

Instrument	Exposure (%)
Final Position_Forward Interest Rate Swap EUR 5y @ 03/08/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 02/08/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 01/08/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 29/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 28/07/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 27/07/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 26/07/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 25/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 22/07/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 21/07/2022	7.26
Final Position_Forward Interest Rate Swap EUR 5y @ 19/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 18/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 15/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 14/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 13/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 12/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 11/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 08/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 07/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 5y @ 05/07/2022	7.25
Final Position_Forward Interest Rate Swap EUR 10y @ 03/08/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 02/08/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 01/08/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 29/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 28/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 27/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 26/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 25/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 21/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 19/07/2022	3.83
Final Position_Forward Interest Rate Swap EUR 10y @ 14/07/2022	3.82
Final Position_Forward Interest Rate Swap EUR 10y @ 13/07/2022	3.82
Final Position_Forward Interest Rate Swap EUR 10y @ 11/07/2022	3.82
Final Position_Forward Interest Rate Swap EUR 10y @ 05/07/2022	3.82
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 28/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 27/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 21/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 20/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 19/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 15/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 14/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 13/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 12/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 11/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 08/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 07/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 06/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 05/07/2022	-1.63
Final Position_Forward Interest Rate Swap GBP 30yOIS @ 01/07/2022	-1.63
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 03/08/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 02/08/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 28/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 27/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 26/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 22/07/2022	-1.31

Final Position_Forward Interest Rate Swap JPY 30yOIS @ 19/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 15/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 14/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 13/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 12/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 11/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 08/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 07/07/2022	-1.31
Final Position_Forward Interest Rate Swap JPY 30yOIS @ 05/07/2022	-1.31
Final Position_Forward Interest Rate Swap USD 5yOIS @ 22/07/2022	7.48
Final Position_Forward Interest Rate Swap USD 5yOIS @ 18/07/2022	7.47
Final Position_Forward Interest Rate Swap USD 5yOIS @ 15/07/2022	7.47
Final Position_Forward Interest Rate Swap USD 5yOIS @ 12/07/2022	7.47
Final Position_Forward Interest Rate Swap USD 5yOIS @ 08/07/2022	7.47
Final Position_Forward Interest Rate Swap USD 5yOIS @ 07/07/2022	7.47
Final Position_Forward Interest Rate Swap USD 30yOIS @ 03/08/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 02/08/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 01/08/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 29/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 28/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 27/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 26/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 25/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 21/07/2022	-1.72
Final Position_Forward Interest Rate Swap USD 30yOIS @ 19/07/2022	-1.72
Final Position_AUD Forward @ 05/07/2022	11.83
Final Position_CAD Forward @ 05/07/2022	21.56
Final Position_CHF Forward @ 05/07/2022	-32.97
Final Position_EUR Forward @ 05/07/2022	-35.48
Final Position_GBP Forward @ 05/07/2022	10.64
Final Position_JPY Forward @ 05/07/2022	-26.46
Final Position_NOK Forward @ 05/07/2022	9.17
Final Position_NZD Forward @ 05/07/2022	32.98
Final Position_SEK Forward @ 05/07/2022	-11.99
Final Position_MXN Forward @ 15/08/2022	12.06
Final Position_BRL Forward @ 15/08/2022	25.19
Final Position_CLP Forward @ 16/08/2022	12.6
Final Position_PLN Forward @ 16/08/2022	4.47
Final Position_HUF Forward @ 15/08/2022	5.5
Final Position_CZK Forward @ 15/08/2022	4.89
Final Position_ZAR Forward @ 15/08/2022	2.87
Final Position_IDR Forward @ 15/08/2022	-6.68
Final Position_KRW Forward @ 16/08/2022	-14.68
Final Position_ILS Forward @ 15/08/2022	-21.08
Final Position_SGD Forward @ 15/08/2022	-12.91
Final Position_TWD Forward @ 15/08/2022	-15.3
Final Position_INR Forward @ 17/08/2022	0
Final Position_PHP Forward @ 15/08/2022	5.27
Final Position_WTI CRUDE FUTURE Aug22	16.42
Final Position_BRENT CRUDE FUTR Sep22	-0.14
Final Position_NY Harb ULSD Fut Aug22	4.91
Final Position_GASOLINE RBOB FUT Oct22	5.05
Final Position_Low Su Gasoil G Dec22	6.62
Final Position_NATURAL GAS FUTR Sep22	-0.12
Final Position_GOLD 100 OZ FUTR Dec22	23.06
Final Position_SILVER FUTURE Sep22	-0.08
Final Position_LME COPPER FUTURE Dec22	7.21
Final Position_LME PRI ALUM FUTR Dec22	5.45
Final Position_LME ZINC FUTURE Dec22	4.24

Final Position_LME NICKEL FUTURE Dec22	4.63
Final Position_CORN FUTURE Sep22	0.17
Final Position_SOYBEAN FUTURE Nov22	0.51
Final Position_WHEAT FUTURE(CBT) Dec22	5.12
Final Position_SUGAR #11 (WORLD) Mar23	4.27
Final Position_COFFEE 'C' FUTURE Dec22	4.08
Final Position_COTTON NO.2 FUTR Dec22	0.15
Final Position_LIVE CATTLE FUTR Oct22	5.3
Final Position_LEAN HOGS FUTURE Oct22	3.28
Final Position_SOYBEAN OIL FUTR Dec22	0.1
Final Position_SOYBEAN MEAL FUTR Dec22	0.09
Final Position_KC HRW WHEAT FUT Dec22	3.12
Final Position_WHEAT FUTURE(CBT) Sep22	-5.18
Final Position_KC HRW WHEAT FUT Sep22	-3.16
Final Position_COFFEE 'C' FUTURE Sep22	-4.17
Final Position_SUGAR #11 (WORLD) Oct22	-4.36
Final Position_LEAN HOGS FUTURE Aug22	-3.31
Final Position_LIVE CATTLE FUTR Aug22	-5.3
Final Position_WTI CRUDE FUTURE Sep22	-16.12
Final Position_NY Harb ULSD Fut Sep22	-4.84
Final Position_GASOLINE RBOB FUT Sep22	-4.91
Final Position_Low Su Gasoil G Sep22	-6.37
Final Position_LME PRI ALUM FUTR Sep22	-5.48
Final Position_COPPER FUTURE Sep22	-7.06
Final Position_LME NICKEL FUTURE Sep22	-4.65
Final Position_LME ZINC FUTURE Sep22	-4.27
Final Position_GOLD 100 OZ FUTR Aug22	-23.26