2073 REGS Govt	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 5y FR vs EUR	EUSWI5 Curncy	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 5y FR vs EUR	FRSWI5 Curncy	SELL			22-04-2024	15-04-2024
MARINE	MAZET	Long EU Dec-34 vs RFGB Sep-33	EU 3 12/04/2034 REGS Corp	BUY	5	16	10-12-2024	15-04-2024
MARINE	MAZET	Long EU Dec-34 vs RFGB Sep-33	RFGB 3 09/15/2033 144A Govt	SELL	5	16	10-12-2024	15-04-2024
ELLIE	CALDERWOOD	Long UK x-mkt fly (vs EUR and USD)	UKT 4½ 06/07/2028 REGS Govt	SELL			16-04-2024	15-04-2024
ELLIE	CALDERWOOD	Long UK x-mkt fly (vs EUR and USD)	UKT 4¾ 01/31/2034 REGS Govt	BUY			16-04-2024	15-04-2024
ELLIE	CALDERWOOD	Long UK x-mkt fly (vs EUR and USD)	UKT 4¾ 07/31/2054 REGS Govt	SELL			16-04-2024	15-04-2024

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ELLIE	CALDERWOOD	Sell 5y5y EUR HICP	EUSWI10 Curncy	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Sell 5y5y EUR HICP	EUSWI5 Curncy	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	RV: Sell belly 4F34/0F35/4Q36 fly	UKT 0% 07/31/2035 REGS Govt	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	RV: Sell belly 4F34/0F35/4Q36 fly	UKT 4% 01/31/2034 REGS Govt	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	RV: Sell belly 4F34/0F35/4Q36 fly	UKT 4¼ 03/07/2036 REGS Govt	BUY			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short May34 OAT basis	FRTR 1¼ 05/25/2034 144A Govt	SELL			22-04-2024	15-04-2024
ELLIE	CALDERWOOD	Short May34 OAT basis	OATM4 Comdty	BUY			22-04-2024	15-04-2024
RAJIV	RANGARAJAN	EUR Vol : Buy 6m1y atmf straddle	EUR 6m1y ATMF stradle	BUY			17-04-2024	16-04-2024
JASPREET	NATT	10y Spain vs DE & IT	CTESP10Y Govt	SELL			18-05-2024	18-04-2024
JASPREET	NATT	10y Spain vs DE & IT	CTDEM10Y Govt	BUY			18-05-2024	18-04-2024
JASPREET	NATT	10y Spain vs DE & IT	CTITL10Y Govt	BUY			18-05-2024	18-04-2024
RYAN	OKERBLOM	pay EUR 5s10s30s	.EU51030 U Index	BUY	30	20	20-04-2024	19-04-2024
ELLIE	CALDERWOOD	Short 7y Spain on curve	SPGB 2.55 10/31/2032 144A Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Hold 30s50s steepeners	UKT 4% 07/31/2054 REGS Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Hold 30s50s steepeners	UKT 1% 10/22/2073 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Hold UK xmkt fly (vs EUR and USD)	UKT 4½ 06/07/2028 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Hold UK xmkt fly (vs EUR and USD)	UKT 4% 01/31/2034 REGS Govt	BUY			22-05-2024	22-04-2024

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ELLIE	CALDERWOOD	Hold UK xmkt fly (vs EUR and USD)	UKT 4¾ 07/31/2054 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Short vintage OBL lines vs DU	OBL 2.2 04/13/2028 #187 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Short vintage OBL lines vs DU	DUM4 Comdty	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF11 Curncy	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF8 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' and Q1-25' (fixing swap fly)	EUSWIF2 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Sell OATi28s Breakeven	FRTR 0.1 03/01/2028 144A Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Sell OATi28s Breakeven	FRTR 0¾ 05/25/2028 144A Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Long US 10y vs Italy	CT10 Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Long US 10y vs Italy	BTPS 4.4 05/01/2033 REGS Govt	SELL			22-05-2024	22-04-2024
ABIGAIL	MARSHALL	Sell USD 1y15y payer, Buy EUR 1y15y payer	EUSN0115 Curncy	BUY		0	23-04-2024	22-04-2024
ABIGAIL	MARSHALL	Sell USD 1y15y payer, Buy EUR 1y15y payer	EUR 1y15y payer a+70	BUY		0	23-04-2024	22-04-2024
ABIGAIL	MARSHALL	Sell USD 1y15y payer, Buy EUR 1y15y payer	USD 1y15y payer a+100	SELL		0	23-04-2024	22-04-2024
ELLIE	CALDERWOOD	Short 5y and 30y ASW	BPOS5 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Short 5y and 30y ASW	BPOS30 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Receive Sep ECB	ER2 Comdty	BUY			29-04-2024	22-04-2024

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MARINE	MAZET	Pay ER Z6 vs ER Z4	ERZ4 Comdty	BUY	-56	-66	29-04-2024	22-04-2024
MARINE	MAZET	Pay ER Z6 vs ER Z4	ERZ6 Comdty	SELL	-56	-66	29-04-2024	22-04-2024
ELLIE	CALDERWOOD	Sell 5y5y EUR vs buy 10y5y EUR	EUSWIT15 Curncy	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Sell 5y5y EUR vs buy 10y5y EUR	EUSWIT10 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Sell 5y5y EUR vs buy 10y5y EUR	EUSWIT5 Curncy	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Spain 20s30s steepener	SPGB 5.15 10/31/2044 144A Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Spain 20s30s steepener	SPGB 4 10/31/2054 144A Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Long US/EU (CT10s vs Aug33 DBR)	CT10 Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Long US/EU (CT10s vs Aug33 DBR)	DBR 2.6 08/15/2033 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy BTPei41s & BTPei51s on iota	BTPS 2.55 09/15/2041 144A Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy BTPei41s & BTPei51s on iota	BTPS 0.15 05/15/2051 144A Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy BTPei41s & BTPei51s on iota	EUSWIT20 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Buy BTPei41s & BTPei51s on iota	EUSWIT30 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	5y5y vs 10y10y RPI steepener	BPSWIT20 Curncy	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	5y5y vs 10y10y RPI steepener	BPSWIT10 Curncy	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	5y5y vs 10y10y RPI steepener	BPSWIT5 Curncy	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Italy 2s10s steepener	BTPS 2.1 07/15/2026 REGS Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	Italy 2s10s steepener	BTPS 4.4 05/01/2033 REGS Govt	SELL			22-05-2024	22-04-2024

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MARINE	MAZET	Short OLO Oct-34 vs OAT May-54 in ASW	FRTR 3 05/25/2054 144A Govt	BUY	-58	-64	29-04-2024	22-04-2024
MARINE	MAZET	Short OLO Oct-34 vs OAT May-54 in ASW	BGB 2.85 10/22/2034 144A Govt	SELL	-58	-64	29-04-2024	22-04-2024
ELLIE	CALDERWOOD	RV: Short 4F34 and 0F35 vs 3Q33 and 1T37	UKT 4¾ 10/22/2043 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	RV: Short 4F34 and 0F35 vs 3Q33 and 1T37	UKT 0% 07/31/2035 REGS Govt	SELL			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	RV: Short 4F34 and 0F35 vs 3Q33 and 1T37	UKT 3¼ 01/31/2033 REGS Govt	BUY			22-05-2024	22-04-2024
ELLIE	CALDERWOOD	RV: Short 4F34 and 0F35 vs 3Q33 and 1T37	UKT 1¾ 09/07/2037 REGS Govt	BUY			22-05-2024	22-04-2024
VINCENZO	INGUSCIO	EUR (+)6m1y (-)18my1y	EUNEF1 Curncy	BUY		-500000	26-04-2024	25-04-2024
VINCENZO	INGUSCIO	EUR (+)6m1y (-)18my1y	EUSV181 Curncy	SELL		-500000	26-04-2024	25-04-2024
RYAN	OKERBLOM	• Steepen 10s15s or 7s12s Estr/3s	• Steepen 10s15s or 7s12s Estr/3s	BUY			30-04-2024	29-04-2024
ELLIE	CALDERWOOD	Pay 2y1y/3y2y/5y5y Sonia	BPSWS5 Curncy	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Pay 2y1y/3y2y/5y5y Sonia	BPSWS3 Curncy	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Pay 2y1y/3y2y/5y5y Sonia	BPSWS2 Curncy	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Pay 2y1y/3y2y/5y5y Sonia	BPSWS10 Curncy	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s btps box steepener	BTPS 3.35 07/01/2029 REGS Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s btps box steepener	BTPS 3.85 07/01/2034 REGS Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s btps box steepener	OBL 2.1 04/12/2029 G REGS Govt	SELL			29-05-2024	29-04-2024

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ELLIE	CALDERWOOD	5s10s btps box steepener	DBR 2.2 02/15/2034 REGS Govt	BUY			29-05-2024	29-04-2024
RYAN	OKERBLOM	• Sell 5y5y 3s6s	• Sell 5y5y 3s6s	SELL			30-04-2024	29-04-2024
ELLIE	CALDERWOOD	Long Netherlands vs Germany in 30y	NETHER 2 01/15/2054 144A Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long Netherlands vs Germany in 30y	DBR 2½ 08/15/2054 REGS Govt	SELL			29-05-2024	29-04-2024
VINCENZO	INGUSCIO	EUR (+)6m1y (-)18m1y	EUNEF1 Curncy	BUY		-460000	30-04-2024	29-04-2024
VINCENZO	INGUSCIO	EUR (+)6m1y (-)18m1y	EUSV181 Curncy	SELL		-460000	30-04-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s30s long belly via futures	OEA Comdty	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s30s long belly via futures	RXA Comdty	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	5s10s30s long belly via futures	UBA Comdty	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT10 Curncy	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Short 5f5y or 10f5y RPI	BPSWIT5 Curncy	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long France on credit fly vs Italy and Germany (25/75%)	RXA Comdty	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long France on credit fly vs Italy and Germany (25/75%)	OATA Comdty	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long France on credit fly vs Italy and Germany (25/75%)	IKA Comdty	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Hold 30s50s cash steepeners	UKT 4¾ 07/31/2054 REGS Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Hold 30s50s cash steepeners	UKT 1½ 10/22/2073 REGS Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	10s30s beta weighted flatteners (0.75:1.0 10s30s)	UKT 4¾ 07/31/2054 REGS Govt	BUY			29-05-2024	29-04-2024

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ELLIE	CALDERWOOD	10s30s beta weighted flatteners (0.75:1.0 10s30s)	UKT 4½ 01/31/2034 REGS Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell Bunde46s/OATei53s Breakeven Box (buy Bunde46s)	DBRI 0.1 04/15/2046 REGS Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell Bunde46s/OATei53s Breakeven Box (buy Bunde46s)	DBR 2½ 08/15/2046 REGS Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell Bunde46s/OATei53s Breakeven Box (buy Bunde46s)	FRTR 0.1 07/25/2053 144A Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell Bunde46s/OATei53s Breakeven Box (buy Bunde46s)	FRTR 0¾ 05/25/2053 144A Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell 2y3y FR vs EUR	FRSWIT5 Curncy	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell 2y3y FR vs EUR	FRSWIT2 Curncy	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell 2y3y FR vs EUR	EUSWIT5 Curncy	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Sell 2y3y FR vs EUR	EUSWIT2 Curncy	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Short 10y10y ASW	BPSWS20 Curncy	BUY			05-06-2024	29-04-2024
ELLIE	CALDERWOOD	Short 10y10y ASW	BPSWS10 Curncy	SELL			05-06-2024	29-04-2024
RYAN	OKERBLOM	• Rec 3s4s5 fly	• Rec 3s4s5 fly	SELL			30-04-2024	29-04-2024
ELLIE	CALDERWOOD	Long belly 5s10s15s Spain	SPGB 3½ 05/31/2029 Govt	SELL			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long belly 5s10s15s Spain	SPGB 3¼ 04/30/2034 144A Govt	BUY			29-05-2024	29-04-2024
ELLIE	CALDERWOOD	Long belly 5s10s15s Spain	SPGB 3.9 07/30/2039 144A Govt	SELL			29-05-2024	29-04-2024
JASPREET	NATT	Sell 5y Spain on Credit Fly	CTESP5Y Govt	BUY			30-05-2024	30-04-2024
JASPREET	NATT	Sell 5y Spain on Credit Fly	CTFRF5Y Govt	SELL			30-05-2024	30-04-2024
JASPREET	NATT	Sell 5y Spain on Credit Fly	CTITL5Y Govt	SELL			30-05-2024	30-04-2024

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LEA	POLI	Sell 5y5y HICPxT	FWISEU55 Index	SELL			13-05-2024	05-06-2024
FREYA	GAO	Sell ERM4	ERM4	SELL			05-07-2024	05-06-2024
FREYA	GAO	Rec 20s25s30s (6s Euribor)	Rec 20s25s30s (6s Euribor)	OTHER			05-07-2024	05-06-2024
LEA	POLI	Buy EUR Q4-24' vs sell Q1-25' (HICPxt fixing swap switch)	EUSWIF10 Curncy	BUY			13-05-2024	05-06-2024
LEA	POLI	Buy EUR Q4-24' vs sell Q1-25' (HICPxt fixing swap switch)	EUSWIF2 Curncy	SELL			13-05-2024	05-06-2024
LEA	POLI	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 1½ 05/15/2029 REGS Govt	SELL			13-05-2024	05-06-2024
LEA	POLI	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 1.3 05/15/2028 144A Govt	BUY			13-05-2024	05-06-2024
LEA	POLI	Sell 28s29s30s BTPei fly (sell 29s)	BTPS 0.4 05/15/2030 144A Govt	BUY			13-05-2024	05-06-2024
FREYA	GAO	OE/RX steepener	OE/RX steepener	OTHER			05-07-2024	05-06-2024
FREYA	GAO	Short 10y BGB	10y BGB	SELL			05-07-2024	05-06-2024
ELLIE	CALDERWOOD	20y5y vs 25y5y RPI flattener	BPSWIT30 Curncy	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	20y5y vs 25y5y RPI flattener	BPSWIT25 Curncy	BUY			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	20y5y vs 25y5y RPI flattener	BPSWIT20 Curncy	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	10y10y/20y10y steepener	BPSW30 Curncy	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	10y10y/20y10y steepener	BPSW20 Curncy	BUY			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	10y10y/20y10y steepener	BPSW10 Curncy	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	Short 4h28s ASW	UKT 4½ 06/07/2028 REGS Govt	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	Short 4h28s ASW	BPSW4 Curncy	BUY			06-06-2024	05-07-2024
FREYA	GAO	Buy EUR 1y1y broken payer fly	EUR 1y1y broken payer fly	BUY			05-08-2024	05-07-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Italy 2s10s box steepener	BTPS 3.2 01/28/2026 REGS Govt	BUY			14-05-2024	05-07-2024
ELLIE	CALDERWOOD	Italy 2s10s box steepener	BTPS 3.85 07/01/2034 REGS Govt	SELL			14-05-2024	05-07-2024
ELLIE	CALDERWOOD	Italy 2s10s box steepener	BKO 2.9 06/18/2026 REGS Govt	SELL			14-05-2024	05-07-2024
ELLIE	CALDERWOOD	Italy 2s10s box steepener	DBR 2.2 02/15/2034 REGS Govt	BUY			14-05-2024	05-07-2024
ELLIE	CALDERWOOD	Short 10y spain vs france	SPGB 3¼ 04/30/2034 144A Govt	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	Short 10y spain vs france	FRTR 3 05/25/2033 144A Govt	BUY			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	10s30s steepener cash	UKT 4% 07/31/2054 REGS Govt	SELL			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	10s30s steepener cash	UKT 4¼ 03/07/2036 REGS Govt	BUY			06-06-2024	05-07-2024
ELLIE	CALDERWOOD	Sell 1b 3y2y ATM straddle, Sell 600m 1y2y ATM straddle, Buy 600m 1y4y ATM straddle	EUNE32 Curncy	SELL			06-08-2024	05-09-2024
ELLIE	CALDERWOOD	Sell 1b 3y2y ATM straddle, Sell 600m 1y2y ATM straddle, Buy 600m 1y4y ATM straddle	EUSN012 Curncy	SELL			06-08-2024	05-09-2024
ELLIE	CALDERWOOD	Sell 1b 3y2y ATM straddle, Sell 600m 1y2y ATM straddle, Buy 600m 1y4y ATM straddle	ENPS0104 Curncy	BUY			06-08-2024	05-09-2024
MATTHEW	DUNKER	Qatar 50s vs. 48s	QATAR 5.103 04/23/2048 REGS Govt	SELL			05-10-2024	05-09-2024
MATTHEW	DUNKER	Qatar 50s vs. 48s	QATAR 4.4 04/16/2050 REGS Govt	BUY			05-10-2024	05-09-2024

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ELLIE	CALDERWOOD	Sell 4y FR vs EUR	EUSWIT4 Curncy	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Sell 4y FR vs EUR	FRSWIT4 Curncy	SELL			06-12-2024	13-05-2024
RYAN	OKERBLOM	- Fade richness of 10y BGB	- Fade richness of 10y BGB	SELL			14-05-2024	13-05-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q1-25' (fixing swap switch)	EUSWIF11 Curncy	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q1-25' (fixing swap switch)	EUSWIF2 Curncy	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Italy 15s30s box flattener	GTITL15Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Italy 15s30s box flattener	GTITL30Y Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Italy 15s30s box flattener	GTDEM15Y Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Italy 15s30s box flattener	GTDEM30Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	5s10s box steepener Spain	GTESP5Y Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	5s10s box steepener Spain	GTESP10Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	5s10s box steepener Spain	GTDEM5Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	5s10s box steepener Spain	GTDEM10Y Govt	BUY			06-12-2024	13-05-2024
FREYA	GAO	Buy EUR 1y1y broken fly	EUR 1y1y broken fly	BUY			14-05-2024	13-05-2024
ELLIE	CALDERWOOD	Short 10y Spain vs Germany	GTESP10Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Short 10y Spain vs Germany	GTDEM10Y Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Sell 7yf3y 3s6s (outright or boxed to 3yf2y)	Sell 7yf3y 3s6s	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Fade richness of 10y BGB	GTBEF10Y Govt	SELL			06-12-2024	13-05-2024
RYAN	OKERBLOM	- Sell 7y Germany on the fly to OE and RX versus ESTR	- Sell 7y Germany on the fly to OE and RX versus ESTR	SELL			14-05-2024	13-05-2024

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ELLIE	CALDERWOOD	Sell Bundei26s vs BTPei May26s RY Switch (Buy BTPei)	BTPS 0.65 05/15/2026 REGS Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Sell Bundei26s vs BTPei May26s RY Switch (Buy BTPei)	DBRI 0.1 04/15/2026 REGS Govt	SELL			06-12-2024	13-05-2024
FREYA	GAO	Buy 1y1y EUR payer ladder	Buyer EUR 1y1y payer ladder	BUY			14-05-2024	13-05-2024
ELLIE	CALDERWOOD	Spain 20s30s steepener	GTESP20Y Govt	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Spain 20s30s steepener	GTESP30Y Govt	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	DU/RX steepeners (add below 3bps vs ESTR)	DUAISPE Comdty	SELL			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	DU/RX steepeners (add below 3bps vs ESTR)	RXAISPE Comdty	BUY			06-12-2024	13-05-2024
ELLIE	CALDERWOOD	Hold short 10y10y asw	GBP 10y10y ASW	SELL			06-12-2024	13-05-2024
CEDRIC	BARBIER	Client Sell BHRAIN 35s vs Client Buys EGYPT 33s	BHRAIN 7¾ 04/18/2035 REGS Govt	SELL			23-05-2024	22-05-2024
CEDRIC	BARBIER	Client Sell BHRAIN 35s vs Client Buys EGYPT 33s	EGYPT 7.3 09/30/2033 REGS Govt	BUY			23-05-2024	22-05-2024
RYAN	OKERBLOM	• Rcv 2s5s10s	• Rcv 2s5s10s	SELL			21-05-2024	20-05-2024
RYAN	OKERBLOM	• Sell Bundei26s vs BTPei May26s RY Switch	• Sell Bundei26s vs BTPei May26s RY Switch	SELL			21-05-2024	20-05-2024
LEA	POLI	20s30s steepening in Spain	GTESP20Y Govt	BUY			27-05-2024	20-05-2024
LEA	POLI	20s30s steepening in Spain	GTESP30Y Govt	SELL			27-05-2024	20-05-2024
ELLIE	CALDERWOOD	15s30s France flattener vs Germany	CTFRF15Y Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	15s30s France flattener vs Germany	CTFRF30Y Govt	BUY			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	15s30s France flattener vs Germany	CTDEM30Y Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	15s30s France flattener vs Germany	CTDEM15Y Govt	BUY			19-06-2024	20-05-2024

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LEA	POLI	Short 10y Portugal vs Spain	GTPTE10Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	Short 10y Portugal vs Spain	GTESP10Y Govt	BUY			27-05-2024	20-05-2024
ELLIE	CALDERWOOD	Short 30y outright	UKT 4% 07/31/2054 REGS Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Short 30y outright	BPSWS30 Curncy	SELL			19-06-2024	20-05-2024
RYAN	OKERBLOM	HICP - Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	HICP - Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	BUY			21-05-2024	20-05-2024
LEA	POLI	10s30s btps box steepener	GTITL10Y Govt	BUY			27-05-2024	20-05-2024
LEA	POLI	10s30s btps box steepener	GTITL30Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	10s30s btps box steepener	GTDEM10Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	10s30s btps box steepener	GTDEM30Y Govt	BUY			27-05-2024	20-05-2024
RYAN	OKERBLOM	• Pay M5 Estr vs rcv M5 Sofr	• Pay M5 Estr vs rcv M5 Sofr	SELL			21-05-2024	20-05-2024
ELLIE	CALDERWOOD	Pay 5y UK vs Receive 5y USD	BPSWS5 Curncy	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Pay 5y UK vs Receive 5y USD	USOSFR5 Curncy	BUY			19-06-2024	20-05-2024
RYAN	OKERBLOM	• Sell 5y5y 3s6s	• Sell 5y5y 3s6s	SELL			21-05-2024	20-05-2024
LEA	POLI	5s10s Italy box steepener	GTITL5Y Govt	BUY			27-05-2024	20-05-2024
LEA	POLI	5s10s Italy box steepener	GTITL10Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	5s10s Italy box steepener	GTDEM5Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	5s10s Italy box steepener	GTDEM10Y Govt	BUY			27-05-2024	20-05-2024
ELLIE	CALDERWOOD	Short 10y bgb vs Nether	CTBEF10Y Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Short 10y bgb vs Nether	CTNLG10Y Govt	BUY			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Buy Feb30 Oat vs aug30 DBR	FRTR 2% 02/25/2030 144A Govt	BUY			27-05-2024	20-05-2024

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ELLIE	CALDERWOOD	Buy Feb30 Oat vs aug30 DBR	DBR 0 08/15/2030 REGS Govt	SELL			27-05-2024	20-05-2024
ELLIE	CALDERWOOD	Sell 20y on 10s20s30s fly	CTGBP10Y Govt	BUY			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Sell 20y on 10s20s30s fly	CTGBP20Y Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Sell 20y on 10s20s30s fly	CTGBP30Y Govt	BUY			19-06-2024	20-05-2024
ANDY	CHAYTOR	Rec 5y US vs. UK and EZ	USOSFR5 Curncy	BUY	100	174	19-06-2024	20-05-2024
ANDY	CHAYTOR	Rec 5y US vs. UK and EZ	BPSWS5 Curncy	BUY	100	174	19-06-2024	20-05-2024
ANDY	CHAYTOR	Rec 5y US vs. UK and EZ	EESWE5 Curncy	BUY	100	174	19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	BPSWIT30 Curncy	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	UKTI 1¼ 11/22/2054 REGS Govt	BUY			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	UKT 3¾ 10/22/2053 REGS Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	BPSWIT10 Curncy	BUY			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	UKTI 0¾ 03/22/2034 REGS Govt	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	10s30s iota box (short 30y)	UKT 4½ 09/07/2034 REGS Govt	BUY			19-06-2024	20-05-2024
RYAN	OKERBLOM	• Sell BTPei32s or BTPei33s on iota	• Sell BTPei32s or BTPei33s on iota	SELL			21-05-2024	20-05-2024
LEA	POLI	Long belly on 15s20s25s btps fly	GTITL15Y Govt	SELL			27-05-2024	20-05-2024
LEA	POLI	Long belly on 15s20s25s btps fly	GTITL20Y Govt	BUY			27-05-2024	20-05-2024
LEA	POLI	Long belly on 15s20s25s btps fly	GTITL25Y Govt	SELL			27-05-2024	20-05-2024
ELLIE	CALDERWOOD	Add 10y5y RPI short	BPSWIT15 Curncy	SELL			19-06-2024	20-05-2024
ELLIE	CALDERWOOD	Add 10y5y RPI short	BPSWIT10 Curncy	BUY			19-06-2024	20-05-2024

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RYAN	OKERBLOM	• Pay 5s10s30s tactically	• Pay 5s10s30s tactically	BUY			21-05-2024	20-05-2024
RYAN	OKERBLOM	• Sell M4 FRA/Estr	• Sell M4 FRA/Estr	SELL			21-05-2024	20-05-2024
CLARISSA	REID	EU 5s30s Steepener vs OAT	EU 3½ 12/05/2028 REGS Corp	BUY	-7	-17	21-08-2024	23-05-2024
CLARISSA	REID	EU 5s30s Steepener vs OAT	EU 3½ 10/05/2054 REGS Corp	SELL	-7	-17	21-08-2024	23-05-2024
CLARISSA	REID	EU 5s30s Steepener vs OAT	CTFRF5Y Govt	SELL	-7	-17	21-08-2024	23-05-2024
CLARISSA	REID	EU 5s30s Steepener vs OAT	CTFRF30Y Govt	BUY	-7	-17	21-08-2024	23-05-2024
MATTHEW	DUNKER	Buy HY Sovs Sell IG Sovs	BHRAIN 7½ 09/20/2047 REGS Govt	BUY			24-05-2024	23-05-2024
MATTHEW	DUNKER	Buy HY Sovs Sell IG Sovs	EGYPT 8½ 01/31/2047 REGS Govt	BUY			24-05-2024	23-05-2024
MATTHEW	DUNKER	Buy HY Sovs Sell IG Sovs	KSA 4½ 10/26/2046 REGS Govt	SELL			24-05-2024	23-05-2024
MATTHEW	DUNKER	Buy HY Sovs Sell IG Sovs	ADGB 4½ 10/11/2047 REGS Govt	SELL			24-05-2024	23-05-2024
MATTHEW	DUNKER	Buy HY Sovs Sell IG Sovs	QATAR 5.103 04/23/2048 REGS Govt	SELL			24-05-2024	23-05-2024
CEDRIC	BARBIER	Switch EGYPT 29s vs 47s/49s	EGYPT 7.6003 03/01/2029 REGS Govt	SELL			25-05-2024	24-05-2024
CEDRIC	BARBIER	Switch EGYPT 29s vs 47s/49s	EGYPT 8½ 01/31/2047 REGS Govt	BUY			25-05-2024	24-05-2024
SIMON	GREEN (SALES)	Buy 30y JGB vs Pay 10y TONA	GJGB30 Index	BUY	93	113	22-08-2024	24-05-2024
SIMON	GREEN (SALES)	Buy 30y JGB vs Pay 10y TONA	JYSO10 Curncy	SELL	93	113	22-08-2024	24-05-2024

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RYAN	OKERBLOM	Buy • Long 10y Finland vs Germany and France (1/2/1)	• Long 10y Finland vs Germany and France (1/2/1)	BUY			28-05-2024	27-05-2024
RYAN	OKERBLOM	• 20s30s flatteners in BGB boxed to Germany post auction	• 20s30s flatteners in BGB boxed to Germany post auction	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q4-24 fixings	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q3 24 fixing	SELL			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q1 25 fixing	SELL			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Pay 10s15s20s	EU101520 Curncy	SELL			28-05-2024	27-05-2024
RYAN	OKERBLOM	Long 10y Netherlands vs Germany	• Long 10y Netherlands vs Germany	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Pay DU/RX estr	DUAISPE Comdty	SELL			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Pay DU/RX estr	RXAISPE Comdty	BUY			28-05-2024	27-05-2024
RYAN	OKERBLOM	Steepeners in 10s30s France boxed to Germany	• Steepeners in 10s30s France boxed to Germany	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Buy BTPEi 41s & 51s on iota	BTPEi 2041 iota	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Buy BTPEi 41s & 51s on iota	BTPEi 51 iota	BUY			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Steepen 10y5y/15y5y HICP	10y5y HICP	SELL			28-05-2024	27-05-2024
ABIGAIL	MARSHALL	Steepen 10y5y/15y5y HICP	15y5y HICP	BUY			28-05-2024	27-05-2024
ELLIE	CALDERWOOD	Short 30y spain vs buxl	SPGB 4 10/31/2054 144A Govt	SELL			27-06-2024	28-05-2024
ELLIE	CALDERWOOD	Short 30y spain vs buxl	UBM4 Comdty	BUY			27-06-2024	28-05-2024

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MARINE	MAZET	10y Bund spread tightener (vs €STR)	DBR 2.2 02/15/2034 REGS Govt	SELL	20	25	26-08-2024	28-05-2024
MARINE	MAZET	Receive ER z5 vs z4	ERZ4 Comdty	SELL	-64	-54	29-05-2024	28-05-2024
MARINE	MAZET	Receive ER z5 vs z4	ERZ5 Comdty	BUY	-64	-54	29-05-2024	28-05-2024
MARINE	MAZET	EUR 3s7s steepener (vs €STR)	EESWE3 BGN Curncy	BUY	-10	-29	26-08-2024	28-05-2024
MARINE	MAZET	EUR 3s7s steepener (vs €STR)	EESWE7 Curncy	SELL	-10	-29	26-08-2024	28-05-2024
MARINE	MAZET	Receive ER z5 vs ER z4	ERZ4 Comdty	SELL	-64	-54	26-08-2024	28-05-2024
MARINE	MAZET	Receive ER z5 vs ER z4	ERZ5 Comdty	BUY	-64	-54	26-08-2024	28-05-2024
ELLIE	CALDERWOOD	Sell belly on dec31 jun32 dec32 btps	BTPS 0.95 12/01/2031 144A Govt	BUY			27-06-2024	28-05-2024
ELLIE	CALDERWOOD	Sell belly on dec31 jun32 dec32 btps	BTPS 0.95 06/01/2032 REGS Govt	SELL			27-06-2024	28-05-2024
ELLIE	CALDERWOOD	Sell belly on dec31 jun32 dec32 btps	BTPS 2½ 12/01/2032 REGS Govt	BUY			27-06-2024	28-05-2024
ELLIE	CALDERWOOD	Portugal 2052 vs 2054 steepener	PGB 1 04/12/2052 144A Govt	BUY			27-06-2024	28-05-2024
ELLIE	CALDERWOOD	Portugal 2052 vs 2054 steepener	PGB 3% 06/12/2054 144A Govt	SELL			27-06-2024	28-05-2024
MYLES	PITTAM	buy eur 6m1y 3.35/3.6/3.85 Payer fly	EUNEF1 Curncy	SELL	15	5	26-08-2024	28-05-2024
MYLES	PITTAM	Buy 6m1y 3.35/3.6/3.85/4.1 Condor	EUNEF1 Curncy	BUY	20	7.1	26-08-2024	28-05-2024
RYAN	OKERBLOM	Buy BTPei 29s30s32s fly (buy 30s)	• Buy BTPei 29s30s32s fly (buy 30s)	BUY			06-03-2024	06-02-2024
RYAN	OKERBLOM	Buy 15y5y HICPxT outright	• Buy 15y5y HICPxT outright	BUY			06-03-2024	06-02-2024
RYAN	OKERBLOM	Sell 2y3y FR vs EUR	• Sell 2y3y FR vs EUR	SELL			06-03-2024	06-02-2024
ELLIE	CALDERWOOD	Buy ERZ4	ERZ4 Comdty	BUY			07-03-2024	06-03-2024

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ELLIE	CALDERWOOD	Beta weighted 10s30s steepeners (0.75:1.0)	BPSW10 Curncy	BUY			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Beta weighted 10s30s steepeners (0.75:1.0)	BPSW30 Curncy	SELL			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Sell M4 FRA/Estr or steepen M4/M5 FRA/Estr	M4 FRA/Estr	SELL			07-03-2024	06-03-2024
LEA	POLI	15s30s steepening BTPs	GTITL15Y Govt	BUY			07-03-2024	06-03-2024
LEA	POLI	15s30s steepening BTPs	GTITL30Y Govt	SELL			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Buy 1y1y 3s6s	EUSA2 Curncy	BUY			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Buy 1y1y 3s6s	EUSA1 Curncy	SELL			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Buy 1y1y 3s6s	EUSW2V3 Curncy	SELL			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	Buy 1y1y 3s6s	EUSW1V3 Curncy	BUY			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	30s50s steepener or long belly 20s30s50s	UKT 4½ 07/31/2054 REGS Govt	BUY			07-03-2024	06-03-2024
ELLIE	CALDERWOOD	30s50s steepener or long belly 20s30s50s	UKTI 0½ 03/22/2073 REGS Govt	SELL			07-03-2024	06-03-2024
LEA	POLI	Short 30y spain vs buxl	GTESP30Y Govt	SELL			07-03-2024	06-03-2024
LEA	POLI	Short 30y spain vs buxl	UBA Comdty	BUY			07-03-2024	06-03-2024
LEA	POLI	Spain 20s30s steepening	GTESP20Y Govt	BUY			07-03-2024	06-03-2024
LEA	POLI	Spain 20s30s steepening	GTESP30Y Govt	SELL			07-03-2024	06-03-2024
CEDRIC	BARBIER	Sell New MASHREQ Perp / Buy New BBK 29s	MASQUH 7½ PERP REGS Corp	SELL			07-03-2024	06-04-2024
CEDRIC	BARBIER	Sell New MASHREQ Perp / Buy New BBK 29s	BBK 6½ 06/06/2029 REGS Corp	BUY			07-03-2024	06-04-2024
CARLA	BAAH	Flatten 10s30s BGB vs FR	CTFRF10Y Govt	BUY	-4	0.7	14-06-2024	13-06-2024

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CARLA	BAAH	Flatten 10s30s BGB vs FR	CTFRF30Y Govt	SELL	-4	0.7	14-06-2024	13-06-2024
CARLA	BAAH	Flatten 10s30s BGB vs FR	CTBEF10Y Govt	SELL	-4	0.7	14-06-2024	13-06-2024
CARLA	BAAH	Flatten 10s30s BGB vs FR	CTBEF30Y Govt	BUY	-4	0.7	14-06-2024	13-06-2024
RYAN	OKERBLOM	Sell • Sell 5y FR vs EUR	• Sell 5y FR vs EUR	SELL			17-06-2024	16-06-2024
RYAN	OKERBLOM	Buy • Steepen 5y5y vs 10y5y HICPxT	• Steepen 5y5y vs 10y5y HICPxT	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	Buy • Buy BTPei36s on iota/breakeven	• Buy BTPei36s on iota/breakeven	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	• Long 5y Netherlands vs Germany	• Long 5y Netherlands vs Germany	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	Buy • Buy Q4-24' vs sell Q3-24' & Q1-25' hicp fixing fly	• Buy Q4-24' vs sell Q3-24' & Q1-25' hicp fixing fly	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	10s30s BGB flattener vs France	• 10s30s BGB flattener vs France	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	2s5s ASW flattener in France (02/26 vs 02/29)	• 2s5s ASW flattener in France (02/26 vs 02/29)	BUY			17-06-2024	16-06-2024
RYAN	OKERBLOM	11/32 05/33 05/34, long belly in France	• 11/32 05/33 05/34, long belly in France	BUY			17-06-2024	16-06-2024
ELLIE	CALDERWOOD	Flatten 2y1y 3y2y IRS	BPSWS5 Curncy	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Flatten 2y1y 3y2y IRS	BPSWS3 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Flatten 2y1y 3y2y IRS	BPSWS2 Curncy	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Short belly of 20s30s50s UKT fly	CTGBP20Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Short belly of 20s30s50s UKT fly	CTGBP25Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Short belly of 20s30s50s UKT fly	CTGBP30Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	10s30s Spain steepener vs Core	CTESP10Y Govt	BUY			17-07-2024	17-06-2024

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ELLIE	CALDERWOOD	10s30s Spain steepener vs Core	CTESP30Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	10s30s Spain steepener vs Core	CTDEM10Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	10s30s Spain steepener vs Core	CTDEM30Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Rcv 20s25s30s	EUSA20 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Rcv 20s25s30s	EUSA25 Curncy	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Rcv 20s25s30s	EUSA30 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	2s10s Italy steepener vs core	CTITL2Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	2s10s Italy steepener vs core	CTITL10Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	2s10s Italy steepener vs core	CTDEM2Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	2s10s Italy steepener vs core	CTDEM10Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Sell 10y PGB vs Spain/France (50/50)	CTPTE10Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Sell 10y PGB vs Spain/France (50/50)	CTESP10Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Sell 10y PGB vs Spain/France (50/50)	CTFRF10Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Pay 3y2y 5y5y	EUSA10 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Pay 3y2y 5y5y	EUSA5 Curncy	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Pay 3y2y 5y5y	EUSA3 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Buy 15s30s ASW box (buy 30y)	BPOS30 Curncy	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Buy 15s30s ASW box (buy 30y)	BPOS15 Curncy	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Long 10y Spain vs Italy/Germany (30/70)	CTESP10Y Govt	BUY			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Long 10y Spain vs Italy/Germany (30/70)	CTDEM10Y Govt	SELL			17-07-2024	17-06-2024
ELLIE	CALDERWOOD	Long 10y Spain vs Italy/Germany (30/70)	CTITL10Y Govt	SELL			17-07-2024	17-06-2024
ANDY	CHAYTOR	Pay 5y SONIA	BPSWS5 CMPN Curncy	SELL			17-09-2024	19-06-2024

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MATHIAS	BERENGER	EUR 1y10y Payer Ladder 2.875/3.25/3.625	ENBD0110 Curncy	SELL	62	31	20-06-2024	19-06-2024
RYAN	OKERBLOM	buy oat invoice	OATAISP Comdty	BUY			21-06-2024	20-06-2024
CEDRIC	BARBIER	**BHRAIN vs EGYPT	BHRAIN 7½ 02/12/2036 REGS Govt	SELL			22-06-2024	21-06-2024
CEDRIC	BARBIER	**BHRAIN vs EGYPT	EGYPT 7% 05/29/2032 REGS Govt	BUY			22-06-2024	21-06-2024
ABIGAIL	MARSHALL	Pay July BoJ	July BoJ	SELL		0.1275	22-06-2024	21-06-2024
CEDRIC	BARBIER	KAZAKS 45 vs KZOKZ 48	KAZAKS 6½ 07/21/2045 REGS Govt	SELL			22-06-2024	21-06-2024
CEDRIC	BARBIER	KAZAKS 45 vs KZOKZ 48	KZOKZ 6¾ 10/24/2048 REGS Corp	BUY			22-06-2024	21-06-2024
ABIGAIL	MARSHALL	Rec 10y10y JPY vs USD	S0195FS 10Y10Y BLC Curncy	BUY			22-06-2024	21-06-2024
ABIGAIL	MARSHALL	Rec 10y10y JPY vs USD	S0490FS 10Y10Y BLC Curncy	SELL			22-06-2024	21-06-2024
CHRIS	PICHLER	Buy 3y2y 3s6s	EUBT032 ICPL Curncy	BUY	4.5	3.5	22-06-2024	22-06-2024
CHRIS	PICHLER	(Px: -13, Target: -15) Sell EUSS1030 Curncy; Buy .ESTR1030 U Index	EUSS1030 Curncy	SELL	-15	-13	22-06-2024	22-06-2024
CHRIS	PICHLER	(Px: -13, Target: -15) Sell EUSS1030 Curncy; Buy .ESTR1030 U Index	.ESTR1030 U Index	BUY	-15	-13	22-06-2024	22-06-2024
CHRIS	PICHLER	Sell 10s30s Estr/6s	EUSS1030 Curncy	SELL			22-06-2024	22-06-2024
CHRIS	PICHLER	Sell 10s30s Estr/6s	.ESTR1030 U Index	BUY			22-06-2024	22-06-2024
EIREANN	CUMMINGS	5y5y vs 10y10Y IRS flatteners	BPSF55 Curncy	BUY			22-06-2024	24-06-2024
EIREANN	CUMMINGS	5y5y vs 10y10Y IRS flatteners	BPSF1010 Curncy	SELL			22-06-2024	24-06-2024

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FREYA	GAO	USD vega skew trade idea	Buy 10y10y 4% payer, sell 10y10y 6% payer	BUY			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 0Q31/3Q33/4F34 fly	UKT 3¼ 01/31/2033 REGS Govt	BUY			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 0Q31/3Q33/4F34 fly	UKT 0¼ 07/31/2031 REGS Govt	SELL			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 0Q31/3Q33/4F34 fly	UKT 4% 01/31/2034 REGS Govt	SELL			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	Short 30y BTP	CTITL30Y Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Convert 30y UKT outright short to 10y UKT	CTGBP10Y Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly 0Q31/3Q33/4F34 UKT fly	UKT 0¼ 07/31/2031 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly 0Q31/3Q33/4F34 UKT fly	UKT 3¼ 01/31/2033 REGS Govt	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly 0Q31/3Q33/4F34 UKT fly	UKT 4% 01/31/2034 REGS Govt	SELL			22-06-2024	24-06-2024
CARLA	BAAH	Steepen 5y5y 10y5y HICPxT	FWISEU55 Index	BUY			22-06-2024	24-06-2024
CARLA	BAAH	Steepen 5y5y 10y5y HICPxT	EUSWI15 Curncy	SELL			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 60s63s65s fly	UKT 4 10/22/2063 REGS Govt	BUY			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 60s63s65s fly	UKT 4 01/22/2060 REGS Govt	SELL			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Long belly UKT 60s63s65s fly	UKT 2½ 07/22/2065 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	5y5y vs 10y10Y IRS flatteners	BPSW1010 Curncy	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	5y5y vs 10y10Y IRS flatteners	BPSW0505 Curncy	SELL			22-06-2024	24-06-2024

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ELLIE	CALDERWOOD	Take profit 30s50s UKT steepeners	CTGBP30Y Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Take profit 30s50s UKT steepeners	CTGBP50Y Govt	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly UKT 60x63x65 fly	UKT 4 01/22/2060 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly UKT 60x63x65 fly	UKT 4 10/22/2063 REGS Govt	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long belly UKT 60x63x65 fly	UKT 2½ 07/22/2065 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short Aug30 DBR Germany vs OE and RX	DBR 0 08/15/2030 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short Aug30 DBR Germany vs OE and RX	OEU4 Comdty	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short Aug30 DBR Germany vs OE and RX	RXU4 Comdty	BUY			22-06-2024	24-06-2024
LEA	POLI	Long KFW 0 ¾ 04/23/30 vs DBR 0 08/15/30 Non Green	KFW 0¾ 04/23/2030 REGS Corp	BUY			22-06-2024	24-06-2024
LEA	POLI	Long KFW 0 ¾ 04/23/30 vs DBR 0 08/15/30 Non Green	DBR 0 08/15/2030 REGS Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short belly 10s20s30s UKT	CTGBP10Y Govt	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short belly 10s20s30s UKT	CTGBP20Y Govt	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Short belly 10s20s30s UKT	CTGBP30Y Govt	BUY			22-06-2024	24-06-2024
CARLA	BAAH	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly) HICP	EUSWIF3 Curncy	OTHER			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Outright short to 10y UKT	GUKG10 Index	SELL			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long 10y Netherlands versus Germany	CTNLG10Y Govt	BUY			22-06-2024	24-06-2024
ELLIE	CALDERWOOD	Long 10y Netherlands versus Germany	CTDEM10Y Govt	SELL			22-06-2024	24-06-2024

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ABIGAIL	MARSHALL	Lond Spain vs Italy/Germany	CTESP10Y Govt	BUY			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	Lond Spain vs Italy/Germany	CTITL10Y Govt	SELL			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	Lond Spain vs Italy/Germany	CTDEM10Y Govt	SELL			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Sell GUKG20 Index; Buy GUKG10 Index; Buy GUKG30 Index	GUKG20 Index	SELL			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Sell GUKG20 Index; Buy GUKG10 Index; Buy GUKG30 Index	GUKG10 Index	BUY			22-06-2024	24-06-2024
EIREANN	CUMMINGS	Sell GUKG20 Index; Buy GUKG10 Index; Buy GUKG30 Index	GUKG30 Index	BUY			22-06-2024	24-06-2024
CARLA	BAAH	Buy BTPei 30s35s39s RY fly (buy 35s)	BTPS 2.35 09/15/2035 144A Govt	SELL			22-06-2024	24-06-2024
CARLA	BAAH	Buy BTPei 30s35s39s RY fly (buy 35s)	BTPS 5 08/01/2039 144A Govt	BUY			22-06-2024	24-06-2024
CARLA	BAAH	Buy BTPei 30s35s39s RY fly (buy 35s)	BTPS 0.4 05/15/2030 144A Govt	BUY			22-06-2024	24-06-2024
FREYA	GAO	Buy USD 1y1y 4.25/4.75/5.00 1x2x1 broken payer fly @ 13c spot premium (fwd ref 4.113%)	Buy USD 1y1y 4.25/4.75/5.00 1x2x1 broken payer fly @ 13c spot premium (fwd ref 4.113%)	BUY			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	Spain 5s30s steepener box vs core	SPYC5Y30 Index	BUY			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	Spain 5s30s steepener box vs core	DEYC5Y30 Index	SELL			22-06-2024	24-06-2024
CARLA	BAAH	Sell 5y FRF vs EUR	EUISA05 Curncy	OTHER			22-06-2024	24-06-2024
CARLA	BAAH	Sell 5y FRF vs EUR	CTFRFII5Y Govt	OTHER			22-06-2024	24-06-2024
FREYA	GAO	Buy USD 100mm 10y20y atmf-100 receivers @ 710c FP (fwd ref 3.533)	Buy USD 100mm 10y20y atmf-100 receivers @ 710c FP (fwd ref 3.533)	BUY			22-06-2024	24-06-2024

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ABIGAIL	MARSHALL	BTP sell Aug29 vs Jul29 and Dec29 fly	BTPS 3 08/01/2029 REGS Govt	SELL			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	BTP sell Aug29 vs Jul29 and Dec29 fly	BTPS 3.35 07/01/2029 REGS Govt	BUY			22-06-2024	24-06-2024
ABIGAIL	MARSHALL	BTP sell Aug29 vs Jul29 and Dec29 fly	BTPS 3.85 12/15/2029 REGS Govt	BUY			22-06-2024	24-06-2024
CEDRIC	BARBIER	** BHRAIN 36s vs EGYPT 48s	BHRAIN 7½ 02/12/2036 REGS Govt	SELL			22-06-2024	25-06-2024
CEDRIC	BARBIER	** BHRAIN 36s vs EGYPT 48s	EGYPT 48	BUY			22-06-2024	25-06-2024
LEA	POLI	NGEU 38/NGEU 37 flattener on 6s box	NGEU 38 ASW VS 6s	BUY			22-06-2024	26-06-2024
LEA	POLI	NGEU 38/NGEU 37 flattener on 6s box	NGEU 37 ASW vs 6s	SELL			22-06-2024	26-06-2024
LEA	POLI	NGEU Oct26/NGEU Oct28 steepener on ESTR box	NGEU 10/26 ASW vs estr	BUY			22-06-2024	26-06-2024
LEA	POLI	NGEU Oct26/NGEU Oct28 steepener on ESTR box	NGEU 10/28 ASW vs estr	SELL			22-06-2024	26-06-2024
LEA	POLI	NGEU 44/NGEU 39 flattener on ESTR box	NGEU 44 ASW vs estr	BUY			22-06-2024	26-06-2024
LEA	POLI	NGEU 44/NGEU 39 flattener on ESTR box	NGEU 39 ASW vs estr	SELL			22-06-2024	26-06-2024
MATHIAS	BERENGER	Sell 6m2y Straddle vs Strangle	ENBDF02 Curncy	SELL	30	60	22-06-2024	26-06-2024
LEA	POLI	sell 57s vs 53s and 63s	UKT 1¾ 07/22/2057 REGS Govt	SELL			22-06-2024	27-06-2024
LEA	POLI	sell 57s vs 53s and 63s	UKT 3¾ 10/22/2053 REGS Govt	BUY			22-06-2024	27-06-2024
LEA	POLI	sell 57s vs 53s and 63s	UKT 4 10/22/2063 REGS Govt	BUY			22-06-2024	27-06-2024

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CEDRIC	BARBIER	*BHRAIN 26s vs BHRAIN 51s	BHRAIN 7 01/26/2026 REGS Govt	SELL			22-06-2024	28-06-2024
CEDRIC	BARBIER	*BHRAIN 26s vs BHRAIN 51s	BHRAIN 6¼ 01/25/2051 REGS Govt	BUY			22-06-2024	28-06-2024
ABIGAIL	MARSHALL	Steepen 5y5y 10y5y hicp	FWISEU55 Index	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Steepen 5y5y 10y5y hicp	10y5y HICP	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Steepen 5s10s FR vs EUR box	EUSWI5 Curncy	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Steepen 5s10s FR vs EUR box	EUSWI10 Curncy	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Steepen 5s10s FR vs EUR box	FRSWI5 Curncy	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Steepen 5s10s FR vs EUR box	FRSWI10 Curncy	BUY			07-08-2024	07-01-2024
JASPREET	NATT	Hold 5y5y vs 10y10Y IRS flatteners	10y10y GBP	BUY			31-07-2024	07-01-2024
JASPREET	NATT	Hold 5y5y vs 10y10Y IRS flatteners	5y5y GBP	SELL			31-07-2024	07-01-2024
ABIGAIL	MARSHALL	Buy 3y2y vs 5y5y 3s6s	EUBT055 Curncy	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Buy 3y2y vs 5y5y 3s6s	EUBT032 Curncy	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Sell BTPei 30s32s33s fly (sell 32s)	BTPS 0.4 05/15/2030 144A Govt	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Sell BTPei 30s32s33s fly (sell 32s)	BTPS 1¼ 09/15/2032 144A Govt	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Sell BTPei 30s32s33s fly (sell 32s)	BTPS 0.1 05/15/2033 144A Govt	BUY			07-08-2024	07-01-2024
JASPREET	NATT	Short belly of 3T53/1T57/463 UKT fly	3t53 gilt	BUY			31-07-2024	07-01-2024
JASPREET	NATT	Short belly of 3T53/1T57/463 UKT fly	1t57 gilt	SELL			31-07-2024	07-01-2024
JASPREET	NATT	Short belly of 3T53/1T57/463 UKT fly	463 gilt	BUY			31-07-2024	07-01-2024
JASPREET	NATT	10s30s UK Flattener vs US	10s30s UK flatter	OTHER			31-07-2024	07-01-2024

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JASPREET	NATT	10s30s UK Flatteners vs US	10s30s US steepener	OTHER			31-07-2024	07-01-2024
JASPREET	NATT	• Long belly of 4E27/3T27/4H28 UKT fly	3t27 gilt	BUY			29-09-2024	07-01-2024
JASPREET	NATT	• Long belly of 4E27/3T27/4H28 UKT fly	4t27 gilt	SELL			29-09-2024	07-01-2024
JASPREET	NATT	• Long belly of 4E27/3T27/4H28 UKT fly	4h28	SELL			29-09-2024	07-01-2024
ABIGAIL	MARSHALL	Rec 5s10s30s fly	EU051030 Curncy	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Short 30y BTP	CTITL30Y Govt	SELL	470	448	07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q4 2024 hicp fix	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q3 2024 hicp fix	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	q1 2025 hicp fix	SELL			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	Hold 5y5y eux/lch wideners	EUSA0505 Curncy	BUY			07-08-2024	07-01-2024
ABIGAIL	MARSHALL	• Spain 5s30s steepener box vs core	SPYC1030 Index	BUY	88	75	07-08-2024	07-01-2024
ABIGAIL	MARSHALL	• Spain 5s30s steepener box vs core	DEYC1030 Index	SELL	88	75	07-08-2024	07-01-2024
CARLA	BAAH	Long belly of 3Q44/4Q49/3T52 UKT fly	UKT 3¼ 01/22/2044 REGS Govt	SELL	3		07-09-2024	07-08-2024
CARLA	BAAH	Long belly of 3Q44/4Q49/3T52 UKT fly	UKT 4¼ 12/07/2049 REGS Govt	BUY	3		07-09-2024	07-08-2024
CARLA	BAAH	Long belly of 3Q44/4Q49/3T52 UKT fly	UKT 3¾ 07/22/2052 REGS Govt	SELL	3		07-09-2024	07-08-2024
ABIGAIL	MARSHALL	Receive 5s10s30s	EU051030 Curncy	BUY			15-07-2024	07-08-2024
CARLA	BAAH	5s30s IRS UK Flatteners vs EUR	BPSWS5 Curncy	SELL			07-09-2024	07-08-2024
CARLA	BAAH	5s30s IRS UK Flatteners vs EUR	BPSWS30 Curncy	BUY			07-09-2024	07-08-2024
CARLA	BAAH	5s30s IRS UK Flatteners vs EUR	EESWE5 Curncy	BUY			07-09-2024	07-08-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
CARLA	BAAH	5s30s IRS UK Flatteners vs EUR	EESWE30 Curncy	SELL			07-09-2024	07-08-2024
ELLIE	CALDERWOOD	Buy BTPei 39s41s51s fly (buy 41s)	BTPS 2.4 05/15/2039 144A Govt	SELL			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Buy BTPei 39s41s51s fly (buy 41s)	BTPS 2.55 09/15/2041 144A Govt	BUY			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Buy BTPei 39s41s51s fly (buy 41s)	BTPS 0.15 05/15/2051 144A Govt	SELL			08-07-2024	07-08-2024
JASPREET	NATT	Pay 10y USD vs EUR	Pay 10y USD	SELL			08-07-2024	07-08-2024
JASPREET	NATT	Pay 10y USD vs EUR	Rec 10y EUR	BUY			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	BUY			08-07-2024	07-08-2024
JASPREET	NATT	Rec 5s10s30s EUR	Rec 10y EUR	BUY			08-07-2024	07-08-2024
JASPREET	NATT	Rec 5s10s30s EUR	Pay 5y EUR	SELL			08-07-2024	07-08-2024
JASPREET	NATT	Rec 5s10s30s EUR	Pay 30y EUR	SELL			08-07-2024	07-08-2024
JASPREET	NATT	Long 5y Spain vs Germany	5y Spain	BUY			08-07-2024	07-08-2024
JASPREET	NATT	Long 5y Spain vs Germany	5y Germany	SELL			08-07-2024	07-08-2024
CARLA	BAAH	Short 20y UKT sector (10y/20y/30y macro-fly)	GUKG10 Index	SELL			07-09-2024	07-08-2024
CARLA	BAAH	Short 20y UKT sector (10y/20y/30y macro-fly)	GUKG20 Index	BUY			07-09-2024	07-08-2024
CARLA	BAAH	Short 20y UKT sector (10y/20y/30y macro-fly)	GUKG30 Index	SELL			07-09-2024	07-08-2024
ELLIE	CALDERWOOD	Flatten 2s4s FR vs EUR curve	FRSWI4 Curncy	SELL			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Flatten 2s4s FR vs EUR curve	FRSWI2 Curncy	BUY			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Flatten 2s4s FR vs EUR curve	EUSWI4 Curncy	BUY			08-07-2024	07-08-2024

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ELLIE	CALDERWOOD	Flatten 2s4s FR vs EUR curve	EUSWI2 Curncy	SELL			08-07-2024	07-08-2024
ABIGAIL	MARSHALL	Take profit on DU estr shorts	DUAISPE Comdty	BUY			15-07-2024	07-08-2024
LEA	POLI	Long 20y Austria vs Germany (RAGB Jun44 vs DBR Jul44)	RAGB 3.15 06/20/2044 144A Govt	BUY			15-07-2024	07-08-2024
LEA	POLI	Long 20y Austria vs Germany (RAGB Jun44 vs DBR Jul44)	DBR 2½ 07/04/2044 REGS Govt	SELL			15-07-2024	07-08-2024
ELLIE	CALDERWOOD	Buy 10y20y HICPxT outright	EUSWI30 Curncy	BUY			08-07-2024	07-08-2024
ELLIE	CALDERWOOD	Buy 10y20y HICPxT outright	EUSWI10 Curncy	SELL			08-07-2024	07-08-2024
CARLA	BAAH	long 5y5y rpi	BPSWIT5 Curncy	SELL			07-09-2024	07-08-2024
CARLA	BAAH	long 5y5y rpi	BPSWIT10 Curncy	BUY			07-09-2024	07-08-2024
LEA	POLI	Long belly of 4H42/4T43/3Q44	UKT 4½ 12/07/2042 REGS Govt	SELL			22-07-2024	15-07-2024
LEA	POLI	Long belly of 4H42/4T43/3Q44	UKT 4¾ 10/22/2043 REGS Govt	BUY			22-07-2024	15-07-2024
LEA	POLI	Long belly of 4H42/4T43/3Q44	UKT 3¼ 01/22/2044 REGS Govt	SELL			22-07-2024	15-07-2024
ABIGAIL	MARSHALL	Pay 5y2y 7y3y	EUSA0502 Curncy	BUY			22-07-2024	15-07-2024
ABIGAIL	MARSHALL	Pay 5y2y 7y3y	EUSA0703 Curncy	SELL			22-07-2024	15-07-2024
CARLA	BAAH	10s20s NL flattener	CTNLG10Y Govt	SELL			16-07-2024	15-07-2024
CARLA	BAAH	10s20s NL flattener	CTNLG20Y Govt	BUY			16-07-2024	15-07-2024
CARLA	BAAH	Flatten 10y Belgium Roll (06/33 vs 10/34)	BGB 3 06/22/2033 144A Govt	SELL			16-07-2024	15-07-2024
CARLA	BAAH	Flatten 10y Belgium Roll (06/33 vs 10/34)	BGB 2.85 10/22/2034 144A Govt	BUY			16-07-2024	15-07-2024
ABIGAIL	MARSHALL	Sell 5y5y 3s6s	EUBV055 Curncy	SELL			22-07-2024	15-07-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ABIGAIL	MARSHALL	Receive 6m 2s5s10s	EU020510 Curncy	BUY			22-07-2024	15-07-2024
LEA	POLI	Short belly of 3Q33/4Q34/4Q36 ASW fly	3Q 33 asw	BUY			22-07-2024	15-07-2024
LEA	POLI	Short belly of 3Q33/4Q34/4Q36 ASW fly	4Q34 ASW	SELL			22-07-2024	15-07-2024
LEA	POLI	Short belly of 3Q33/4Q34/4Q36 ASW fly	4Q36 ASW	BUY			22-07-2024	15-07-2024
RYAN	OKERBLOM	• Steepen 10s20s HICPxT curve	• Steepen 10s20s HICPxT curve	BUY			16-07-2024	15-07-2024
CARLA	BAAH	5s7s10s Germany short belly	CTDEM5Y Govt	BUY			16-07-2024	15-07-2024
CARLA	BAAH	5s7s10s Germany short belly	CTDEM7Y Govt	SELL			16-07-2024	15-07-2024
CARLA	BAAH	5s7s10s Germany short belly	CTDEM10Y Govt	BUY			16-07-2024	15-07-2024
RYAN	OKERBLOM	• Sell 2s5s10s FRF Fly	• Sell 2s5s10s FRF Fly	SELL			16-07-2024	15-07-2024
RYAN	OKERBLOM	• Sell Bunde46s on iota vs 25y HICPxT	Sell Bunde46s on iota vs 25y HICPxT	SELL			16-07-2024	15-07-2024
LEA	POLI	5s30s UK Flatteners vs USD	BPSO0530 Curncy	OTHER			22-07-2024	15-07-2024
LEA	POLI	5s30s UK Flatteners vs USD	USOS0530 Curncy	OTHER			22-07-2024	15-07-2024
RYAN	OKERBLOM	SFIM5 / SFIM6 steepener	SFIM5 / SFIM6 steepener	BUY			16-07-2024	15-07-2024
CARLA	BAAH	DBR Aug32/Feb33/RX fly long belly	DBR 1.7 08/15/2032 REGS Govt	SELL			16-07-2024	15-07-2024
CARLA	BAAH	DBR Aug32/Feb33/RX fly long belly	RXU4 Comdty	SELL			16-07-2024	15-07-2024
CARLA	BAAH	DBR Aug32/Feb33/RX fly long belly	DBR 2.3 02/15/2033 REGS Govt	BUY			16-07-2024	15-07-2024
LEA	POLI	Long belly of 3Q44/4Q49/3T52	UKT 3¼ 01/22/2044 REGS Govt	SELL			22-07-2024	15-07-2024
LEA	POLI	Long belly of 3Q44/4Q49/3T52	UKT 4¼ 12/07/2049 REGS Govt	BUY			22-07-2024	15-07-2024

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LEA	POLI	Long belly of 3Q44/4Q49/3T52	UKT 3¾ 07/22/2052 REGS Govt	SELL			22-07-2024	15-07-2024
RYAN	OKERBLOM	• Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	• Buy Q4-24' vs sell Q3-24' & Q1-25' (fixing swap fly)	BUY			16-07-2024	15-07-2024
LEA	POLI	Short belly of 4Q36/1Q41/3T53	UKT 4¼ 03/07/2036 REGS Govt	BUY			22-07-2024	15-07-2024
LEA	POLI	Short belly of 4Q36/1Q41/3T53	UKT 1¼ 10/22/2041 REGS Govt	SELL			22-07-2024	15-07-2024
LEA	POLI	Short belly of 4Q36/1Q41/3T53	UKT 3¾ 10/22/2053 REGS Govt	BUY			22-07-2024	15-07-2024
RYAN	OKERBLOM	+SFIZ5 / -SFRZ5	o +SFIZ5 / -SFRZ5	BUY			16-07-2024	15-07-2024
LEA	POLI	4T43 vs 4 63 ASW Box Flatteners	4T43 ASW	SELL			22-07-2024	15-07-2024
LEA	POLI	4T43 vs 4 63 ASW Box Flatteners	4 63 ASW	BUY			22-07-2024	15-07-2024
LEA	POLI	Short IL31/IL36/IL41 fly	UKTI 0% 08/10/2031 REGS Govt	BUY			22-07-2024	15-07-2024
LEA	POLI	Short IL31/IL36/IL41 fly	UKTI 0% 11/22/2036 REGS Govt	SELL			22-07-2024	15-07-2024
LEA	POLI	Short IL31/IL36/IL41 fly	UKTI 0% 08/10/2041 REGS Govt	BUY			22-07-2024	15-07-2024
MARINE	MAZET	Receive ER z6z4	ERZ6 Comdty	BUY	-110	-83	14-10-2024	16-07-2024
MARINE	MAZET	Receive ER z6z4	ERZ4 Comdty	SELL	-110	-83	14-10-2024	16-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	BTPS 3.85 07/01/2034 REGS Govt	SELL	90	76	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	BTPS 3.85 09/15/2026 REGS Govt	BUY	90	76	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	DBR 2.6 08/15/2034 Govt	BUY	90	76	22-10-2024	24-07-2024

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MARINE	MAZET	2s10s BTP steepener vs Bund	BKO 2.9 06/18/2026 REGS Govt	SELL	90	76	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	BTPS 3.85 07/01/2034 REGS Govt	SELL	92	82	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	BTPS 3.2 01/28/2026 REGS Govt	BUY	92	82	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	BKO 2.9 06/18/2026 REGS Govt	SELL	92	82	22-10-2024	24-07-2024
MARINE	MAZET	2s10s BTP steepener vs Bund	DBR 2.6 08/15/2034 Govt	BUY	92	82	22-10-2024	24-07-2024
MARINE	MAZET	Short 30y OAT vs DSL	FRTR 3¼ 05/25/2055 144A Govt	SELL	90	80	22-10-2024	24-07-2024
MARINE	MAZET	Short 30y OAT vs DSL	NETHER 2 01/15/2054 144A Govt	BUY	90	80	22-10-2024	24-07-2024
CEDRIC	BARBIER	MOROC 31€ into SHJGOV 31€€	MOROC 1½ 11/27/2031 REGS Govt	SELL			26-07-2024	25-07-2024
CEDRIC	BARBIER	MOROC 31€ into SHJGOV 31€€	SHJGOV 4% 01/17/2031 REGS Govt	BUY			26-07-2024	25-07-2024
RYAN	OKERBLOM	Flatten 10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	Flatten 10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	BUY			26-07-2024	25-07-2024
ELLIE	CALDERWOOD	10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	BTPS 3.85 07/01/2034 REGS Govt	SELL			24-08-2024	25-07-2024
ELLIE	CALDERWOOD	10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	BTPS 4½ 10/01/2053 144A Govt	BUY			24-08-2024	25-07-2024
ELLIE	CALDERWOOD	10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	SPGB 3.45 10/31/2034 144A Govt	BUY			24-08-2024	25-07-2024
ELLIE	CALDERWOOD	10s30s Italy (Jul34s/Oct53s) vs Spain (Oct34s/Oct54s)	SPGB 4 10/31/2054 144A Govt	SELL			24-08-2024	25-07-2024

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CARLA	BAAH	Steepen 2s10s Italy on ASW	CTITL2Y Govt	BUY			27-07-2024	26-07-2024
CARLA	BAAH	Steepen 2s10s Italy on ASW	CTITL10Y Govt	SELL			27-07-2024	26-07-2024
ELLIE	CALDERWOOD	Pay Oct/Dec ECB	Oct ECB	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Pay Oct/Dec ECB	Dec ECB	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell BTPei41s on iota vs 20y HICPxT	BTPS 2.55 09/15/2041 144A Govt	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell BTPei41s on iota vs 20y HICPxT	EUSWIT20 Curncy	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Receive 10y5y UK vs Pay 10y5y USD	BPSF105 Curncy	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Receive 10y5y UK vs Pay 10y5y USD	USSF105 Curncy	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Buy Q4-24' vs Q1-25' (fixing swap switch)	Q4-24' vs Q1-25' (fixing swap switch)	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Steepen 10s30s EUR HICPxT curve	EUSWIT10 Curncy	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Steepen 10s30s EUR HICPxT curve	EUSWIT30 Curncy	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	EUSWIT10 Curncy	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	EUSWIT5 Curncy	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	FRSWIT10 Curncy	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	FRSWIT5 Curncy	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Flatten DU/RX Estr	DUAISPE Comdty	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Flatten DU/RX Estr	RXAISPE Comdty	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Sell 1y1y Estr/3m basis	1y1y Estr/3m basis	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Short 3T38 ASW vs Long 4R54 ASW	3T38 ASW	SELL			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Short 3T38 ASW vs Long 4R54 ASW	4R54 ASW	BUY			28-08-2024	29-07-2024
JASPREET	NATT	DBR Aug34 vs DBR May35 steepener	DBR May35	SELL			28-08-2024	29-07-2024

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JASPREET	NATT	DBR Aug34 vs DBR May35 steepener	DBR Aug34	BUY			28-08-2024	29-07-2024
ELLIE	CALDERWOOD	Long belly of 4F34/4Q34/4H34 UKT yield fly	UKT 4% 01/31/2034 REGS Govt	SELL			08-05-2024	29-07-2024
ELLIE	CALDERWOOD	Long belly of 4F34/4Q34/4H34 UKT yield fly	UKT 4¼ 07/31/2034 REGS Govt	BUY			08-05-2024	29-07-2024
ELLIE	CALDERWOOD	Long belly of 4F34/4Q34/4H34 UKT yield fly	UKT 4½ 09/07/2034 REGS Govt	SELL			08-05-2024	29-07-2024
JASPREET	NATT	Short 7y on OE/Aug30/RX	Aug30 DBR	SELL			28-08-2024	29-07-2024
JASPREET	NATT	Short 7y on OE/Aug30/RX	OEA Comdty	BUY			28-08-2024	29-07-2024
JASPREET	NATT	Short 7y on OE/Aug30/RX	RXA Comdty	BUY			28-08-2024	29-07-2024
LEA	POLI	Long 5y SPGB v 5y BTPS / 5y OBL	SPGB 3½ 05/31/2029 Govt	BUY			08-06-2024	30-07-2024
LEA	POLI	Long 5y SPGB v 5y BTPS / 5y OBL	BTPS 3.35 07/01/2029 Govt	SELL			08-06-2024	30-07-2024
LEA	POLI	Long 5y SPGB v 5y BTPS / 5y OBL	OBL 2.1 04/12/2029 #189 REGS Govt	SELL			08-06-2024	30-07-2024
RAJIV	RANGARAJAN	Receive EUR 2s5s10s in a conditional format via receiver swaptions	6m2y receiver swaption	SELL			31-07-2024	30-07-2024
RAJIV	RANGARAJAN	Receive EUR 2s5s10s in a conditional format via receiver swaptions	6m5y receiver swaption	BUY			31-07-2024	30-07-2024
RAJIV	RANGARAJAN	Receive EUR 2s5s10s in a conditional format via receiver swaptions	6m10y receiver swaption	SELL			31-07-2024	30-07-2024
RAJIV	RANGARAJAN	Fade EUR vega via weighted spread : 5y20y-0.4 x 2y30y	EUR 5Y20Y STRADDLES	BUY			08-02-2024	08-01-2024
RAJIV	RANGARAJAN	Fade EUR vega via weighted spread : 5y20y-0.4 x 2y30y	EUR 2Y30Y STRADDLES	SELL			08-02-2024	08-01-2024
MATHIAS	BERENGER	Buy 6m1y broken payer fly	SD0201FS 6M1Y BLC Curncy	BUY	20	6.25	08-02-2024	08-01-2024

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ELLIE	CALDERWOOD	Rec Sep MPC vs ECB	Sep MPC	BUY			09-01-2024	08-02-2024
ELLIE	CALDERWOOD	Rec Sep MPC vs ECB	Sep ECB	SELL			09-01-2024	08-02-2024
ELLIE	CALDERWOOD	SFRZ4Z5 Steepener	SFRZ5 Comdty	SELL	-60	-102	09-01-2024	08-02-2024
ELLIE	CALDERWOOD	SFRZ4Z5 Steepener	SFRZ4 Comdty	BUY	-60	-102	09-01-2024	08-02-2024
ELLIE	CALDERWOOD	Buy Q4-24' (fixings switch)	Buy Q4-24' HICP Fixing	BUY			09-04-2024	08-05-2024
LEA	POLI	• PAY GBP 5y vs RECEIVE USD 5y IRS	BPSWS5 Curncy	OTHER			08-12-2024	08-05-2024
LEA	POLI	• PAY GBP 5y vs RECEIVE USD 5y IRS	USSO5 Curncy	OTHER			08-12-2024	08-05-2024
ELLIE	CALDERWOOD	Flatten DU/OE Estr or sell DU/OE/RX Estr fly	OEAISPE Comdty	SELL			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Flatten DU/OE Estr or sell DU/OE/RX Estr fly	DUAISPE Comdty	BUY			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Flatten DU/OE Estr or sell DU/OE/RX Estr fly	RXAISPE Comdty	BUY			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Steepen 20s30s HICPxT curve	EUSWIT20 Curncy	SELL			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Steepen 20s30s HICPxT curve	EUSWIT30 Curncy	BUY			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Sell OATei53s on iota vs 30y HICPxT	FRTR 0.1 07/25/2053 144A Govt	SELL			08-12-2024	08-05-2024
ELLIE	CALDERWOOD	Sell OATei53s on iota vs 30y HICPxT	EUSWIT30 Curncy	BUY			08-12-2024	08-05-2024
ELLIE	CALDERWOOD	Sell 4y FRF vs EUR	EUSWIT4 Curncy	BUY			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Sell 4y FRF vs EUR	FRSWIT4 Curncy	SELL			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Receive EUR 1yf 2s5s10s	EUSA0102 Curncy	SELL			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Receive EUR 1yf 2s5s10s	EUSA0105 Curncy	BUY			09-04-2024	08-05-2024
ELLIE	CALDERWOOD	Receive EUR 1yf 2s5s10s	EUSA0110 Curncy	SELL			09-04-2024	08-05-2024

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LEA	POLI	FLATTEN UKT 0R30/1%32 yield switch	UKT 1 01/31/2032 REGS Govt	BUY			08-12-2024	08-05-2024
LEA	POLI	FLATTEN UKT 0R30/1%32 yield switch	UKT 0¾ 10/22/2030 REGS Govt	SELL			08-12-2024	08-05-2024
LEA	POLI	PAY GBP 5y vs RECEIVE USD 5y IRS	BPSWS5 Curncy	OTHER			08-12-2024	08-05-2024
LEA	POLI	PAY GBP 5y vs RECEIVE USD 5y IRS	USOSFR5 Curncy	OTHER			08-12-2024	08-05-2024
JASPREET	NATT	Jpy 2y2y pay	2y2y JPY OIS	SELL			09-07-2024	08-08-2024
SIMON	GREEN (TRADING)	Sell 2 x Aug FF at 68.25 versus buying 1 x SFRQ4 95.1875 / 95.25 call spread at 1.25.	SFRu4 COMB Comdty	BUY			08-10-2024	08-09-2024
SIMON	GREEN (TRADING)	Sell 2 x Aug FF at 68.25 versus buying 1 x SFRQ4 95.1875 / 95.25 call spread at 1.25.	FFQ4 Comdty	SELL			08-10-2024	08-09-2024
SIMON	GREEN (TRADING)	Receive Sep/Nov MPC at -20.75 and Pay Dec/Feb MPC at -19.25	sep mpc v nov mpc	BUY			08-10-2024	08-09-2024
SIMON	GREEN (TRADING)	Receive Sep/Nov MPC at -20.75 and Pay Dec/Feb MPC at -19.25	dec mpc v feb mpc	BUY			08-10-2024	08-09-2024
MYLES	PITTAM	EUR 3m1y vs 3m5y payers	EUSN0C1 Curncy	BUY	500000	0	11-11-2024	13-08-2024
MYLES	PITTAM	EUR 3m1y vs 3m5y payers	EUSN0C5 Curncy	SELL	500000	0	11-11-2024	13-08-2024
SIMON	GREEN (TRADING)	Receive Sep MPC, pay sep/oct ECB	sep mpc	OTHER			17-08-2024	16-08-2024
SIMON	GREEN (TRADING)	Receive Sep MPC, pay sep/oct ECB	sep/oct ecb spread	OTHER			17-08-2024	16-08-2024
CARLA	BAAH	Sell 10s20s UKT ASW	CTGBP10Y Govt	BUY	-39	-32	17-08-2024	16-08-2024
CARLA	BAAH	Sell 10s20s UKT ASW	CTGBP20Y Govt	SELL	-39	-32	17-08-2024	16-08-2024
CARLA	BAAH	Long 5y SPGB vs DBR	CTESP5Y Govt	BUY	55	45	17-08-2024	16-08-2024

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CARLA	BAAH	Long 5y SPGB vs DBR	GTDEM5Y Govt	BUY	55	45	17-08-2024	16-08-2024
SIMON	GREEN (TRADING)	Sell SFRU4 95.0625 STRADDLE AT 13, BUY SFRU4 95.125 CALL AT 5. RECEIVE 8BPS FOR THE PACKAGE	SFRU4 Comdty	OTHER			17-08-2024	16-08-2024
CARLA	BAAH	pay dec fomc	USSOFED3 Curncy	BUY	-75	-93	17-08-2024	16-08-2024
RYAN	OKERBLOM	Buy BTPS Jul29 in fly vs Dec28 and Apr30 (2x1x1)	BTPS 3.35 07/01/2029 REGS Govt	BUY	4.5	7.85	19-08-2024	18-08-2024
RYAN	OKERBLOM	Buy BTPS Jul29 in fly vs Dec28 and Apr30 (2x1x1)	BTPS 2.8 12/01/2028 REGS Govt	SELL	4.5	7.85	19-08-2024	18-08-2024
RYAN	OKERBLOM	Buy BTPS Jul29 in fly vs Dec28 and Apr30 (2x1x1)	BTPS 1.35 04/01/2030 REGS Govt	SELL	4.5	7.85	19-08-2024	18-08-2024
RYAN	OKERBLOM	Buy SPGB May29 on fly vs DU and IK (2x1x1)	SPGB 3½ 05/31/2029 Govt	BUY	-75	-62.3	19-08-2024	18-08-2024
RYAN	OKERBLOM	Buy SPGB May29 on fly vs DU and IK (2x1x1)	IKU4 Comdty	SELL	-75	-62.3	19-08-2024	18-08-2024
LEA	POLI	Pay 5s10s30s Sonia IRS	BPSWS5 Curncy	OTHER			26-08-2024	19-08-2024
LEA	POLI	Pay 5s10s30s Sonia IRS	BPSWS10 Curncy	OTHER			26-08-2024	19-08-2024
LEA	POLI	Pay 5s10s30s Sonia IRS	BPSWS30 Curncy	OTHER			26-08-2024	19-08-2024
LEA	POLI	5s10s30s FR ASW short belly	FRTR Feb 29 ASW	BUY			26-08-2024	19-08-2024
LEA	POLI	5s10s30s FR ASW short belly	FRTR May 33 ASW	SELL			26-08-2024	19-08-2024
LEA	POLI	5s10s30s FR ASW short belly	FRTR May 55 ASW	BUY			26-08-2024	19-08-2024
LEA	POLI	38s54s steepener in Nether	NETHER 0 01/15/2038 144A Govt	BUY			26-08-2024	19-08-2024
LEA	POLI	38s54s steepener in Nether	NETHER 2 01/15/2054 144A Govt	SELL			26-08-2024	19-08-2024

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LEA	POLI	Sell UKT 0F 50 ASW; Buy UKT 1H 53 ASW	UKT 0F 50 ASW	SELL			26-08-2024	19-08-2024
LEA	POLI	Sell UKT 0F 50 ASW; Buy UKT 1H 53 ASW	UKT 1H 53 ASW	BUY			26-08-2024	19-08-2024
FREYA	GAO	buy a EUR 1y1y receiver financed by a USD receiver spread	buy a EUR 1y1y receiver financed by a USD receiver spread	BUY			20-08-2024	19-08-2024
LEA	POLI	Sell 3T38 ASW	UKT 3T 38 ASW	SELL			26-08-2024	19-08-2024
LEA	POLI	2s5s ASW flattener in OAT	FRTR Feb 26 ASW	SELL			26-08-2024	19-08-2024
LEA	POLI	2s5s ASW flattener in OAT	FRTR Feb 29 ASW	BUY			26-08-2024	19-08-2024
LEA	POLI	Buy AUD IBRD Jan28 vs Swap	ibrd jan 28 ASW	BUY			26-08-2024	19-08-2024
LEA	POLI	Long AUD IBRD Jan28 ASW	IBRD 4.4 Jan28 ASW	BUY			30-08-2024	23-08-2024
LEA	POLI	Pay 2y1 sonia vs 2y1y sofr	S0141FS 2Y1Y BLC Curncy	OTHER			30-08-2024	23-08-2024
LEA	POLI	Pay 2y1 sonia vs 2y1y sofr	S0042FS 2Y1Y BLC Curncy	OTHER			30-08-2024	23-08-2024
LEA	POLI	Pay 2y1 sonia vs Rec 2y1y sofr	S0141FS 2Y1Y BLC Curncy	OTHER			30-08-2024	23-08-2024
LEA	POLI	Pay 2y1 sonia vs Rec 2y1y sofr	S0041FS 2Y1Y	OTHER			30-08-2024	23-08-2024
LEA	POLI	Belgium 15s30s flattener boxed to Germany	BGB 1.9 06/22/2038 144A Govt	SELL			30-08-2024	23-08-2024
LEA	POLI	Belgium 15s30s flattener boxed to Germany	BGB 3.3 06/22/2054 144A Govt	BUY			30-08-2024	23-08-2024
LEA	POLI	Belgium 15s30s flattener boxed to Germany	DBR 1 05/15/2038 REGS Govt	BUY			30-08-2024	23-08-2024
LEA	POLI	Belgium 15s30s flattener boxed to Germany	DBR 2.6 08/15/2034 REGS Govt	SELL			30-08-2024	23-08-2024
JASPREET	NATT	Sell BTP 10/53 vs OAT 04/55	BTPS 4½ 10/01/2053 144A Govt	SELL			25-09-2024	26-08-2024

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JASPREET	NATT	Sell BTP 10/53 vs OAT 04/55	FRTR 4 04/25/2055 144A Govt	BUY			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	-SFIZ5 / +SFRZ5	SFIZ5 Comdty	SELL			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	-SFIZ5 / +SFRZ5	SFRZ5 Comdty	BUY			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	+SFIM5/-M6	SFIM5 Comdty	BUY			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	+SFIM5/-M6	SFIM6 Comdty	SELL			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	EUSWIT5 Curncy	BUY			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	FRSWIT5 Curncy	SELL			25-09-2024	26-08-2024
JASPREET	NATT	10s30s FR flattener vs DE	CTFRF10Y Govt	SELL			25-09-2024	26-08-2024
JASPREET	NATT	10s30s FR flattener vs DE	CTFRF30Y Govt	BUY			25-09-2024	26-08-2024
JASPREET	NATT	10s30s FR flattener vs DE	CTDEM30Y Govt	SELL			25-09-2024	26-08-2024
JASPREET	NATT	10s30s FR flattener vs DE	CTDEM10Y Govt	BUY			25-09-2024	26-08-2024
JASPREET	NATT	• BTPS 4.2% Mar34 BTPS 3.85% Feb35 ASW Steepener vs ESTR	BTP Mar34 ESTR ASW	BUY			25-09-2024	26-08-2024
JASPREET	NATT	• BTPS 4.2% Mar34 BTPS 3.85% Feb35 ASW Steepener vs ESTR	BTP Feb 35 ESTR	SELL			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	Buy Q4-24' fixings outright (eur inflation)	Q4-24' fixings outright	BUY			25-09-2024	26-08-2024
JASPREET	NATT	Buy 10y Finland vs 10y BGB (09/33 vs 06/33)	CTFIM10Y Govt	BUY			25-09-2024	26-08-2024
JASPREET	NATT	Buy 10y Finland vs 10y BGB (09/33 vs 06/33)	CTBEF10Y Govt	SELL			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	Buy 5y HICPxT	EUSWIT5 Curncy	BUY			25-09-2024	26-08-2024
ELLIE	CALDERWOOD	Buy belly 3Q44/4Q46/3T52 ASW Fly	UKT 3¼ 01/22/2044 REGS Govt	SELL			26-09-2024	27-08-2024

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ELLIE	CALDERWOOD	Buy belly 3Q44/4Q46/3T52 ASW Fly	UKT 4¼ 12/07/2046 REGS Govt	BUY			26-09-2024	27-08-2024
ELLIE	CALDERWOOD	Buy belly 3Q44/4Q46/3T52 ASW Fly	UKT 3¾ 07/22/2052 REGS Govt	SELL			26-09-2024	27-08-2024
EDOARDO	STARACE	eur 6m1y payer fly	EUNEF1 Curncy	BUY		5.5	29-08-2024	28-08-2024
EDOARDO	STARACE	eur 6m1y payer fly	EUNEF1 Curncy	SELL		5.5	29-08-2024	28-08-2024
EDOARDO	STARACE	eur 6m1y payer fly	EUNEF1 Curncy	BUY		5.5	29-08-2024	28-08-2024
CARLA	BAAH	Pay Dec RBA	ADSO1 Curncy	BUY		-21	29-08-2024	28-08-2024
JASPREET	NATT	• Steepen 3yf2y 7yf3y curve	S0514FS 7Y3Y BLC Curncy	SELL			10-02-2024	09-02-2024
JASPREET	NATT	• Steepen 3yf2y 7yf3y curve	3y2y EUR	BUY			10-02-2024	09-02-2024
TINA	RYDBERG	- 10s20s DE ASW flattener	DBR 4¾ 07/04/2034 REGS Govt	SELL			09-03-2024	09-02-2024
TINA	RYDBERG	- 10s20s DE ASW flattener	DBRS 0 07/04/2044 Govt	BUY			09-03-2024	09-02-2024
ELLIE	CALDERWOOD	SPGB 7s15s steepener	SPGB 3.1 07/30/2031 Govt	BUY			09-09-2024	09-02-2024
ELLIE	CALDERWOOD	SPGB 7s15s steepener	SPGB 3.9 07/30/2039 144A Govt	SELL			09-09-2024	09-02-2024
ELLIE	CALDERWOOD	Sell 30y HICPxT	EUSWIT30 Curncy	SELL			09-09-2024	09-02-2024
TINA	RYDBERG	- FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 2¾ 02/25/2029 144A Govt	BUY			09-03-2024	09-02-2024
TINA	RYDBERG	- FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 0 11/25/2030 144A Govt	SELL			09-03-2024	09-02-2024
TINA	RYDBERG	- FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 0 05/25/2032 144A Govt	BUY			09-03-2024	09-02-2024
JASPREET	NATT	Belly ESTR/Bor wideners	5y ESTR/BOR	BUY			10-02-2024	09-02-2024
LEA	POLI	FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 2¾ 02/25/2029 144A Govt	BUY			09-09-2024	09-02-2024

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LEA	POLI	FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 0 11/25/2030 144A Govt	SELL			09-09-2024	09-02-2024
LEA	POLI	FRTR 02/29, 11/30, 05/32 fly short belly	FRTR 0 05/25/2032 144A Govt	BUY			09-09-2024	09-02-2024
ELLIE	CALDERWOOD	Long belly Dec32/May33/Jul34 BTPs vs ESTR (mat. weighted)	BTPS 2½ 12/01/2032 REGS Govt	SELL			09-09-2024	09-02-2024
ELLIE	CALDERWOOD	Long belly Dec32/May33/Jul34 BTPs vs ESTR (mat. weighted)	BTPS 4.4 05/01/2033 REGS Govt	BUY			09-09-2024	09-02-2024
ELLIE	CALDERWOOD	Long belly Dec32/May33/Jul34 BTPs vs ESTR (mat. weighted)	BTPS 3.85 07/01/2034 REGS Govt	SELL			09-09-2024	09-02-2024
JASPREET	NATT	Buy OE/RX Z4 ESTR box	RXZ4 vs ESTR	BUY			10-02-2024	09-02-2024
JASPREET	NATT	Buy OE/RX Z4 ESTR box	OE vs ESTR	SELL			10-02-2024	09-02-2024
LEA	POLI	10s20s DE ASW flattener	DBR 08/33 asw	SELL			09-09-2024	09-02-2024
LEA	POLI	10s20s DE ASW flattener	DBR 05/41 ASW	BUY			09-09-2024	09-02-2024
EIREANN	CUMMINGS	5y20y - 40% 2y30y	5y20y EUR ATMf (delta hedged)	BUY			09-04-2024	09-03-2024
EIREANN	CUMMINGS	5y20y - 40% 2y30y	2y30y EUR ATMf (delta hedged)	SELL			09-04-2024	09-03-2024
ELLIE	CALDERWOOD	Long IL52s iota	BPSWIT30 Curncy	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Long IL52s iota	UKTI 0¼ 03/22/2052 REGS Govt	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Long IL52s iota	UKT 3¾ 07/22/2052 REGS Govt	BUY			10-09-2024	09-09-2024
ANDY	CHAYTOR	2s5s EUR/UK box	BPSWS2 Curncy	BUY	20	-20	12-08-2024	09-09-2024
ANDY	CHAYTOR	2s5s EUR/UK box	BPSWS5 Curncy	SELL	20	-20	12-08-2024	09-09-2024
ANDY	CHAYTOR	2s5s EUR/UK box	EESWE2 Curncy	SELL	20	-20	12-08-2024	09-09-2024

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ANDY	CHAYTOR	2s5s EUR/UK box	EESWE5 Curncy	BUY	20	-20	12-08-2024	09-09-2024
ELLIE	CALDERWOOD	PCA 10s15s20s fly short belly	BPSW10 Curncy	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	PCA 10s15s20s fly short belly	BPSW15 Curncy	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	PCA 10s15s20s fly short belly	BPSW20 Curncy	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 10f5y ASW (33s39s)	UKT 3¼ 01/31/2033 REGS Govt	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 10f5y ASW (33s39s)	BPSW10 Curncy	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 10f5y ASW (33s39s)	UKT 4¼ 09/07/2039 REGS Govt	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 10f5y ASW (33s39s)	BPSW15 Curncy	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Buy BTPei29s on iota vs 5y	BTPS 1½ 05/15/2029 REGS Govt	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Buy BTPei29s on iota vs 5y	EUSWIT5 Curncy	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	UKT 10s30s steepener xmkt	UKT 4¼ 03/07/2036 REGS Govt	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	UKT 10s30s steepener xmkt	UKT 3¾ 10/22/2053 REGS Govt	SELL			10-09-2024	09-09-2024
ANDY	CHAYTOR	Long EUR rates vs. UK and US	S0514FS 4Y1Y BLC Curncy	BUY	-275	-205	12-08-2024	09-09-2024
ANDY	CHAYTOR	Long EUR rates vs. UK and US	S0490FS 4Y1Y BLC Curncy	SELL	-275	-205	12-08-2024	09-09-2024
ANDY	CHAYTOR	Long EUR rates vs. UK and US	S0141FS 4Y1Y BLC Curncy	SELL	-275	-205	12-08-2024	09-09-2024
ELLIE	CALDERWOOD	Short 4Q34 on micro	UKT 4¼ 07/31/2034 REGS Govt	SELL			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 4Q34 on micro	UKT 4¼ 06/07/2032 REGS Govt	BUY			10-09-2024	09-09-2024
ELLIE	CALDERWOOD	Short 4Q34 on micro	UKT 4¼ 03/07/2036 REGS Govt	BUY			10-09-2024	09-09-2024

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ANDY	CHAYTOR	Rec Sep-MPC, Pay Dec	GPSF1A Curncy	BUY	0	-12	12-08-2024	09-09-2024
ANDY	CHAYTOR	Rec Sep-MPC, Pay Dec	GPSF3A Curncy	SELL	0	-12	12-08-2024	09-09-2024
ABIGAIL	MARSHALL	FRTR 05/32 05/33 OATZ4 regression (level) weighted fly (-0.5/2/-1.5)	FRTR 0 05/25/2032 144A Govt	SELL			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	FRTR 05/32 05/33 OATZ4 regression (level) weighted fly (-0.5/2/-1.5)	FRTR 3 05/25/2033 144A Govt	BUY			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	FRTR 05/32 05/33 OATZ4 regression (level) weighted fly (-0.5/2/-1.5)	OATZ4 Comdty	SELL			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	OAT/DE 10s30s box flattener	FRTR 3½ 11/25/2033 144A Govt	SELL			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	OAT/DE 10s30s box flattener	FRTR 3 05/25/2054 144A Govt	BUY			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	OAT/DE 10s30s box flattener	DBR 2.6 08/15/2033 REGS Govt	BUY			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	OAT/DE 10s30s box flattener	DBR 2½ 08/15/2054 REGS Govt	SELL			16-09-2024	09-09-2024
ABIGAIL	MARSHALL	OAT/DE 10s30s box flattener	DBR 2½ 08/15/2054 REGS Govt	SELL			16-09-2024	09-09-2024
AMIN	KIRDAR	LONG SHGOV 31€	YW259702@BGN Corp	BUY	200	253	20-09-2024	13-09-2024
ELLIE	CALDERWOOD	Long 10Y Nether vs RX	NETHER 2½ 07/15/2034 144A Govt	BUY			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	Long 10Y Nether vs RX	RXA Comdty	SELL			16-10-2024	16-09-2024
RYAN	OKERBLOM	BTP • Feb31/Nov33 steepener vs ESTR	BTPS 3½ 02/15/2031 144A Govt	BUY	21.5	19.4	17-09-2024	16-09-2024
RYAN	OKERBLOM	BTP • Feb31/Nov33 steepener vs ESTR	BTPS 4.35 11/01/2033 REGS Govt	SELL	21.5	19.4	17-09-2024	16-09-2024
ELLIE	CALDERWOOD	Short 5s10s ASW Box	BPOS5 Curncy	BUY			23-09-2024	16-09-2024

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ELLIE	CALDERWOOD	Short 5s10s ASW Box	BPOS10 Curncy	SELL			23-09-2024	16-09-2024
ELLIE	CALDERWOOD	Sell Green Euribor convexity	ERZ6 Comdty	BUY			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	Sell Green Euribor convexity	Green Euribor convexity	SELL			16-10-2024	16-09-2024
ABIGAIL	MARSHALL	Flatten 2s10s hicp	EUSWI10 Curncy	SELL			23-09-2024	16-09-2024
ABIGAIL	MARSHALL	Flatten 2s10s hicp	EUSWI2 Curncy	BUY			23-09-2024	16-09-2024
ELLIE	CALDERWOOD	Receive Oct ECB	October ECB meeting date swap	BUY			23-09-2024	16-09-2024
RYAN	OKERBLOM	• IK vs 10/39 BTP steepener	IKZ4 Comdty	BUY	62	51.9	17-09-2024	16-09-2024
RYAN	OKERBLOM	• IK vs 10/39 BTP steepener	BTPS 4.15 10/01/2039 144A Govt	SELL	62	51.9	17-09-2024	16-09-2024
ABIGAIL	MARSHALL	Sell 10y FRF vs EUR	EUSWI10 Curncy	BUY			23-09-2024	16-09-2024
ABIGAIL	MARSHALL	Sell 10y FRF vs EUR	FRSWI10 Curncy	SELL			23-09-2024	16-09-2024
ABIGAIL	MARSHALL	Buy Q4 24 vs sell Q1 25 fixings	Q4 24 hicp fixings	BUY			23-09-2024	16-09-2024
ABIGAIL	MARSHALL	Buy Q4 24 vs sell Q1 25 fixings	Q1 25 hicp fixings	SELL			23-09-2024	16-09-2024
ELLIE	CALDERWOOD	10s15s FR flattener vs Germany	FRTR 3 11/25/2034 144A Govt	OTHER			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	10s15s FR flattener vs Germany	FRTR 1¼ 05/25/2038 144A Govt	BUY			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	10s15s FR flattener vs Germany	DBR 2.6 08/15/2034 REGS Govt	BUY			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	10s15s FR flattener vs Germany	DBR 1 05/15/2038 REGS Govt	SELL			16-10-2024	16-09-2024
ELLIE	CALDERWOOD	10s15s FR flattener vs Germany	FRTR 3½ 11/25/2033 144A Govt	SELL			16-10-2024	16-09-2024
LEA	POLI	JPY 6m6m 1y6m steepener	S0195FS 6M6M BLC Curncy	OTHER			27-09-2024	20-09-2024

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LEA	POLI	JPY 6m6m 1y6m steepener	S0195FS 1Y6M BLC Curncy	OTHER			27-09-2024	20-09-2024
LEA	POLI	Short belly 5s10s15s France ASW fly	OAT FEB29 asw	BUY			27-09-2024	20-09-2024
LEA	POLI	Short belly 5s10s15s France ASW fly	oat nov33 asw	SELL			27-09-2024	20-09-2024
LEA	POLI	Short belly 5s10s15s France ASW fly	oat may38 asw	BUY			27-09-2024	20-09-2024
LEA	POLI	Long short end France vs Germany	FRTR 0 02/25/2027 144A Govt	BUY			27-09-2024	20-09-2024
LEA	POLI	Long short end France vs Germany	DBR 0¼ 02/15/2027 REGS Govt	SELL			27-09-2024	20-09-2024
RYAN	OKERBLOM	Buy HICP Q4-24' fixings	EUSWI1 Curncy	BUY			23-09-2024	22-09-2024
RYAN	OKERBLOM	sell btpei28 on iota ve 4y	BTPS 1.3 05/15/2028 144A Govt	SELL			23-09-2024	22-09-2024
RYAN	OKERBLOM	sell btpei28 on iota ve 4y	EUSWI4 Curncy	BUY			23-09-2024	22-09-2024
RYAN	OKERBLOM	Buy 5s10s FRF vs EUR	Buy 5s10s FRF vs EUR	BUY			23-09-2024	22-09-2024
CHRISTOPHER	MICHAEL	Rec 5y5y eur vs usd	S0490FS 5Y5Y BLC Curncy	SELL			24-09-2024	23-09-2024
CHRISTOPHER	MICHAEL	Rec 5y5y eur vs usd	S0514FS 5Y5Y BLC Curncy	BUY			24-09-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	FRTR 2¾ 02/25/2029 144A Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	FRTR 3½ 11/25/2033 144A Govt	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	FRTR 3 05/25/2054 144A Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	EUSA5 Curncy	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	EUSA10 Curncy	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	5s10s30s short belly OAT ASW	EUSA30 Curncy	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	SFRM5/M6 steepener	SFRM5 Comdty	BUY			23-10-2024	23-09-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	SFRM5/M6 steepener	SFRM6 Comdty	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	3y2y 10y10y Flatteners	EUSA0302 Curncy	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	3y2y 10y10y Flatteners	EUSA1010 Curncy	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Sell UKT 41s ASW	UKT 1¼ 10/22/2041 REGS Govt	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Sell UKT 41s ASW	BPSW17 Curncy	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Pay UK, rec US (SFIZ5 / SFRZ5)	SFIZ5 Comdty	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Pay UK, rec US (SFIZ5 / SFRZ5)	SFRZ5 Comdty	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	20s30s Gilt Flatteners	UKT 4¾ 07/31/2054 REGS Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	20s30s Gilt Flatteners	UKT 4¾ 10/22/2043 REGS Govt	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	3y2y 10y10y Flatteners	BPSW0302 Curncy	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	3y2y 10y10y Flatteners	BPSW1010 Curncy	BUY			23-10-2024	23-09-2024
RYAN	OKERBLOM	buy gilt invoice	GAISPO Comdty	BUY			24-09-2024	23-09-2024
ELLIE	CALDERWOOD	Short belly 4H28/4E29/431 Fly	UKT 4½ 06/07/2028 REGS Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Short belly 4H28/4E29/431 Fly	UKT 4½ 07/22/2029 REGS Govt	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Short belly 4H28/4E29/431 Fly	UKT 4 10/22/2031 REGS Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	May38/Oct38 OAT ASW steepener vs 6s	FRTR 1¼ 05/25/2038 144A Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	May38/Oct38 OAT ASW steepener vs 6s	FRTR 4 10/25/2038 144A Govt	SELL			23-10-2024	23-09-2024

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ELLIE	CALDERWOOD	Long IL33 Breakevens vs Short 30y RPI	UKTI 0¾ 11/22/2033 REGS Govt	BUY			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Long IL33 Breakevens vs Short 30y RPI	UKT 4¼ 06/07/2032 REGS Govt	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	Long IL33 Breakevens vs Short 30y RPI	BPSWIT30 Curncy	SELL			23-10-2024	23-09-2024
ELLIE	CALDERWOOD	BTPS Jul29 Jun26 ASW box flattener	BTPS 3.35 07/01/2029 REGS Govt	BUY			24-10-2024	24-09-2024
ELLIE	CALDERWOOD	BTPS Jul29 Jun26 ASW box flattener	BTPS 1.6 06/01/2026 REGS Govt	SELL			24-10-2024	24-09-2024
ELLIE	CALDERWOOD	BTPS Jul29 Jun26 ASW box flattener	EUSA5 Curncy	SELL			24-10-2024	24-09-2024
ELLIE	CALDERWOOD	BTPS Jul29 Jun26 ASW box flattener	EUSA2 Curncy	BUY			24-10-2024	24-09-2024
ELLIE	CALDERWOOD	Long 10y10y Spain (10/34 and 07/43)	SPGB 3.45 07/30/2043 Govt	BUY			24-10-2024	24-09-2024
ELLIE	CALDERWOOD	Long 10y10y Spain (10/34 and 07/43)	SPGB 3.45 10/31/2034 144A Govt	SELL			24-10-2024	24-09-2024
VINCENZO	INGUSCIO	EUR 2s30s Flattener	EUSA30 Curncy	BUY		7.375	26-09-2024	25-09-2024
VINCENZO	INGUSCIO	EUR 2s30s Flattener	EUSA2 Curncy	SELL		7.375	26-09-2024	25-09-2024
MICHAEL	HALL	Pay 5y5y USD vs EUR & GBP	.euusuk55 Index	BUY			27-09-2024	26-09-2024
VINCENZO	INGUSCIO	EUR 2s30s Flattener	EUSA30 Curncy	BUY		7.375	28-09-2024	27-09-2024
VINCENZO	INGUSCIO	EUR 2s30s Flattener	EUSA2 Curncy	SELL		7.375	28-09-2024	27-09-2024
CLARISSA	REID	Buy Belly of 4Q40/4T43/4H45 Gilt Fly	UKT 4¼ 12/07/2040 REGS Govt	SELL			10-01-2024	30-09-2024
CLARISSA	REID	Buy Belly of 4Q40/4T43/4H45 Gilt Fly	UKT 4¾ 10/22/2043 REGS Govt	BUY			10-01-2024	30-09-2024
CLARISSA	REID	Buy Belly of 4Q40/4T43/4H45 Gilt Fly	UKT 3½ 01/22/2045 REGS Govt	SELL			10-01-2024	30-09-2024
JASPREET	NATT	Short 30y RAGB vs Nether	30y RAGB	SELL			30-10-2024	30-09-2024

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JASPREET	NATT	Short 30y RAGB vs Nether	30y Nether	BUY			30-10-2024	30-09-2024
ABIGAIL	MARSHALL	Sell BTPei29 breakeven	BTPS 1½ 05/15/2029 REGS Govt	SELL			10-07-2024	30-09-2024
ABIGAIL	MARSHALL	Sell BTPei29 breakeven	BTPS 2.8 06/15/2029 REGS Govt	BUY			10-07-2024	30-09-2024
MARINE	MAZET	10s30s BTP steepener vs OAT	FRTR 3¼ 05/25/2055 144A Govt	BUY	16	11	30-10-2024	30-09-2024
MARINE	MAZET	10s30s BTP steepener vs OAT	FRTR 3 11/25/2034 144A Govt	SELL	16	11	30-10-2024	30-09-2024
MARINE	MAZET	10s30s BTP steepener vs OAT	BTPS 4.3 10/01/2054 144A Govt	SELL	16	11	30-10-2024	30-09-2024
MARINE	MAZET	10s30s BTP steepener vs OAT	BTPS 3.85 02/01/2035 REGS Govt	BUY	16	11	30-10-2024	30-09-2024
MARINE	MAZET	10s30s OAT flattener vs BTP	FRTR 3¼ 05/25/2055 144A Govt	BUY	8	3	30-10-2024	30-09-2024
MARINE	MAZET	10s30s OAT flattener vs BTP	FRTR 3 11/25/2034 144A Govt	SELL	8	3	30-10-2024	30-09-2024
MARINE	MAZET	10s30s OAT flattener vs BTP	BTPS 4.3 10/01/2054 144A Govt	SELL	8	3	30-10-2024	30-09-2024
MARINE	MAZET	10s30s OAT flattener vs BTP	BTPS 3.85 07/01/2034 REGS Govt	BUY	8	3	30-10-2024	30-09-2024
JASPREET	NATT	• 10s30s BTPS box steepener (BTPS Nov33/Mar47 v DBR Aug33/Aug54)	BTP Mar 47	SELL			30-10-2024	30-09-2024
JASPREET	NATT	• 10s30s BTPS box steepener (BTPS Nov33/Mar47 v DBR Aug33/Aug54)	BTP Nov33	BUY			30-10-2024	30-09-2024
JASPREET	NATT	• 10s30s BTPS box steepener (BTPS Nov33/Mar47 v DBR Aug33/Aug54)	DBR Aug 54	BUY			30-10-2024	30-09-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
JASPREET	NATT	• 10s30s BTPS box steepener (BTPS Nov33/Mar47 v DBR Aug33/Aug54)	DBR Aug33	SELL			30-10-2024	30-09-2024
JASPREET	NATT	- Long 10Y Belgium vs Finland	10y Belgium	BUY			30-10-2024	30-09-2024
JASPREET	NATT	- Long 10Y Belgium vs Finland	10y Finland	SELL			30-10-2024	30-09-2024
JASPREET	NATT	DBR Aug33/Aug34 ESTR asw box (long DBR Aug34)	Buy Aug 34 ESTR DBR	BUY			30-10-2024	30-09-2024
JASPREET	NATT	DBR Aug33/Aug34 ESTR asw box (long DBR Aug34)	Sell Aug33 ESTR DBR	SELL			30-10-2024	30-09-2024
CLARISSA	REID	Buy Belly 4T30/4%31/4Q32 Gilt Fly	UKT 4¾ 12/07/2030 REGS Govt	SELL			10-01-2024	30-09-2024
CLARISSA	REID	Buy Belly 4T30/4%31/4Q32 Gilt Fly	UKT 0¾ 07/31/2031 REGS Govt	BUY			10-01-2024	30-09-2024
CLARISSA	REID	Buy Belly 4T30/4%31/4Q32 Gilt Fly	UKT 4¾ 06/07/2032 REGS Govt	SELL			10-01-2024	30-09-2024
ABIGAIL	MARSHALL	Buy 5s10s FRF	FRSWI10 Curncy	BUY			10-07-2024	30-09-2024
ABIGAIL	MARSHALL	Buy 5s10s FRF	FRSWI5 Curncy	SELL			10-07-2024	30-09-2024
MARINE	MAZET	Pay USD 5y5y (vs SOFR) vs EUR 5y5y (vs ESTR)	S0514FS 5Y5Y BLC Curncy	BUY	125	96	29-12-2024	30-09-2024
MARINE	MAZET	Pay USD 5y5y (vs SOFR) vs EUR 5y5y (vs ESTR)	SD0490FS 5Y5Y BLC Curncy	SELL	125	96	29-12-2024	30-09-2024
ABIGAIL	MARSHALL	Sell 5y5y hicp	FWISEU55 Index	SELL			10-07-2024	30-09-2024
JASPREET	NATT	• Short belly Feb31/Dec32/Nov33 vs ESTR	Feb 31 BTP vs ESTR	BUY			30-10-2024	30-09-2024
JASPREET	NATT	• Short belly Feb31/Dec32/Nov33 vs ESTR	Dec 32 vs ESTR	SELL			30-10-2024	30-09-2024
JASPREET	NATT	• Short belly Feb31/Dec32/Nov33 vs ESTR	Nov 33 vs ESTR	BUY			30-10-2024	30-09-2024

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CLARISSA	REID	Receive 10y10y UK vs EU and US IRS	BPSF1010 Curncy	OTHER	175	200	30-10-2024	30-09-2024
CLARISSA	REID	Receive 10y10y UK vs EU and US IRS	EESW1010 Curncy	OTHER	175	200	30-10-2024	30-09-2024
CLARISSA	REID	Receive 10y10y UK vs EU and US IRS	USSFAJ10 Curncy	OTHER	175	200	30-10-2024	30-09-2024
MARINE	MAZET	Receive ERM5 vs ERZ5	ERM5ERZ5 Comdty	BUY	28	17.5	31-12-2024	10-02-2024
MARINE	MAZET	Long 10y OAT vs OLO	FRTR 3 11/25/2034 144A Govt	BUY	7	17	31-12-2024	10-02-2024
MARINE	MAZET	Long 10y OAT vs OLO	BE0000360694	SELL	7	17	31-12-2024	10-02-2024
MARINE	MAZET	Receive ERH5 vs ERU5	ERH5 Comdty	BUY	28	13.5	10-03-2024	10-02-2024
MARINE	MAZET	Receive ERH5 vs ERU5	ERU5 Comdty	SELL	28	13.5	10-03-2024	10-02-2024
BENJAMIN	FOX	Buy 6m into 10y 1.75 1.5 1.25 1.0 EUR receiver condor.	1.75% receiver	BUY			02-04-2025	04-10-2024
BENJAMIN	FOX	Buy 6m into 10y 1.75 1.5 1.25 1.0 EUR receiver condor.	sell 1.5% reciever	SELL			02-04-2025	04-10-2024
BENJAMIN	FOX	Buy 6m into 10y 1.75 1.5 1.25 1.0 EUR receiver condor.	sell 1.25% receiver	SELL			02-04-2025	04-10-2024
BENJAMIN	FOX	Buy 6m into 10y 1.75 1.5 1.25 1.0 EUR receiver condor.	1.0% receiver	BUY			02-04-2025	04-10-2024
CLARISSA	REID	SELL 4F34/4Q34 ASW Box	UKT 4½ 01/31/2034 REGS Govt	BUY	-3.5	-1	02-01-2025	04-10-2024
CLARISSA	REID	SELL 4F34/4Q34 ASW Box	UKT 4¼ 07/31/2034 Govt	SELL	-3.5	-1	02-01-2025	04-10-2024
BENJAMIN	FOX	Buy buy 6m 1y 2.25% payer; Sell sell 6m 1y 2.75% payer; Sell sell 6m 1y 3.25% payer	buy 6m 1y 2.25% payer	BUY			02-04-2025	04-10-2024
BENJAMIN	FOX	Buy buy 6m 1y 2.25% payer; Sell sell 6m 1y 2.75% payer; Sell sell 6m 1y 3.25% payer	sell 6m 1y 2.75% payer	SELL			02-04-2025	04-10-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
BENJAMIN	FOX	Buy buy 6m 1y 2.25% payer; Sell sell 6m 1y 2.75% payer; Sell sell 6m 1y 3.25% payer	sell 6m 1y 3.25% payer	SELL			02-04-2025	04-10-2024
ABIGAIL	MARSHALL	Long spgb may29 vs du	SPGB 3½ 05/31/2029 Govt	BUY			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Long spgb may29 vs du	DUZ4 Comdty	SELL			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Long belly jun32/feb33/sep33 vs estr	BTPS 0.95 06/01/2032 REGS Govt	SELL			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Long belly jun32/feb33/sep33 vs estr	BTPS 5¾ 02/01/2033 REGS Govt	BUY			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Long belly jun32/feb33/sep33 vs estr	BTPS 2.45 09/01/2033 144A Govt	SELL			14-10-2024	07-10-2024
RYAN	OKERBLOM	flatten oct/dec ecb	EESF1A Curncy	BUY			08-10-2024	07-10-2024
RYAN	OKERBLOM	flatten oct/dec ecb	EESF2A Curncy	SELL			08-10-2024	07-10-2024
ELLIE	CALDERWOOD	Pay 2y fwd 2s5s10s	S0141FS 2Y2Y BLC Curncy	BUY			06-11-2024	07-10-2024
ELLIE	CALDERWOOD	Pay 2y fwd 2s5s10s	S0141FS 2Y5Y BLC Curncy	SELL			06-11-2024	07-10-2024
ELLIE	CALDERWOOD	Pay 2y fwd 2s5s10s	S0141FS 2Y10Y BLC Curncy	BUY			06-11-2024	07-10-2024
RYAN	OKERBLOM	eur 2y1y 3s6s	EUSA0201 Curncy	BUY			08-10-2024	07-10-2024
ABIGAIL	MARSHALL	Buy 1y1y eur hicp vs 1y1y us cpi	EUFZ0101 Curncy	BUY			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Buy 1y1y eur hicp vs 1y1y us cpi	us inflation swap forward 1y1y	SELL			14-10-2024	07-10-2024
ELLIE	CALDERWOOD	Sell 4F34/4Q34 ASW Box	UKT 4¼ 07/31/2034 REGS Govt	SELL			06-11-2024	07-10-2024
ELLIE	CALDERWOOD	Sell 4F34/4Q34 ASW Box	UKT 4% 01/31/2034 REGS Govt	BUY			06-11-2024	07-10-2024
ABIGAIL	MARSHALL	Sell 10y frf vs eur	FRSWI10 Curncy	SELL			14-10-2024	07-10-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ABIGAIL	MARSHALL	Sell 10y frf vs eur	EUSWI10 Curncy	BUY			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Sell BTPei 36 on iota vs 12y	BTPS 1.8 05/15/2036 144A Govt	SELL			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Sell BTPei 36 on iota vs 12y	BTPS 1.45 03/01/2036 144A Govt	BUY			14-10-2024	07-10-2024
ABIGAIL	MARSHALL	Sell BTPei 36 on iota vs 12y	EUSWI12 Curncy	BUY			14-10-2024	07-10-2024
RYAN	OKERBLOM	sell DU/OE estr	DUAISPE Comdty	BUY			08-10-2024	07-10-2024
RYAN	OKERBLOM	sell DU/OE estr	OEASPE Comdty	BUY			08-10-2024	07-10-2024
VINCENZO	INGUSCIO	EUR (+) 6m1y Straddle vs 6m5y	EUNEF1 Curncy	BUY		100000	09-10-2024	08-10-2024
VINCENZO	INGUSCIO	EUR (+) 6m1y Straddle vs 6m5y	EUNEF5 Curncy	SELL		100000	09-10-2024	08-10-2024
ABIGAIL	MARSHALL	Steepen 5s10s btps vs france	BTPS 3 10/01/2029 Govt	BUY	24	18	17-10-2024	10-10-2024
ABIGAIL	MARSHALL	Steepen 5s10s btps vs france	BTPS 3.85 02/01/2035 REGS Govt	SELL	24	18	17-10-2024	10-10-2024
ABIGAIL	MARSHALL	Steepen 5s10s btps vs france	FRTR 2¾ 02/25/2029 144A Govt	SELL	24	18	17-10-2024	10-10-2024
ABIGAIL	MARSHALL	Steepen 5s10s btps vs france	FRTR 3 11/25/2034 144A Govt	BUY	24	18	17-10-2024	10-10-2024
RAJIV	RANGARAJAN	3m 30s5s straddle vs strangle trade	Sell 1b EUR 3m 30s5s -0.10 Single look CMS straddles	SELL			11-10-2024	10-10-2024
RAJIV	RANGARAJAN	3m 30s5s straddle vs strangle trade	Buy 1b EUR 3m 30s5s -0.35 / 0.15 Single look CMS strangles	BUY			11-10-2024	10-10-2024
VINCENZO	INGUSCIO	EUR 10s30s vs 10y	eusa10	SELL		0	11-10-2024	10-10-2024
VINCENZO	INGUSCIO	EUR 10s30s vs 10y	EUSA30 Curncy	BUY		0	11-10-2024	10-10-2024
ELLIE	CALDERWOOD	SFRM6 / M7 Steepener	SFRM6M7 Comdty	SELL	12	4	13-11-2024	14-10-2024
ABIGAIL	MARSHALL	Short RX estr	RXAISPE Comdty	SELL			21-10-2024	14-10-2024

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ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	UKT 0¾ 10/22/2030 REGS Govt	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	UKT 1 01/31/2032 REGS Govt	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	UKT 0¾ 07/31/2035 REGS Govt	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	BPSWS6 Curncy	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	BPSWS8 Curncy	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Buy belly R30/1%32/F35 ASW Box	BPSWS11 Curncy	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Pay Nov / Dec MPC	Nov MPC	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Pay Nov / Dec MPC	Dec MPC	SELL			13-11-2024	14-10-2024
ABIGAIL	MARSHALL	Flatten Dec/Feb ECB	XCBZ4 Comdty	SELL			21-10-2024	14-10-2024
ABIGAIL	MARSHALL	Flatten Dec/Feb ECB	XCBG5 Comdty	BUY			21-10-2024	14-10-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	FWISEU55 Index	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Sell 5y5y FRF vs EUR	FJUL0505 Curncy	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Sell BTPei33s on iota vs 9y	BTPS 0.1 05/15/2033 144A Govt	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Sell BTPei33s on iota vs 9y	EUSWIT9 Curncy	BUY			13-11-2024	14-10-2024
ABIGAIL	MARSHALL	Flatten H5/U5 Fra/estr	H5 fra/estr	BUY			21-10-2024	14-10-2024
ABIGAIL	MARSHALL	Flatten H5/U5 Fra/estr	U5 fra/estr	SELL			21-10-2024	14-10-2024
ELLIE	CALDERWOOD	Flatten 2s5s HICPxT Curve	EUSWIT2 Curncy	BUY			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Flatten 2s5s HICPxT Curve	EUSWIT5 Curncy	SELL			13-11-2024	14-10-2024
ELLIE	CALDERWOOD	Short 0H29 ASW	UKT 0½ 01/31/2029 REGS Govt	SELL			13-11-2024	14-10-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Short 0H29 ASW	BPSWS5 Curncy	BUY			13-11-2024	14-10-2024
JASPREET	NATT	• Long BTPS Sep25 vs BTPS Jan27 (BTSZ4) vs ESTR – Asset swap box steepener vs ESTR	BTP 09/25 vs ESTR	BUY			13-11-2024	14-10-2024
JASPREET	NATT	• Long BTPS Sep25 vs BTPS Jan27 (BTSZ4) vs ESTR – Asset swap box steepener vs ESTR	BTP 01/27 vs ESTR	SELL			13-11-2024	14-10-2024
JASPREET	NATT	• Long SPGB Jul43 v BTPS Sep44	SPGB 3.45 07/30/2043 144A Govt	BUY			13-11-2024	14-10-2024
JASPREET	NATT	• Long SPGB Jul43 v BTPS Sep44	BTPS 4¾ 09/01/2044 144A Govt	SELL			13-11-2024	14-10-2024
TINA	RYDBERG	Cross Market 5y10y high strike payers	USSN0510 Curncy	SELL		0	16-10-2024	15-10-2024
TINA	RYDBERG	Cross Market 5y10y high strike payers	EUNE510 Curncy	BUY		0	16-10-2024	15-10-2024
RAJIV	RANGARAJAN	Buy 3m5y a-25/a-50 receiver 1X1 receiver spread	Buy 3m5y a-250 receiver	BUY			17-10-2024	16-10-2024
RAJIV	RANGARAJAN	Buy 3m5y a-25/a-50 receiver 1X1 receiver spread	Sell 3m5y a-50 receiver	SELL			17-10-2024	16-10-2024
JASPREET	NATT	Sell 6m30s5s EUR Vol vs Buy 1m5y and 1m10y (or 1m30y)	6m30s5s EUR Vol	SELL			16-11-2024	17-10-2024
JASPREET	NATT	Sell 6m30s5s EUR Vol vs Buy 1m5y and 1m10y (or 1m30y)	1m5y EUR Vol	BUY			16-11-2024	17-10-2024
JASPREET	NATT	Sell 6m30s5s EUR Vol vs Buy 1m5y and 1m10y (or 1m30y)	1m30y EUR Vol	BUY			16-11-2024	17-10-2024
JASPREET	NATT	Steepen 1y1y/5y5y ESTR/3m Basis	5y5y ESTR/3m	SELL			20-11-2024	21-10-2024
JASPREET	NATT	Steepen 1y1y/5y5y ESTR/3m Basis	1y1y ESTR/3m	BUY			20-11-2024	21-10-2024
CLARISSA	REID	- Steepen May36 vs Nov33 OAT	FRTR 3½ 11/25/2033 144A Govt	BUY			22-10-2024	21-10-2024

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CLARISSA	REID	- Steepen May36 vs Nov33 OAT	FRTR 1¼ 05/25/2036 144A Govt	SELL			22-10-2024	21-10-2024
CLARISSA	REID	Long 3T27 ASW vs 4Q27 or 4H28 ASW	UKT 3¾ 03/07/2027 REGS Govt	BUY			22-10-2024	21-10-2024
CLARISSA	REID	Long 3T27 ASW vs 4Q27 or 4H28 ASW	UKT 4¼ 12/07/2027 REGS Govt	SELL			22-10-2024	21-10-2024
CLARISSA	REID	Sell 20y10y RPI	BPSWIT20 Curncy	SELL			22-10-2024	21-10-2024
CLARISSA	REID	Sell 20y10y RPI	BPSWIT10 Curncy	BUY			22-10-2024	21-10-2024
JASPREET	NATT	Flatten Feb/March ECB	Rec March ECB	BUY			20-11-2024	21-10-2024
JASPREET	NATT	Flatten Feb/March ECB	Pay Feb March	SELL			20-11-2024	21-10-2024
CLARISSA	REID	Short 30y BGB vs FR	CTFRF30Y Govt	BUY			22-10-2024	21-10-2024
CLARISSA	REID	Short 30y BGB vs FR	CTBEF30Y Govt	SELL			22-10-2024	21-10-2024
CLARISSA	REID	- Flatten 5s10s Nether vs OE/RX	CTNLG5Y Govt	SELL			22-10-2024	21-10-2024
CLARISSA	REID	- Flatten 5s10s Nether vs OE/RX	CTNLG10Y Govt	BUY			22-10-2024	21-10-2024
JASPREET	NATT	• SPGB Jul31 v SPGB Jul39 steepener vs 50% RX/UB flattener	Spain Jul 39	SELL			20-11-2024	21-10-2024
JASPREET	NATT	• SPGB Jul31 v SPGB Jul39 steepener vs 50% RX/UB flattener	Spain Jul 31	BUY			20-11-2024	21-10-2024
JASPREET	NATT	• SPGB Jul31 v SPGB Jul39 steepener vs 50% RX/UB flattener	50% RX/UB Flattener	OTHER			20-11-2024	21-10-2024
ELLIE	CALDERWOOD	Sell 3y2y HICPxT	EUSWIT3 Curncy	BUY			20-11-2024	21-10-2024
ELLIE	CALDERWOOD	Sell 3y2y HICPxT	EUSWIT5 Curncy	SELL			20-11-2024	21-10-2024
ELLIE	CALDERWOOD	Buy SPGBei33s vs OATei34s Breakeven Box (Buy OATei34s)	SPGBEI 0.7 11/30/2033 144A Govt	SELL			20-11-2024	21-10-2024
ELLIE	CALDERWOOD	Buy SPGBei33s vs OATei34s Breakeven Box (Buy OATei34s)	SPGB 2.35 07/30/2033 144A Govt	BUY			20-11-2024	21-10-2024

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ELLIE	CALDERWOOD	Buy SPGBei33s vs OATei34s Breakeven Box (Buy OATei34s)	FRTR 0.6 07/25/2034 144A Govt	BUY			20-11-2024	21-10-2024
ELLIE	CALDERWOOD	Buy SPGBei33s vs OATei34s Breakeven Box (Buy OATei34s)	FRTR 1¼ 05/25/2034 144A Govt	SELL			20-11-2024	21-10-2024
JASPREET	NATT	• BIRD steepener (BTS-IK steepener vs DU-RX flattener) hedged vs 40% long IK-RX	BTS/IK steepener	OTHER			22-10-2024	21-10-2024
JASPREET	NATT	• BIRD steepener (BTS-IK steepener vs DU-RX flattener) hedged vs 40% long IK-RX	DU/RX flattener	OTHER			22-10-2024	21-10-2024
JASPREET	NATT	• BIRD steepener (BTS-IK steepener vs DU-RX flattener) hedged vs 40% long IK-RX	long 40\$ IK/RX	OTHER			22-10-2024	21-10-2024
CLARISSA	REID	Long belly of 15s30s40s UKTs	CTGBP15Y Govt	SELL			22-10-2024	21-10-2024
CLARISSA	REID	Long belly of 15s30s40s UKTs	CTGBP30Y Govt	BUY			22-10-2024	21-10-2024
CLARISSA	REID	Long belly of 15s30s40s UKTs	CTGBP40Y Govt	SELL			22-10-2024	21-10-2024
OLIVER	LATIMER	Trade idea: Flatten the OE / UB 6s asw box	OEAISP Comdty	BUY			23-10-2024	22-10-2024
OLIVER	LATIMER	Trade idea: Flatten the OE / UB 6s asw box	UBAISP Comdty	SELL			23-10-2024	22-10-2024
MARINE	MAZET	Receive 6m1y ATM-50bp receiver (1.514 strike) at a premium of 7.5.	EUSN0F1 Curncy	BUY		7.5	21-04-2025	23-10-2024
ALVARO	MUNOZ DOMINGUEZ	Buy EU Feb37 vs EU Feb43	EU 0.4 02/04/2037 REGS Corp	SELL			23-10-2024	23-10-2024
ALVARO	MUNOZ DOMINGUEZ	Buy EU Feb37 vs EU Feb43	EU 1¼ 02/04/2043 REGS Corp	BUY			23-10-2024	23-10-2024
MARINE	MAZET	Receive €STR 1y1y	S0514FS 1Y1Y BLC Curncy	BUY	1	1.82	21-04-2025	23-10-2024

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ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	BTSZ4 Comdty	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	BTPS 0.45 02/15/2029 REGS Govt	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	IKZ4 Comdty	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	EESWE2 Curncy	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	EESWE5 Curncy	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	BTS/0.45% Feb29/IK short belly vs ESTR (maturity weighted)	EESWE9 Curncy	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Flatten 2s10s HICPxT vs Steepen 2s10s US CPI	EUSWI2 Curncy	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Flatten 2s10s HICPxT vs Steepen 2s10s US CPI	EUSWI10 Curncy	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Flatten 2s10s HICPxT vs Steepen 2s10s US CPI	USSWIT2 Curncy	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Flatten 2s10s HICPxT vs Steepen 2s10s US CPI	USSWIT10 Curncy	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Sell 7y Germany off the run vs on the run (8/30 vs 11/30)	DBR 0 08/15/2030 REGS Govt	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Sell 7y Germany off the run vs on the run (8/30 vs 11/30)	DBR 2.4 11/15/2030 REGS Govt	BUY			27-11-2024	28-10-2024
RYAN	OKERBLOM	+SFIZ5 / -Z6	SFIZ5 Comdty	BUY			29-10-2024	28-10-2024
RYAN	OKERBLOM	+SFIZ5 / -Z6	SFIZ6 Comdty	SELL			29-10-2024	28-10-2024
ELLIE	CALDERWOOD	Short SPGB May27 vs BTPS Feb27	SPGB 2½ 05/31/2027 Govt	SELL			27-11-2024	28-10-2024

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ELLIE	CALDERWOOD	Short SPGB May27 vs BTPS Feb27	BTPS 2.95 02/15/2027 REGS Govt	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	EUSWIT5 Curncy	BUY			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	FRSWI5 Curncy	SELL			27-11-2024	28-10-2024
FREYA	GAO	Buy EUR 2y5y 1x2 rec ratio	Buy EUR 2y5y 1x2 rec ratio 2%/1%	BUY			29-10-2024	28-10-2024
ELLIE	CALDERWOOD	Steepen Nov34 vs Nov33 OAT	FRTR 3 11/25/2034 144A Govt	SELL			27-11-2024	28-10-2024
ELLIE	CALDERWOOD	Steepen Nov34 vs Nov33 OAT	FRTR 3½ 11/25/2033 144A Govt	SELL			27-11-2024	28-10-2024
RYAN	OKERBLOM	o +SFRM6 / - M7	SFRM6 Comdty	BUY			29-10-2024	28-10-2024
RYAN	OKERBLOM	o +SFRM6 / - M7	SFRM7 Comdty	SELL			29-10-2024	28-10-2024
ELLIE	CALDERWOOD	Buy OATei29s outright	FRTR 0.1 03/01/2029 144A Govt	BUY			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Buy Bunde30s vs SPGBei30s Breakeven Box (Buy SPGBei)	DBRI 0½ 04/15/2030 REGS Govt	SELL			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Buy Bunde30s vs SPGBei30s Breakeven Box (Buy SPGBei)	DBR 2.4 11/15/2030 REGS Govt	BUY			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Buy Bunde30s vs SPGBei30s Breakeven Box (Buy SPGBei)	SPGBEI 1 11/30/2030 144A Govt	SELL			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Buy Bunde30s vs SPGBei30s Breakeven Box (Buy SPGBei)	SPGB 2.7 01/31/2030 Govt	BUY			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	FRSWIT5 Curncy	SELL			03-12-2024	03-11-2024
ELLIE	CALDERWOOD	Sell 5y FRF vs EUR	EUSWIT5 Curncy	BUY			03-12-2024	03-11-2024
LEA	POLI	EU 10s30s Steepener	EU 3¼ 07/04/2034 REGS Corp	BUY			11-11-2024	04-11-2024

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LEA	POLI	EU 10s30s Steepener	EU 3 $\frac{3}{8}$ 10/05/2054 REGS Corp	SELL			11-11-2024	04-11-2024
JASPREET	NATT	• Buy BTSZ4 vs ESTR	BTSZ4 Comdty vs ESTR	BUY			04-12-2024	04-11-2024
JASPREET	NATT	• Long SPGB Oct34 v short BTPS Sep43	CTESP10Y Govt	BUY			04-12-2024	04-11-2024
JASPREET	NATT	• Long SPGB Oct34 v short BTPS Sep43	BTPS 4.45 09/01/2043 144A Govt	SELL			04-12-2024	04-11-2024
ANDY	CHAYTOR	Buy 30y Gilts	GUKG30 Index	BUY	4.65	5	04-02-2025	06-11-2024
DIVESH	HIRANANDANI	Sell 1y 30s2s straddle vs. buy 1y1y straddle	1y1y straddle	BUY			08-11-2024	07-11-2024
DIVESH	HIRANANDANI	Sell 1y 30s2s straddle vs. buy 1y1y straddle	1y 30s2s spread option	SELL			08-11-2024	07-11-2024
ANDY	CHAYTOR	Long 5y real yields	EI875775@BGN Corp	BUY	30	68	14-12-2024	14-11-2024
EDOARDO	STARACE	3m10y payer spread euro 1x1.5	EUNEC10 Curncy	BUY		40	16-11-2024	15-11-2024
EDOARDO	STARACE	3m10y payer spread euro 1x1.5	EUNEC10 Curncy	SELL		40	16-11-2024	15-11-2024
EDOARDO	STARACE	3m10y payer spread euro	EUNEC10 Curncy	BUY		39	16-11-2024	15-11-2024
EDOARDO	STARACE	3m10y payer spread euro	EUNEC10 Curncy	SELL		39	16-11-2024	15-11-2024
JASPREET	NATT	5y5y 3s6s wideners	5y5y 3s6s EUR	BUY			18-12-2024	18-11-2024
JASPREET	NATT	• Long 10y Spain vs 15y BTP	10y Spain	BUY			18-12-2024	18-11-2024
JASPREET	NATT	• Long 10y Spain vs 15y BTP	15y BTP	SELL			18-12-2024	18-11-2024
ABIGAIL	MARSHALL	Flatten 2s10s hicp	EUSWI10 Curncy	SELL			25-11-2024	18-11-2024
ABIGAIL	MARSHALL	Flatten 2s10s hicp	EUSWI2 Curncy	BUY			25-11-2024	18-11-2024
JASPREET	NATT	• Jul34/Feb35 BTP steepener vs ESTR (10y roll)	Feb35 BTP vs ESTR	SELL			18-12-2024	18-11-2024
JASPREET	NATT	• Jul34/Feb35 BTP steepener vs ESTR (10y roll)	Jul34 BTP vs ESTR	BUY			18-12-2024	18-11-2024

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ALVARO	MUNOZ DOMINGUEZ	SELL EU 37s vs buy EU 50	EU 0.4 02/04/2037 REGS Corp	SELL	54.5		18-11-2024	18-11-2024
ALVARO	MUNOZ DOMINGUEZ	SELL EU 37s vs buy EU 50	EU 3¼ 02/04/2050 REGS Corp	BUY	54.5		18-11-2024	18-11-2024
JASPREET	NATT	• Pay 5y2y 7y3y EUR	EUR 7y3y	SELL			18-12-2024	18-11-2024
JASPREET	NATT	• Pay 5y2y 7y3y EUR	EUR 5y2y	BUY			18-12-2024	18-11-2024
ABIGAIL	MARSHALL	Sell 5y FRF vs EUR	EUSWI5 Curncy	BUY			25-11-2024	18-11-2024
ABIGAIL	MARSHALL	Sell 5y FRF vs EUR	FRSWI5 Curncy	SELL			25-11-2024	18-11-2024
EDOARDO	STARACE	9m1y payer ladder 2.25/2.50/2.75	EUNEI1 Curncy	BUY		0.9	21-11-2024	20-11-2024
EDOARDO	STARACE	9m1y payer ladder 2.25/2.50/2.75	EUNEI1 Curncy	SELL		0.9	21-11-2024	20-11-2024
EDOARDO	STARACE	9m1y payer ladder 2.25/2.50/2.75	EUNEI1 Curncy	SELL		0.9	21-11-2024	20-11-2024
FREYA	GAO	Buy 9m1y payer ladder in EUR	9m1y payer ladder	BUY			21-11-2024	20-11-2024
BENJAMIN	FOX	eur 5y5y 3s6s basis widener	5y5y 3s6s eur	BUY		-3	20-02-2025	22-11-2024
ELLIE	CALDERWOOD	Long BTPS 4.1% Feb29 v short 0.45% Feb29	BTPS 4.1 02/01/2029 REGS Govt	BUY			25-12-2024	25-11-2024
ELLIE	CALDERWOOD	Long BTPS 4.1% Feb29 v short 0.45% Feb29	BTPS 0.45 02/15/2029 REGS Govt	SELL			25-12-2024	25-11-2024
ELLIE	CALDERWOOD	OATei32s vs OATei53s RY Steepener (Sell 53s)	FRTR 3.15 07/25/2032 144A Govt	BUY			25-12-2024	25-11-2024
ELLIE	CALDERWOOD	OATei32s vs OATei53s RY Steepener (Sell 53s)	FRTR 0.1 07/25/2053 144A Govt	SELL			25-12-2024	25-11-2024
ELLIE	CALDERWOOD	BTPS Oct54/Apr45 flattener vs ESTR	BTPS 1½ 04/30/2045 144A Govt	SELL			25-12-2024	25-11-2024
ELLIE	CALDERWOOD	BTPS Oct54/Apr45 flattener vs ESTR	BTPS 4.3 10/01/2054 144A Govt	BUY			25-12-2024	25-11-2024
ABIGAIL	MARSHALL	ERH5/ERH6 flattener	ERH6 Comdty	BUY			27-12-2024	27-11-2024

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ABIGAIL	MARSHALL	ERH5/ERH6 flattener	ERH5 Comdty	SELL			27-12-2024	27-11-2024
MYLES	PITTAM	Sell Nov34 France vs OATZ4	FRTR 3 11/25/2034 144A Govt	SELL			29-12-2024	29-11-2024
MYLES	PITTAM	Sell Nov34 France vs OATZ4	OATZ4 Comdty	BUY			29-12-2024	29-11-2024
CLARISSA	REID	Sell 3y FRF vs EUR	ICPIFR3Y Index	SELL			03-12-2024	02-12-2024
CLARISSA	REID	Sell 3y FRF vs EUR	ICPIC3Y Index	BUY			03-12-2024	02-12-2024
MYLES	PITTAM	Long SFIM5/Z5/M6 fly	SFIM5 Comdty	SELL	39	12.5	01-01-2025	02-12-2024
MYLES	PITTAM	Long SFIM5/Z5/M6 fly	SFIZ5 Comdty	BUY	39	12.5	01-01-2025	02-12-2024
MYLES	PITTAM	Long SFIM5/Z5/M6 fly	SFIM6 Comdty	SELL	39	12.5	01-01-2025	02-12-2024
JASPREET	NATT	• Long belly 2s5s10s BTPs vs DBR	Long 2s5s10s BTP Fly	BUY			01-01-2025	02-12-2024
JASPREET	NATT	• Long belly 2s5s10s BTPs vs DBR	Short 2s5s10s DBR Fly	SELL			01-01-2025	02-12-2024
CLARISSA	REID	sell 5y HICP	EACPI Index	SELL			03-12-2024	02-12-2024
JASPREET	NATT	• SPGB May29 v SPGB Oct34 steepener vs 50% OE/RX flattener	SPGB 3½ 05/31/2029 Govt	BUY			01-01-2025	02-12-2024
JASPREET	NATT	• SPGB May29 v SPGB Oct34 steepener vs 50% OE/RX flattener	CTESP10Y Govt	SELL			01-01-2025	02-12-2024
JASPREET	NATT	• SPGB May29 v SPGB Oct34 steepener vs 50% OE/RX flattener	50% OE/RX Flattener	BUY			01-01-2025	02-12-2024
JASPREET	NATT	• Sell OE ASW outright or on box	OE vs ESTR	SELL			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy USD 5y10y vs. 10y10y straddles	USD 5y10y straddle	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy USD 5y10y vs. 10y10y straddles	USD 10y10y straddle	SELL			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Steepen 3s5s FRF Inflation	FRSWIT3 Curncy	SELL			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Steepen 3s5s FRF Inflation	FRSWIT5 Curncy	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy 3f2y RPI	BPSWIT3 Curncy	SELL			16-12-2024	12-09-2024

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ELLIE	CALDERWOOD	Buy 3f2y RPI	BPSWIT5 Curncy	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	EUR 1y or 2y expiry 5s30s cap ladders	EUR 1y expiry 5s30s cap ladder	BUY			01-08-2025	12-09-2024
JASPREET	NATT	• Buy 3yf2y 3s6s	3y2y 3s6s	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Sell OE ASW outright or on box	OEAISP Comdty	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell 15y on 10s15s20s fly (4F34/4Q39/3H45 with ratios 0.45/1.0/0.55)	UKT 4% 01/31/2034 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell 15y on 10s15s20s fly (4F34/4Q39/3H45 with ratios 0.45/1.0/0.55)	UKT 4¼ 09/07/2039 REGS Govt	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell 15y on 10s15s20s fly (4F34/4Q39/3H45 with ratios 0.45/1.0/0.55)	UKT 3½ 01/22/2045 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell Belly UKTI 32/37/42	UKTI 1¼ 11/22/2032 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell Belly UKTI 32/37/42	UKTI 1% 11/22/2037 REGS Govt	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Sell Belly UKTI 32/37/42	UKTI 0% 11/22/2042 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	BTPS Oct39 / Oct53 flattener vs RX/UB	BTPS 4.15 10/01/2039 144A Govt	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	BTPS Oct39 / Oct53 flattener vs RX/UB	BTPS 4½ 10/01/2053 144A Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	BTPS Oct39 / Oct53 flattener vs RX/UB	RXA Comdty	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	BTPS Oct39 / Oct53 flattener vs RX/UB	UBA Comdty	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Buy USD 2y 5s30s straddle vs. Sell EUR 2y 5s30s straddle	USD 2y expiry 5s30s straddle	BUY			01-08-2025	12-09-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Buy USD 2y 5s30s straddle vs. Sell EUR 2y 5s30s straddle	EUR 2y expiry 5s30s straddle	SELL			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Long 4E29/4H34 ASW Box (Buy 4H34 / Sell 4E29)	UKT 4 $\frac{1}{8}$ 07/22/2029 REGS Govt	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Long 4E29/4H34 ASW Box (Buy 4H34 / Sell 4E29)	UKT 4 $\frac{1}{2}$ 09/07/2034 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Long 4E29/4H34 ASW Box (Buy 4H34 / Sell 4E29)	BPSWS5 Curncy	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Long 4E29/4H34 ASW Box (Buy 4H34 / Sell 4E29)	BPSW10 Curncy	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Buy 3yf2y 3s6s	EUBV3Y2 Curncy	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Buy BTPei33s Breakeven	BTPS 0.1 05/15/2033 144A Govt	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy BTPei33s Breakeven	BTPS 4.4 05/01/2033 REGS Govt	SELL			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	BTPS Apr27 / Jun27 steepener	BTPS 1.1 04/01/2027 REGS Govt	BUY			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	BTPS Apr27 / Jun27 steepener	BTPS 2.2 06/01/2027 REGS Govt	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Buy USD 2y 5s30s atmf cap continent on 30y < atmf	USD 2y 5s30s atmf cap continent on 30y < atmf	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy EUR 3m1y to 1y1y atmf-50 receivers	EUR 3m1y atmf-50 receiver	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy EUR 3m1y to 1y1y atmf-50 receivers	EUR 1y1y atmf-50 receiver	BUY			01-08-2025	12-09-2024
JASPREET	NATT	• Steepen 3y2y 20y10y curve	20y10y EUR	SELL			01-08-2025	12-09-2024
JASPREET	NATT	• Steepen 3y2y 20y10y curve	3y2y EUR	BUY			01-08-2025	12-09-2024
ELLIE	CALDERWOOD	Buy EUR 30y20y (or similar bottom right payers atmf+50 to 100)	EUR 30y20y payer atmf+50	BUY			01-08-2025	12-09-2024

First Name	Last Name	Recommendation	Instrument	Direction	Target Price	Market Price	End date of recommendation	Date of dissemination
ELLIE	CALDERWOOD	Steepen 3y2y 20y10y curve	EUSA2010 Curncy	SELL			16-12-2024	12-09-2024
ELLIE	CALDERWOOD	Steepen 3y2y 20y10y curve	EUSA0302 Curncy	BUY			16-12-2024	12-09-2024
CHRISTOPHER	MICHAEL	Pay 20y10y EUR	EUSA2010 BGN Curncy	SELL	1.8	1.4	03-09-2025	12-09-2024
MARINE	MAZET	short invoice RX spread	RXAISPE Comdty	SELL	-19	-9	03-09-2025	12-09-2024
MARINE	MAZET	5s30s OAT steepener	FRTR 3¼ 05/25/2055 144A Govt	SELL	95	85	01-08-2025	12-09-2024
MARINE	MAZET	5s30s OAT steepener	FRTR 3 11/25/2034 144A Govt	BUY	95	85	01-08-2025	12-09-2024
RYAN	OKERBLOM	rec the spread 3m3m 6m6m ESTR	estr 3m3m	BUY	-60	-37	12-12-2024	12-11-2024
RYAN	OKERBLOM	rec the spread 3m3m 6m6m ESTR	estr 6m6m	SELL	-60	-37	12-12-2024	12-11-2024

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