

FEB 26 EMAIL 1

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From: John Cobbledick <john.cobbledick@salutecapital.com>
Sent: 26 February 2010 08:00
To: 'devesh.singhal@moorecap.co.uk'; 'kevin.overton@moorecap.co.uk'
Cc: Tom Hickey; Sanjay Jankee
Subject: LMM Rates Positions

Strategy	Country	Instrument	Position Size	Price	DV01
SOVS	Portugal	PGB 3.6 10/15/14	- 35,400,000	101.101	- 20,749
		EURO-BOBL FUTURE Mar10	279	118.39	20,201
SOVS	Spain	SPGB 3.3 10/31/14	- 50,303,000	102.57	- 30,797
		EURO-BOBL FUTURE Mar10	423	118.39	30,628
SOVI	Ireland 5y	IRISH 4 01/15/14	- 58,900,000	103.85	- 30,718
		EURO-BOBL FUTURE Mar10	414	118.39	29,976
SOVI	Ireland 10y	IRISH 5.9 10/18/19	- 9,000,000	110.02	- 10,926
		DBR 3 1/4 01/04/20	8,800,000	101.15	10,180
SOVG	Greece	GGB 6 07/19/19	- 5,500,000	95.31	- 4,732
		DBR 3 1/2 07/04/19	4,500,000	103.46	5,170
IBG1	GBP Steepner	UKT 4 1/4 09/07/39	- 10,560,000	94.79	- 23,601
		UKT 2 3/4 01/22/15	35,800,000	99.95	24,831
IUG2	US Steepner	T 4 5/8 02/15/40	- 6,400,000	100.6875	- 10,443
		T 2 3/8 02/28/15	21,500,000	100.2031	10,102