

Security	ISIN	Price	Yield	Qty (M)	Trade Dt
HGB 3 10/27/27	HU0000403118	102.601/922	2.670/630	100000	10/31/18
HGB 2 1/2 10/24/24	HU0000403571	96.962	3.060	35000	10/31/18
HGB 0 1/2 04/21/21	HU0000403464	97.236/377	1.650/590	280000	10/31/18
HGB 2 1/2 10/27/21	HU0000403100	102.389/565	1.670/610	300000	10/31/18
HGB 3 06/26/24	HU0000403068	100.658	2.870	540000	10/31/18
HGB 2 3/4 12/22/26	HU0000403340	94.365	3.560	10000	10/31/18
HGB 2 1/2 10/24/24	HU0000403571	97.117	3.032	60000	10/31/18
HTB 02/27/19	HU0000521950	100.030	-0.090	50000	10/31/18
HTB 12/27/18	HU0000521893	99.992	0.050	75000	10/31/18
HTB 07/31/19	HU0000522180	99.932	0.090	300000	10/31/18
HTB 05/22/19	HU0000522107	99.994	0.010	300000	10/31/18
HTB 09/25/19	HU0000522255			70000	10/31/18
HGB 2 1/2 10/24/24	HU0000403571	97.169	3.021	510000	10/31/18
HGB 3 10/27/27	HU0000403118	95.099/246	3.650/630	100000	10/31/18
HTB 09/25/19	HU0000522255	99.772/818	0.250/200	75000	10/31/18
HGB 2 1/2 10/27/21	HU0000403100	102.595	1.599	200000	10/31/18
HGB 0 1/2 04/21/21	HU0000403464	97.441	1.570	800000	10/31/18
HGB 2 1/2 10/27/21	HU0000403100	102.536/653	1.620/580	400000	10/31/18
HGB 2 3/4 12/22/26	HU0000403340	94.432	3.550	5000	10/31/18
HGB 2 1/2 10/24/24	HU0000403571	97.128	3.030	40000	10/31/18
HGB 1 3/4 10/26/22	HU0000403266	98.642	2.110	47000	10/31/18
HGB 0 1/2 04/21/21	HU0000403464	97.418	1.580	500000	10/31/18