

<b>Unitbonds</b>	<b>Weight</b>	<b>Expiration value (fixing)</b>	<b>30YMBFZ8</b>
2' 47	25%	100,888	
2' 47 (IO)	25%	99,938	
2' 50	25%	99,738	
2' 50 IO	25%	98,275	
<b>Fixing value short</b>		99,710	

<b>Unitbonds</b>	<b>Weight</b>	<b>Expiration value (fixing)</b>	<b>3YMBFZ8</b>
1' April 21	25%	102,829	
1' April 22	25%	103,524	
1' January 23	25%	103,713	
1' April 23	25%	103,749	
<b>Fixing value short</b>		103,454	

<b>Unitbonds</b>	<b>Weight</b>	<b>Expiration value (fixing)</b>	<b>20YMBFZ8</b>
1.5' 37	50%	100,713	
1.5' 40	50%	99,375	
<b>Fixing value short</b>		100,044	