

ISIN	Issuer	Crncy	Last Cpn	Maturity	QTY	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	TOTAL
<b>USD Bonds</b>					<b>6,267,000</b>													
<b>CBS Trust</b>																		
US912810UG12	US TREASURY N/B	USD	4.625	02/15/2055	1,050,000	\$ -	\$ 0	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 0	\$ -	\$ -	\$ -	\$ -	\$ 0
US912810UF39	US TREASURY N/B	USD	4.625	11/15/2044	957,000	\$ -	\$ 24,281	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 24,281	\$ -	\$ -	\$ -	\$ -	\$ 24,281
US91282CLW90	US TREASURY N/B	USD	4.250	11/15/2034	505,000	\$ -	\$ -	\$ -	\$ -	\$ 10,731	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 10,731	\$ -	\$ 10,731
US91282CJJ18	US TREASURY N/B	USD	4.500	11/15/2033	320,000	\$ -	\$ -	\$ -	\$ -	\$ 7,200	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 7,200	\$ -	\$ 7,200
<b>ESP Apartments</b>																		
US912810QH41	US TREASURY N/B	USD	4.375	05/15/2040	615,000	\$ -	\$ 0	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 0	\$ -	\$ -	\$ -	\$ -	\$ 0
US912810UG12	US TREASURY N/B	USD	4.625	02/15/2055	300,000	\$ -	\$ 6,938	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 6,938	\$ -	\$ -	\$ -	\$ -	\$ 6,938
US912810UB25	US TREASURY N/B	USD	4.625	05/15/2044	354,000	\$ -	\$ -	\$ -	\$ -	\$ 8,186	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 8,186	\$ -	\$ 8,186
US91282CPB18	US TREASURY N/B	USD	3.500	09/30/2027	220,000	\$ -	\$ -	\$ 3,850	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,850	\$ -	\$ -	\$ -	\$ 3,850
US91282CPA35	US TREASURY N/B	USD	3.625	09/30/2030	220,000	\$ -	\$ -	\$ 3,988	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 3,988	\$ -	\$ -	\$ -	\$ 3,988
US91282CHT18	US TREASURY N/B	USD	3.875	08/15/2033	626,000	\$ -	\$ 12,129	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 12,129	\$ -	\$ -	\$ -	\$ -	\$ 12,129
<b>ESP Apartments - Margin</b>																		
US912810UG12	US TREASURY N/B	USD	4.625	02/15/2055	300,000	\$ -	\$ 6,938	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 6,938	\$ -	\$ -	\$ -	\$ -	\$ 6,938
US912810UF39	US TREASURY N/B	USD	4.625	11/15/2044	700,000	\$ -	\$ -	\$ -	\$ -	\$ 16,188	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 16,188	\$ -	\$ 16,188
US91282CPB18	US TREASURY N/B	USD	3.500	09/30/2027	50,000	\$ -	\$ -	\$ 875	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 875	\$ -	\$ -	\$ -	\$ 875
US91282CPA35	US TREASURY N/B	USD	3.625	09/30/2030	50,000	\$ -	\$ -	\$ 906	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 906	\$ -	\$ -	\$ -	\$ 906
						<b>\$ -</b>	<b>\$ 50,285</b>	<b>\$ 9,619</b>	<b>\$ -</b>	<b>\$ 77,889</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ 50,285</b>	<b>\$ 9,619</b>	<b>\$ -</b>	<b>\$ 77,889</b>	<b>\$ -</b>	<b>\$ 275,585</b>

\* The cash flows for capitalizing and amortizing (sinkable) bonds will only take into account the current capitalizing/ amortizing factor, current nominal amount and current interest rate .The cash flow will not adjust for previous or future interest payments, principal payments or nominal amount increase

\*\* For floating rate notes the cash flow will use the current index rate to calculate the interest rate that will be paid in a period of 12 months.

\*\*\* For Non-USD securities future cash flows will be estimated based on the current exchange rate of the currency in question

\*\*\*\*For equity linked structured notes (ACYN) interest will be paid unless the note is called prior to maturity. Principal repayment at maturity is not guaranteed as it depends on the levels of the underlying securities

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