

DreamCatcher Regressed Yields After Bid/Offer

James & Will, Astor Ridge

May 31st

Trading Strategies
& Modelling



		DBR 1.25 08/15/48	DBR 0 08/15/31	OBL 0 04/16/27 185	DBR 1 08/15/24	FRTR 1.5 05/25/31	BTPS 0.9 04/01/31	BTPS 1.45 11/15/24	PGB 0.3 10/17/31	SPGB 0.5 10/31/31	IRISH 0 10/18/31	BGB 0 10/22/31 92	NETHER 0 07/15/31	GGB 0.75 06/18/31	RFGB 0.125 09/15/31	RAGB 0 02/20/31	GGB 0.75 06/18/31	B 06/18/31
	0.8 E0001102432 Gov																	
2	DBR 1.25 08/15/48	DE0001102432 Govt	-2.1	-1.3	-0.5	-2.1	-0.8	-0.6	-1.3	-1.1	-2.0	-1.9	-2.0	-0.3	-1.1	-0.7	-0.3	
2	DBR 0 08/15/31	DE0001102564 Govt	2.3	-0.2	0.5	-0.1	0.9	0.6	0.2	0.7	-0.8	0.0	0.0	0.0	0.0	0.0	0.0	
2	OBL 0 04/16/27 185	DE0001141851 Govt	1.7	0.4	1.1	0.2	0.9	0.8	0.4	0.8	-0.2	0.2	0.2	0.0	0.2	0.1	0.0	
3	DBR 1 08/15/24	DE0001102366 Govt	0.9	-0.3	-0.9	-0.4	0.2	0.0	0.0	0.0	-0.7	-0.1	-0.2	0.0	0.0	0.0	0.0	
2	FRTR 1.5 05/25/31	FR0012993103 Govt	2.3	0.2	0.0	0.5	1.0	0.8	0.4	1.0	-0.9	0.0	0.0	0.0	0.0	0.0	0.0	
2	BTPS 0.9 04/01/31	IT0005422891 Govt	1.1	-0.5	0.0	0.7		-0.1	-0.5	-0.2	-1.2	-0.6	-0.5	0.0	0.0	0.0	0.0	
2	BTPS 1.45 11/15/24	IT0005282527 Govt	1.0	-0.3	0.0	0.4	0.3		0.0	0.0	-0.7	-0.3	-0.2	0.0	0.0	0.0	0.0	
8	PGB 0.3 10/17/31	PTOTE00E0033 Govt	1.5	0.0	0.0	0.2	0.7	0.3		0.2	-1.1	0.0	0.0	0.0	0.0	0.0	0.0	
7	SPGB 0.5 10/31/31	BQ183879 Corp	1.3	-0.5	0.0	0.8	0.4	0.1	-0.2		-1.5	-0.7	-0.4	0.0	0.0	0.0	0.0	
6	IRISH 0 10/18/31	BN332357 Corp	2.3	1.0	0.0	0.0	1.6	1.1	1.3	1.8		1.3	1.0	0.1	1.1	0.8	0.1	
1	BGB 0 10/22/31 92	BN483716 Corp	2.1	0.0	0.0	0.3	0.9	0.6	0.0	0.9	-1.2		0.0	0.0	0.0	0.0	0.0	
1	NETHER 0 07/15/31	BN942725 Corp	2.2	0.0	0.0	0.0	0.8	0.6	0.0	0.6	-0.9	0.0		0.0	0.0	0.0	0.0	
0	GGB 0.75 06/18/31	GR0124037715 Govt	0.7	0.0	0.0	0.0	0.4	0.2	0.0	0.1	0.0	0.0	0.0		0.0	0.0		
3	RFGB 0.125 09/15/31	BP579116 Corp	1.3	0.0	0.0	0.0	0.4	0.2	0.0	0.0	-1.0	0.0	0.0	0.0		0.0	0.0	
3	RAGB 0 02/20/31	AT0000A2NW83 govt	0.9	0.0	0.0	0.0	0.1	0.0	0.0	0.0	-0.7	0.0	0.0	0.0			0.0	
0	GGB 0.75 06/18/31	GR0124037715 govt	0.7	0.0	0.0	0.0	0.4	0.2	0.0	0.1	0.0	0.0	0.0		0.0	0.0		
2	BGB 1.4 06/22/53 95	BE0000355645 govt																
1	BTPS 2.15 09/01/52	IT0005480980 govt	0.4	-0.5	-0.4	0.0	-0.6	-0.5	-0.4	-0.5	-0.4	-0.9	-0.6	-0.5	-0.2	-0.2	0.0	-0.2
5	SPGB 1 10/31/50	ES0000012G00 govt	-0.3	-1.3	-1.0	-0.5	-1.5	-2.2	-1.3	-1.9	-2.0	-1.9	-1.8	-1.4	-1.3	-1.2	-0.9	-1.3
6	FRTR 0.75 05/25/52	FR0013480613 govt	0.0	-1.6	-1.0	-0.2	-1.8	-0.7	-0.5	-1.3	-1.1	-2.2	-2.0	-1.6	-0.3	-1.2	-0.7	-0.3
6	RFGB 0.125 04/15/52	FI4000480488 govt	0.0	-1.2	-0.8	-0.3	-1.3	-0.9	-0.6	-1.3	-1.1	-1.8	-1.6	-1.3	-0.6	-1.3	-0.8	-0.6
1	DBR 0 08/15/52	DE0001102572 govt	0.0	-2.1	-1.3	-0.5	-2.1	-0.8	-0.6	-1.3	-1.1	-2.0	-1.9	-2.0	-0.4	-1.1	-0.8	-0.4
0	IRISH 1.5 05/15/50	IE00BH3SQB22 govt	0.5	-0.7	-0.5	0.0	-0.8	0.0	0.0	-0.4	-0.2	-1.6	-0.9	-0.6	0.0	-0.3	0.0	0.0
2	PGB 1 04/12/52	PTOTE00E0037 govt	0.0	-1.0	-0.7	-0.1	-1.3	-1.3	-0.7	-1.5	-1.4	-1.7	-1.4	-1.0	-0.7	-0.9	-0.5	-0.7
1	RAGB 0.75 03/20/51	AT0000A2EJ08 govt	0.0	-1.4	-1.0	-0.3	-1.6	-0.9	-0.6	-1.4	-1.2	-2.1	-1.8	-1.4	-0.6	-1.5	-0.9	-0.6
0	GGB 1.875 01/24/52	GR0138017836 govt	0.9	0.0	0.0	0.1	0.5	0.3	0.0	0.2	0.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
2	T 2.875 05/15/52	US912810TG31 govt																
1	DBR 0 08/15/52	DE0001102572 govt	0.0	-2.1	-1.3	-0.5	-2.1	-0.8	-0.6	-1.3	-1.1	-2.0	-1.9	-2.0	-0.4	-1.1	-0.8	-0.4
6	NETHER 0 01/15/52	NL0015614579 govt	-1.2	-2.2	-1.5	-0.8	-2.3	-1.4	-1.0	-1.9	-1.7	-2.4	-2.5	-2.2	-0.7	-1.8	-1.4	-0.7
3	EU 0 07/04/31 NGEU	EU000A3KSXE1 govt	1.7	0.0	0.0	0.3	0.8	0.6	0.1	0.6	-1.0	0.0	0.0	0.0	0.0	0.0	0.0	0.0
9	EU 0.7 07/06/51 NGEU	EU000A3KTGW6 govt	0.0	-1.7	-1.1	-0.4	-1.8	-0.8	-0.6	-1.4	-1.2	-2.1	-2.0	-1.7	-0.5	-1.4	-1.0	-0.5
2	BKO 0.2 06/14/24	DE0001104883 Govt																
4	OBL 0 04/11/25 181	DE0001141810 Govt	1.4	0.0	0.0	0.5	0.7	0.6	0.2	0.5	-0.2	0.0	0.0	0.0	0.0	0.0	0.0	
2	#N/A																	
2	#N/A																	
2	#N/A																	

Dbr 48 cheap on curve partic. vs Semi core



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