

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 5y @ 03/08/2022	5.33
Final Position_Forward Interest Rate Swap EUR 5y @ 02/08/2022	5.33
Final Position_Forward Interest Rate Swap EUR 5y @ 01/08/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 29/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 28/07/2022	5.33
Final Position_Forward Interest Rate Swap EUR 5y @ 27/07/2022	5.33
Final Position_Forward Interest Rate Swap EUR 5y @ 26/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 25/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 22/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 21/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 19/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 18/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 15/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 14/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 13/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 12/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 11/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 08/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 07/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 5y @ 05/07/2022	5.32
Final Position_Forward Interest Rate Swap EUR 10y @ 03/08/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 02/08/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 01/08/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 29/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 28/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 27/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 26/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 25/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 21/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 19/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 14/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 13/07/2022	2.81
Final Position_Forward Interest Rate Swap EUR 10y @ 11/07/2022	2.8
Final Position_Forward Interest Rate Swap EUR 10y @ 05/07/2022	2.8
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 28/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 27/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 21/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 20/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 19/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 15/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 14/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 13/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 12/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 11/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 08/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 07/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 06/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 05/07/2022	-1.2
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 01/07/2022	-1.2
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 03/08/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 02/08/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 28/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 27/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 26/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 22/07/2022	-0.96

Final Position_Forward Interest Rate Swap JPY 30yOIS @ 19/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 15/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 14/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 13/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 12/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 11/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 08/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 07/07/2022	-0.96
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 05/07/2022	-0.96
Final Position_Forward Interest Rate Swap USD 5yOIS @ 22/07/2022	5.49
Final Position_Forward Interest Rate Swap USD 5yOIS @ 18/07/2022	5.48
Final Position_Forward Interest Rate Swap USD 5yOIS @ 15/07/2022	5.48
Final Position_Forward Interest Rate Swap USD 5yOIS @ 12/07/2022	5.48
Final Position_Forward Interest Rate Swap USD 5yOIS @ 08/07/2022	5.48
Final Position_Forward Interest Rate Swap USD 5yOIS @ 07/07/2022	5.48
Final Position_Forward Interest Rate Swap USD 30yOIS @ 03/08/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 02/08/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 01/08/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 29/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 28/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 27/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 26/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 25/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 21/07/2022	-1.26
Final Position_Forward Interest Rate Swap USD 30yOIS @ 19/07/2022	-1.26