

**THIS INTERIM REPORT CONTAINS IMPORTANT INFORMATION WITH RESPECT TO THE
LBT COMPOSITION PLAN, THE CLAIMS FILING DATE AND THE CLAIMS ADMISSION
MEETING**

Interim report number **14** of the Bankruptcy Trustees of
Lehman Brothers Treasury Co. B.V. ("LBT")
30 November 2012
www.lehmanbrotherstreasury.com

Key items:

1. Definitions and abbreviations in this interim report are used in the same manner as in the previous reports.
2. Reference is made to paragraph 6.2. of the thirteenth report. The Bankruptcy Trustees hereby advise that LBT will offer the LBT Composition Plan ("*faillissementsakkoord*") to its Ordinary Creditors pursuant to section 138 DBA. The LBT Composition Plan will primarily be addressed to the institutions that hold accounts with an ICSD as owners of a particular nominal amount of Notes ("**Direct Participants**", in previous reports also defined as "Accountholders") as well as to other ordinary creditors holding claims that do not arise from Notes.
3. The draft of the LBT Composition Plan ("*ontwerpakkoord*") is attached to this report as **Annex I** and is also available on the LBT Website. The final LBT Composition Plan will be offered on or before 10 December 2012. The final LBT Composition Plan is not expected to be materially different from the attached draft LBT Composition Plan.
4. The consent solicitation period, in which LBT will be soliciting voting instructions from Ordinary Creditors, will commence on **10 December 2012** and will expire on **25 January 2013**. During this consent solicitation period, Direct Participants will be requested to procure voting instructions from institutional and private

**Nothing in this report should be deemed or construed as an admission of liability or claims, or
as a waiver of any rights, claims or defenses.**

investors that hold (economic interests in) Notes. On or before 10 December 2012, a Consent Solicitation Memorandum will be made available as an annex to the final LBT Composition Plan; the Consent Solicitation Memorandum sets out the procedures and requirements related to the filing of claims and submission of voting instructions. An information memorandum for holders of Notes that are not Direct Participants will also be made available on the LBT Website.

5. Furthermore, the Bankruptcy Trustees advise that the Supervisory Judge has set the Claims Filing Date for **25 January 2013**, which is also the date when the consent solicitation period expires. The date of the Claims Admission Meeting is **7 March 2013**.
6. With respect to the final list of LBT Note Valuations published on 27 September 2012 and following the announcement of the Manifest Error Bar Date, the Bankruptcy Trustees have received various communications from Noteholders with respect to published LBT Note Valuations. Based on these communications, and as of the date of this interim report, the Bankruptcy Trustees consider fourteen ISINs to be the subject of unresolved Manifest Error Notifications. In the process of assessing information provided by Noteholders, the Bankruptcy Trustees amended nine LBT Note Valuations. Reference is made to page 49 of the Final List of LBT Valuations (attached as Annex III to the Composition Plan).
7. Subject to – *inter alia* – the acceptance of the LBT Composition Plan and the confirmation by the court, LBT expects to make a first distribution in April 2013.

DRAFT COMPOSITION PLAN

(ontwerp-faillissementsakkoord)

LEHMAN BROTHERS TREASURY CO. B.V. *in bankruptcy*

("LBT")

www.lehmanbrotherstreasury.com

This Composition Plan is primarily addressed to Direct Participants and Other Ordinary Creditors.

Direct Participants are defined in Section C as persons or entities that are shown in the records of a Clearing System as holders of particular nominal amounts of Notes issued by LBT.

Beneficial owners of Notes that do not qualify as a Direct Participant are recommended to contact the Direct Participant or Intermediary Institution through which their Notes are held and to consult the "*UBO Information Memorandum*" available on the LBT Website.

NOVEMBER 30, 2012

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This Composition Plan is offered pursuant to article 138 of the Dutch Bankruptcy Act ("**DBA**") to ordinary non-preferred Creditors of LBT ("**Ordinary Creditors**"), being:

- (i) "**Noteholders**" as defined in the Consent Solicitation Memorandum (Annex I); and
- (ii) creditors holding an unsecured non-preferred claim against LBT, other than a claim arising from Notes ("**Other Ordinary Creditors**").

Only Ordinary Creditors are requested to file claims and participate in the voting procedures as set forth herein and in the Consent Solicitation Memorandum.

Conditional upon the acceptance of the Composition Plan by the required majority of the Ordinary Creditors that participate in the filing and voting procedures, and subject to the confirmation of the Composition Plan by the Dutch court, once the Composition Plan becomes effective, distributions will be made to Direct Participants for the benefit of all Noteholders and Other Ordinary Creditors in accordance with the provisions of the Composition Plan.

Direct Participants will be responsible for allocating distributions that they receive under the Composition Plan to Noteholders.

Unless otherwise defined, capitalised terms have the meanings ascribed to them in Section C of this Composition Plan.

This Composition Plan is primarily addressed to Direct Participants and Other Ordinary Creditors. Beneficial owners of Notes that do not qualify as Direct Participant are recommended to contact the Direct Participant or Intermediary Institution through which their Notes are held.

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SECTION A: EXPLANATORY STATEMENT TO THE COMPOSITION PLAN

I. INTRODUCTION

LBT presents this draft Composition Plan (*ontwerp-faillissementsakkoord*) pursuant to Title I, Chapter 6 DBA to its Ordinary Creditors.

Explicit reference is made to the Public Reports that have been published since the Bankruptcy Date and that are available on the website of LBT: www.lehmanbrotherstresury.com (the "**LBT Website**").

Prior to its Bankruptcy, LBT issued securities (notes and certificates, all referred to as: "**Notes**") to professional and retail investors under the following programs: the *USD 100,000,000,000 Euro Medium Term Note Program* (the "**EMTN Program**"), the *USD 4,000,000,000 German Note Issuance Program* (the "**German Note Program**"), the *(Swiss) Certificates Program* (the "**Swiss Program**") and the *(Italian) Inflation Linked Notes Program* (the "**Italian Program**").

At the Bankruptcy Date, 3,789 Series of Notes were outstanding. The vast majority (3,655 Series) of the outstanding Notes were issued under the EMTN Program. 67 Notes were issued under the Swiss Program and 66 Notes under the German Note Program. The Italian Program only consists of one Series.

The characteristics of these Notes vary from relatively simple to extremely complex. With respect to almost all Notes, both the nominal amount invested, as well as any return (if applicable) on such nominal, are synthetically linked to movements of specific underlying elements, such as equity prices, stock indices and commodity prices. LBT hedged the risks related to underlying elements of Notes by entering into numerous swap agreements with affiliated entities.

LBT on-lent the proceeds from the Note issuance programs to Lehman Brothers Holdings Inc. ("**LBHI**") for purposes of funding the activities of the Lehman Brothers group.

Pursuant to a settlement agreement executed on August 30, 2011 between the Bankruptcy Trustees and LBHI and certain of its affiliates (the "**Settlement Agreement**"), among other things, (i) the intercompany claims of LBT against LBHI have been agreed to and allowed by LBHI under the confirmed *Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its affiliated debtors* (the "**Confirmed Chapter 11 Plan**") for an amount of USD 34,548,000,000 as a *class 4A senior affiliate claim* as defined in the Confirmed

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Chapter 11 Plan (the "**LBT Intercompany Claim**"); and (ii) the Bankruptcy Trustees have agreed to and allowed a claim of Lehman Brothers Special Financing Inc. in the amount of USD 1,022,992,712 and a claim of Lehman Brothers Commodities Services Inc. in the amount of USD 43,507,736 (jointly referred to as: "**Allowed U.S. Debtor Claims**"). The Settlement Agreement is available on the LBT Website.

On April 17, 2012, LBT received a first distribution of 4.62% on the LBT Intercompany Claim from LBHI. On October 1, 2012, LBT received a second distribution of 3.11% on the LBT Intercompany Claim from LBHI. The Confirmed Chapter 11 Plan provides for LBHI to make further distributions to its creditors, including to LBT on account of the LBT Intercompany Claim, on or about March 30 and September 30 of each year, as and to the extent sufficient cash becomes available.

II. PURPOSE OF THE COMPOSITION PLAN

The Composition Plan will allow LBT to make distributions to Direct Participants for the benefit of Noteholders and to Other Ordinary Creditors in the most efficient and expedient manner by establishing:

- (i) **the LBT Note Valuations as a fair and equitable basis for the pro rata entitlement of Noteholders to distributions from LBT and binding all Ordinary Creditors;** and
- (ii) **a distribution method that enables LBT to make distributions to Direct Participants by means of and subject to the existing payment and settlement systems.**

Other Ordinary Creditors whose claims have been acknowledged by the Bankruptcy Trustees will receive payments pursuant to the provisions of the Composition Plan.

The Composition Plan will be put to a vote of Ordinary Creditors. The filing and voting procedures applicable to Noteholders are set forth in the **Consent Solicitation Memorandum**, [which is attached to this Composition Plan as **Annex I**]. The filing of Noteholders' claims and the collection of voting instructions from Noteholders, is directed through the Direct Participants.

**NOTEHOLDERS ARE REQUESTED TO READ CAREFULLY THE CONSENT
SOLICITATION MEMORANDUM**

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Other Ordinary Creditors are required to file claims and are entitled to vote in accordance with the applicable provisions of Dutch bankruptcy law.

III. NEED FOR AND BACKGROUND OF THE COMPOSITION PLAN

The demise of the Lehman Brothers Group is without precedent in terms of scope, amounts at stake and financial complexity.

The specific complexities related to the calculation and valuation of sophisticated financial instruments were at the centre of LBT's operations: the issuance of thousands of Notes with payments linked to specific underlyings and the conclusion of as many individual hedges with affiliates.

In order to make distributions, the Series of Notes needed to be properly and irrevocably valued taking into account each Note's respective Conditions as well as the applicable requirements of Dutch law. The number of UBOs that hold Notes runs into the tens of thousands. Some of these UBOs are sophisticated and large institutional investors, others are private individuals. The rights of UBOs and their respective entitlements to payments are effected through Direct Participants and through Intermediary Institutions active in Europe, Asia and the U.S.

Because of the immense number of UBOs and the complexity and potential subjectivity related to the valuation of each of the Notes, the LBT estate has, since July 2009, in consultation with many large UBOs, been working towards a framework in which the valuation of the Notes is undertaken using Valuation Principles that are fair and equitable, and that respect the Conditions of each Note as well as Dutch (bankruptcy) law.

Provisional Valuation Principles were announced in the third Public Report of July 22, 2009; more detail and explanation were provided in the fourth and fifth Public Report of November 3, 2009 and March 12, 2010.

Following discussions with and communications from large UBOs, the Provisional Valuation Principles were further refined. Ultimately, the Definitive Valuation Principles were promulgated in the tenth Public Report of November 11, 2011. Given the importance of reaching as many Noteholders as possible, the publication of the tenth Public Report was announced by communications sent through the communication channels of the Clearing Systems.

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From December 2011, the LBT Estate and its financial advisors started the calculations of each Series of Notes by applying the Definitive Valuation Principles. On January 31, 2012, Provisional Admissible Amounts related to the first batch of 484 Series were made public on the LBT website, followed by a second batch of 1,109 Series on March 12, 2012, a third batch of 278 Series on May 1, 2012, a fourth batch of 854 Series on June 28, 2012, a fifth batch of 790 Series on July 25, 2012 and lastly, on September 27, 2012, the final list of Outstanding Series containing the final valuation of 3,789 Series of Notes was made public.

From the publication of the first batch, UBOs were given the opportunity to lodge Manifest Error Notifications with the LBT Estate with respect to self-evident errors in an LBT Note Valuation. The possibility of making such a Manifest Error Notification, as well as the requirements for a valid Manifest Error Notification, were communicated in the tenth Public Report. The Manifest Error Bar Date was set at October 29, 2012 at 5pm CET. As a result of Manifest Error Notifications received, a limited number of LBT Note Valuations were amended and, as of November 30, 2012, fourteen LBT Note Valuations remain the subject of discussion or are in the process of resolution.

The Definitive Valuation Principles are actively supported by a number of large UBOs representing a significant number of Notes, both in number of discrete Notes held and in amount. This support has materialised in the execution of Valuation Support Agreements ("**VSAs**") between the LBT estate and these UBOs. Each VSA expresses the respective UBOs written support for the Definitive Valuation Principles. **Annex II** contains a list of large UBOs that have executed VSAs.

The U.S. Debtors that hold Other Ordinary Claims against LBT and that are holding claims arising from Notes have expressed their support for the Composition Plan and will vote in favor of the Composition Plan subject to the Settlement Agreement.

The final list of LBT Note Valuations as of the date of the Composition Plan is attached as **Annex III**.

IV. RECOMMENDATION

The Composition Plan provides Noteholders as well as Other Ordinary Creditors with a mechanism to receive distributions on their admitted claims against LBT in the quickest and most efficient manner.

The Definitive Valuation Principles have been formulated with the equitable treatment of claims as the base principle and in accordance with the principles of the DBA, whilst taking

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the Conditions of each Note as the starting point. UBOs have had and have taken the opportunity to communicate their views on the Definitive Valuation Principles and the published valuations. The process of valuing each (Series of) Note has been performed by valuation professionals who have applied a robust process with appropriate internal checks and balances. As such, subject to Manifest Errors, the Bankruptcy Trustees will at the Claims Admission Meeting only recognise (Series of) Notes for their respective LBT Note Valuation.

IMPLEMENTATION OF THE COMPOSITION PLAN IS IN THE BEST INTEREST OF ALL ORDINARY CREDITORS. LBT AND THE BANKRUPTCY TRUSTEES THEREFORE STRONGLY RECOMMEND NOTEHOLDERS AND OTHER ORDINARY CREDITORS TO ACCEPT THE COMPOSITION PLAN BY VOTING IN FAVOR OF THE COMPOSITION PLAN.

Under Dutch Bankruptcy law, a composition plan can only be offered once to creditors. Should the Composition Plan not be accepted, the Bankruptcy Trustees will seek to allow Noteholders' claims in the LBT bankruptcy based on the Definitive Valuation Principles. This scenario would potentially expose all Ordinary Creditors to severe delays in receiving distributions. Such a claims allowance process can, particularly in light of the complexity of the Notes, lead to complicated and protracted litigation, which could force the LBT estate to maintain significant distribution reserves.

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SECTION B: PROVISIONS OF THE COMPOSITION PLAN

Article 1, Recognition of Outstanding Series of Notes and Other Ordinary Claims

- 1.1. As of the "**Effective Date**" (as defined in Section C), the Outstanding Series of Notes are irrevocably recognised by LBT in accordance with the LBT Note Valuations included in **Annex III**. Distributions on Outstanding Series of Notes will be made solely in accordance with Article 3.
- 1.2. As of the Effective Date, each Other Ordinary Claim that is recognised by the Bankruptcy Trustees at the Claims Admission Meeting is irrevocably recognised by LBT for the value attributed to such claim according to the List of Admitted Claims. **Annex IV**, which includes the Acknowledged U.S. Debtor Claims, provides a list of provisionally admitted Other Ordinary Claims that shall be updated from time to time until the date of the Claims Admission Meeting.
- 1.3. As of the Effective Date, each Other Ordinary Claim that is submitted to LBT after the Claims Admission Meeting and each Disputed Claim, shall, for the purposes of distributions pursuant to this Composition Plan, only be recognised by LBT for either (a) the value decided upon in a Final Order; or (b) the value determined in a settlement agreement between the relevant holder of such claim and LBT. As of the Effective Date, LBT has full and absolute discretion to enter into settlement agreements with Ordinary Creditors in order to either settle Disputed Claims or to recognise Other Ordinary Claims.
- 1.4. Claims arising out of the Outstanding Series of Notes, which, except for the (pro rata) entitlement to distributions provided for in this Composition Plan, remain subject to the applicable Conditions and related legal provisions and other arrangements related or applicable to the holding or trading of Notes, and that are or will be recognised pursuant to Article 1.1 and Article 1.3, are defined as "**Acknowledged Noteholder Claims**". All Other Ordinary Claims that are recognised pursuant to Article 1.2 and Article 1.3 are defined as "**Acknowledged Other Ordinary Claims**". The Acknowledged Noteholders Claims and Acknowledged Other Ordinary Claims together are defined as "**Acknowledged Claims**".
- 1.5. All Acknowledged Claims rank *pari passu* for the value attributed to such claims.

Article 2, Binding nature of the values attributed to Acknowledged Claims

- 2.1. As of the Effective Date, each Ordinary Creditor is bound by the value attributed to the Acknowledged Claims pursuant to Article 1 above, regardless of whether such Ordinary Creditor has filed a claim in the bankruptcy of LBT, or has voted against or in favor of this Composition Plan or has abstained from voting.

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- 2.2. Except for the entitlement to receive distributions on Acknowledged Claims as provided for in this Composition Plan, nothing in the Composition Plan should be construed as providing holders of Acknowledged Claims with any other rights or entitlements that as of the Effective Date do not exist under the applicable Conditions or any other legal or other provisions - including those provisions related to the holding or trading of Notes through the Clearing systems - that are applicable to the Acknowledged Claims.

Article 3, Distributions to Ordinary Creditors

- 3.1. Each time that "**Available Cash**" (as defined in Section C) is available for distribution to Ordinary Creditors, LBT shall make a distribution in accordance with this Article 3 and with Article 4. To the extent reasonably possible, LBT will make such distributions within 13 business days after receipt of any payments from LBHI on the LBT Intercompany Claim, which payments are expected to take place semi-annually on March 30 and September 30 of each year as provided in the Confirmed Chapter 11 Plan. In principle, LBT shall not make distributions that are in the aggregate less than USD 100,000,000, except for a final distribution.
- 3.2. LBT will receive cash distributions on the LBT Intercompany Claim in U.S. Dollars. Currency conversions shall only be made as provided in Article 4.
- 3.3. In accordance with the Conditions and existing legal provisions of the applicable Note documentation and other provisions related or applicable to the holding or trading of Notes, as well as the legal and operating arrangements between LBT and the Distribution Agent (collectively referred to as the "**Distribution Provisions**"), LBT will make distributions on the Outstanding Series of Notes by instructing the Distribution Agent to transfer the "**Pro Rata Share**" (as defined in Section C) of Available Cash applicable to such Outstanding Series of Notes to the relevant Clearing System or, to the extent applicable, to the entities designated by the relevant Clearing System for onward payment to the relevant Direct Participants. Direct Participants will be responsible for allocating distributions to Noteholders.
- 3.4. Each time LBT intends to make a distribution in accordance with the Distribution Provisions, such intention, including the date on which the Distribution Agent expects to make distributions as described in Article 3.3 (the "**Distribution Date**"), shall be communicated on the LBT Website and by means of a notice to be sent via the communication channels of the relevant Clearing System, no later than [X] Business Days before the Distribution Date.
- 3.5. LBT will on or promptly after the Distribution Date make distributions to the holders of Acknowledged Other Ordinary Claims by paying each such Other Ordinary Creditor,

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as indicated in the records of LBT, its Pro Rata Share of Available Cash on the bank account provided by the holder of such Acknowledged Other Ordinary Claim.

- 3.6. If an Other Ordinary Claim is transferred after the Effective Date, such transfer shall only be recognised by LBT for the purpose of distributions pursuant to this Composition Plan upon written confirmation by LBT of receipt of a notice of transfer. The notice of transfer needs to be signed by both the transferor and the transferee, and must clearly state the date upon which the transfer of the relevant Other Ordinary Claim has become effective. The transferee of the Other Ordinary Claim will be bound by the Composition Plan, and will only be entitled to receive any distributions from LBT that fall due after the date of the aforementioned written confirmation by LBT.
- 3.7. Any distributions made pursuant to this Article 3 are made free of withholding tax, unless such withholding is required by applicable law, rule, regulation or practice. Clearing Systems, Direct Participants, Noteholders, Intermediary Institutions, or as the case may be, UBOs and holders of Acknowledged Ordinary Claims or any other party entitled to any distributions from LBT, are, and will at all times, remain responsible for any and all tax consequences in any applicable jurisdiction related to the direct or indirect receipt of, or entitlement to distributions from LBT. For the avoidance of doubt, such responsibility could include, without limitation, any tax under applicable tax laws in any applicable jurisdiction due upon direct or indirect receipt of, or entitlement to, any distributions made by LBT or any tax required to be withheld under applicable tax laws in any applicable jurisdiction on any payments made as a direct or indirect consequence of any distributions made by LBT.

Article 4, Currency of distributions

- 4.1. On each Distribution Date, LBT will make distributions in accordance with Article 3 in the currency in which the relevant Outstanding Series or Other Ordinary Claim is denominated (the "**Original Currency**").
- 4.2. For each distribution, the Pro Rata Share of Available Cash payable on any Acknowledged Claim that is denominated in a currency other than U.S. Dollars shall be converted from U.S. Dollars (being the currency in which distributions on the LBT Intercompany Claim are received) into the Original Currency of such claim at [publicly available reference rates] applicable [X] Business Days before each Distribution Date using the reference conversion rates. If no [reference] rate is available for a specific currency conversion, LBT shall seek another conversion rate that is as much as possible in line with market practice. The conversion rates applicable to each non-U.S. Dollar denominated Series will be communicated on, or [X] business day(s) before, each Distribution Date on the LBT Website and, if and to

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the extent reasonably possible, communicated via the communication channels of the Clearing Systems.

Article 5, Modification of the Composition Plan

- 5.1. After the Effective Date, LBT may amend or modify the Composition Plan, or remedy any omission or inconsistency in the Composition Plan, in such a manner that may be considered necessary to carry out the purpose and intent of the Composition Plan, provided that any such amendment, modification or remedy does not materially change the Composition Plan. LBT will publish any proposed amendment, modification or remedy 15 business days prior to its effect on the LBT Website.

Article 6, Post Effective Date Provisions

- 6.1. As of the Effective Date, the bankruptcy proceedings related to LBT shall end in accordance with article 161 of the DBA, and LBT shall continue to exist for the purpose of fulfillment of its obligations under the Composition Plan as an entity in liquidation as provided in Article 6.3.
- 6.2. As of the Effective Date, each Ordinary Creditor is bound by this Composition Plan, whether or not such Ordinary Creditor has filed a claim in the bankruptcy of LBT or voted in favor or against the Composition Plan.
- 6.3. On or immediately after the Effective Date, Stichting Lehman Brothers Treasury (the "**Stichting**") as the sole shareholder of LBT, shall pass a resolution to liquidate LBT in accordance with article 2:19 of the Dutch Civil Code ("**DCC**") with the appointment of the Bankruptcy Trustees as liquidators (*vereffenaars*) of LBT (the "**Liquidators**").
- 6.4. LBT acknowledges that it shall be fully bound by any obligation assumed by and any agreement entered into by the Bankruptcy Trustees on behalf of the LBT estate.
- 6.5. LBT shall continue to exist for the purpose of fulfilling all its obligations under the Composition Plan, and in accordance with articles 2:23b and 2:19 DCC, will only cease to exist once LBT has no more assets to distribute. The Liquidators shall be authorised to represent and bind LBT for any and all matters related to the fulfillment of LBT's obligations existing under the Composition Plan. The articles of association of LBT shall be amended to the extent required for the fulfillment of the Composition Plan.
- 6.6. As of the Effective Date, LBT will publish quarterly reports on the LBT Website presented in the same format as the Public Reports.
- 6.7. As of the Effective Date, LBT shall indemnify and hold harmless the "**Indemnified Parties**" (as defined in Section C) against any and all liabilities, claims, actions, acts,

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omitted or taken, or damages incurred or asserted against, in connection with, or arising out of the suspension of payment and bankruptcy proceedings related to LBT, the Composition Plan, its formulation, preparation and its fulfillment, including, but not limited to the determination of claims arising from Notes, the management of LBT's cash, and any distributions made as provided for under the Composition Plan, *provided however*, that nothing in this Article 6.7 shall affect the liability of any person that otherwise would result from any act or omission that is determined by a Final Order to have constituted willful misconduct or gross negligence (*opzet of grove schuld*).

Article 7, Notices

- 7.1. As of the Effective Date, any notice or request in connection with this Composition Plan shall be in writing and made by courier or certified mail to the attention of *Lehman Brothers Treasury Co. B.V. in liquidatie, Houthoff Buruma, PO Box 75505, NL-1070 AM, Amsterdam, the Netherlands*.

Article 8, Releases

- 8.1. On and after the Effective Date, each and every Ordinary Creditor shall release or shall be deemed to have released the "**Released Parties**" (as defined in Section C) from, and none of the Released Parties shall have or incur any liability for, any claim for, cause of action for or other assertion of liability, for any act taken or omitted to be taken during the provisional suspension of payment and bankruptcy proceedings of LBT, and until LBT ceases to exist, in connection with, or arising out of, the LBT provisional suspension of payment and bankruptcy proceedings, the formulation or administration of the Composition Plan, including but not limited to, the manner in which any cash is or will be distributed under the Composition Plan, or any other act or omission in connection with the LBT provisional suspension of payment or bankruptcy proceedings, the Composition Plan and any annexes or documentation and communication related thereto, the Public Reports and any annexes thereto, the VSAs, the LBT Note Valuations and any information whether in writing or orally provided in connection therewith, or any contract, instrument or other document related thereto; *provided however*, that nothing in this Article 8.1 shall affect the obligations of LBT under the Composition Plan, and that nothing in this Article 8.1 shall affect the liability of any person that otherwise would result from an act or omission that is determined by a Final Order to have constituted willful misconduct or gross negligence (*opzet of grove schuld*).
- 8.2. On and after the Effective Date, each and every Ordinary Creditor shall waive any and all claims, rights, remedies and actions against the Released Parties and (other)

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Ordinary Creditors with respect to the valuation, recognition and settlement of any Acknowledged Claim, including but not limited to the Acknowledged U.S. Debtor Claims and the Settlement Agreement.

- 8.3. Upon the date that all distributions under the Composition Plan have been made, each Ordinary Creditor shall have waived, released and discharged, to the extent applicable, the Released Parties of and from any and all claims, rights and liabilities arising under or related to the Composition Plan or the implementation or performance thereof or to any distributions made or not made thereunder.

Article 9, Annexes

- 9.1. The Annexes to this Composition Plan, including their respective annexes and appendices, form an integral part of the Composition Plan for all intents and purposes.

Article 10, Settlement Agreement

- 10.1. The Settlement Agreement is incorporated by reference herein. Notwithstanding anything to the contrary in this Composition Plan, nothing herein shall constitute an amendment to or modification of the Settlement Agreement.

Article 11, Miscellaneous

- 11.1. In the event that prior to or after the Effective Date, it appears that – either by a Final Order or otherwise – any provision or Article of the Composition Plan is invalid, void or unenforceable, LBT shall be authorised to alter such provision or Article to make it valid or enforceable, consistent with such provision and the purpose of the Composition Plan. Notwithstanding any such alteration, the remainder of the Composition Plan is and shall in no way be affected by such alteration.
- 11.2. The headings used in this Composition Plan are for convenience of reference only and shall not be taken into consideration in interpreting this Composition Plan.
- 11.3. In this Composition Plan, unless stated otherwise: (i) a reference to the singular includes the plural and vice versa, and (ii) other grammatical forms of a defined term have a corresponding meaning. All references to any provision of law shall also be deemed to refer to any modification thereof.

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Article 12, Governing law and court of competent jurisdiction

- 12.1. The Composition Plan, as well as all rights and obligations arising out of or in connection with the Composition Plan, shall be governed by the laws of the Netherlands.
- 12.2. Any dispute arising out of the Composition Plan or in connection with the Composition Plan or any act, agreement or engagement arising out of the Composition Plan, shall be exclusively submitted to the District Court of Amsterdam, the Netherlands.

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SECTION C: LIST OF DEFINITIONS

**Acknowledged Noteholder
Claim**

with respect to a particular Outstanding Series of Notes, the Noteholder's claim arising out of such Outstanding Series of Notes, which claim, except for the (pro rata) entitlement to distributions under this Composition Plan, remains subject to the applicable Conditions and related legal provisions and other arrangements related or applicable to the holding and trading of Notes, and which are or will be recognised pursuant to Article 1.1 and Article 1.3 of this Composition Plan

Acknowledged Claim

an Acknowledged Noteholder Claim or an Acknowledged Other Ordinary Claim, *provided however*, that a claim that is allowed for voting purposes only on the basis of Article 125 DBA (*voorwaardelijke toelating*) is not considered an "Acknowledged Claim"

**Acknowledged Other Ordinary
Claim**

an Other Ordinary Claim (i) that is included on the List of Admitted Claims for the value included therein; or (ii) for the value decided upon after the Effective Date by a court of competent jurisdiction following a claims referral proceeding (*renvooi procedures*), or, as the case may be, (iii) for the value as determined after the Effective Date in a settlement agreement between the relevant holder of such Other Ordinary Claim and LBT

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Acknowledged U.S. Debtor Claims	the claims of Lehman Brothers Special Financing Inc. in the amount of USD 1,022,992,712 and the claim of Lehman Brothers Commodities Services Inc. in the amount of USD 43,507,736, respectively, both allowed by the Bankruptcy Trustees as Acknowledged Other Ordinary Claims pursuant to the Settlement Agreement
Admissible Amounts	the LBT Note Valuation attributable to a particular ISIN expressed in EUR
Article	an article of the Composition Plan
Available Cash	all cash LBT receives by way of distributions on the LBT Intercompany Claim (which distributions are made in USD) or otherwise, including any interest made on invested cash, <i>less</i> the amount of cash needed to cover (at any time) actual and expected Expenses and the amount of cash needed to fund the projected costs required to finance the execution of the Composition Plan and the amount of cash needed for reservations for Disputed Claims
Bankruptcy (Date)	October 8, 2008
Bankruptcy Trustees	R.J. Schimmelpenninck and F. Verhoeven, appointed by the Amsterdam District Court as <i>curatoren</i> of LBT

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Claims Admission Meeting	the meeting scheduled for March 7, 2013, chaired by the Supervisory Judge, in which claims that have been filed will either be admitted (<i>erkend</i>) or disputed (<i>betwist</i>)
Claims Filing Date	the date for the filing of claims in the bankruptcy of LBT as set by the Supervisory Judge in accordance with Article 108 DBA, which is also the Expiration Date as defined in the Consent Solicitation Memorandum being January 25, 2013
Clearing System(s)	the central securities depositories Euroclear Bank S.A. / N.V. (Brussels), Clearstream Banking S.A. (Luxembourg), the Depository Trust Company, SIX SIS Ltd, Clearstream Banking AG (Frankfurt am Main), Monte Titoli S.p.A., Verdipapirsentralen ASA, VP Securities A/S, Euroclear Sweden AB, Euroclear Finland Ltd and Computershare Investor Services Pty Ltd, as well as any other entity or institution that takes on a similar role
Composition Plan	the composition plan (<i>faillissementsakkoord</i>) including all annexes thereto offered by LBT to its Ordinary Creditors
Conditions	the terms and conditions of the Notes, which are contained in the respective prospectuses in relation to the Programs, and all documents in relation to each issue of a Series of Notes, amending and finalising the Conditions and of which the Conditions form part

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Confirmed Chapter 11 Plan	the Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its affiliated debtors confirmed by the United States Bankruptcy Court Southern District of New York on December 6, 2011
[Consent Solicitation Memorandum]	[the procedures related to the filing of claims with the Bankruptcy Trustees and the casting of votes at the Claims Admission Meeting for the acceptance of the Composition Plan as described in the document and its annexes and markets sections]
DBA	Dutch Bankruptcy Act (<i>Faillissementswet</i>)
DCC	Dutch Civil Code
Definitive Valuation Principles	the valuation principles set out in paragraph 6 of the tenth public report
Direct Participant	each person or entity who is shown in the records of a Clearing System as a holder of a particular nominal amount of the Notes

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Disputed Claim	any Noteholder claim whether submitted in accordance with the Consent Solicitation Memorandum or otherwise, as well as any claim submitted by an Other Ordinary Creditor, that - either in whole or in part - is disputed (<i>betwist</i>) by the Bankruptcy Trustees at the Claims Admission Meeting and which at the Claims Admission Meeting is referred to the District Court for claim referral proceedings (<i>renvooioprocedures</i>); a list of provisionally disputed claims will be made available for inspection at the registry of the Amsterdam District Court at least for a period of 8 days before the Claims Admission Meeting
Distribution Agent	Deutsche Bank AG, London branch or any other party engaged by LBT to make distributions in accordance with Article 3
Distribution Date	each date at which LBT instructs the Distribution Agent to make distributions of Available Cash as provided for in Articles 3 and 4
Distribution Provisions	the Conditions and other existing legal provisions of the applicable Note documentation and other provisions related to or applicable to the holding or trading of Notes, as well as the legal and operating arrangements between LBT and the Distribution Agent as described in Article 3.3

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Effective Date	the date at which the Composition Plan becomes effective and binding on all Ordinary Creditors, this date being the date at which the confirmation decision of the Amsterdam District Court is no longer subject to appeal
Expenses	any and all outstanding costs made by the LBT estate and its advisors and agents, and, as of the Effective Date, LBT and the Liquidators and their respective advisors and agents, related to LBT's bankruptcy proceedings, including, without limitation, the formation of this Composition Plan and the fulfillment of LBT's obligations as set out, following from or related to this Composition Plan
Final Order	a judgment of a court of competent jurisdiction that is no longer open to appeal or cassation (<i>kracht van gewijsde</i>)
Indemnified Parties	LBT, its current and future directors, the Liquidators, the Bankruptcy Trustees, Stichting, the current and future directors or liquidators of Stichting, Houthoff Buruma Coöperatief U.A. and its affiliates as well as their respective present or former, partners or employees

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Intermediary Institution	any depository bank, commercial bank, broker, dealer, custodian, trust company or other financial institution or intermediary party who has indirect access to the Clearing Systems through its own account with a Direct Participant or (if there are tiers) through its own account with the next (final) Intermediary Institution who holds an account with a Direct Participant
ISIN	an Outstanding Series of Notes as identified by its <i>International Securities Identification Number</i> ; for the purpose of the Consent Solicitation Memorandum, "holding an ISIN" means holding an interest in a Series (of Notes) as identified by its <i>International Securities Identification Number</i>
LBHI	Lehman Brothers Holdings Inc.
LBT	Lehman Brothers Treasury Co. B.V.
LBT estate	the bankruptcy estate (<i>faillissementsboedel</i>) of LBT
LBT Website	www.lehmanbrotherstreasury.com
LBT Intercompany claim	LBT's intercompany claim of USD 34,548,000,000,000 against LBHI, allowed as a Class 4A claim under the Confirmed Chapter 11 Plan, pursuant to the August 31, 2011 settlement agreement between the Bankruptcy Trustees and LBHI and certain of its affiliated debtors

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LBT Note Valuation	the value of an ISIN established in accordance with the Definitive Valuation Principles; all LBT Note Valuations are expressed in Euros using exchange rates as of the Bankruptcy Date of LBT (see <u>Annex III</u> for the valuation of each ISIN)
List of Admitted Claims	the final list of claims filed and acknowledged by the Bankruptcy Trustees and not disputed by Ordinary Creditors, as evidenced by the court minutes of the Claims Admission Meeting (<i>proces-verbaal van de verificatievergadering</i>) as referred to in Article 121 DBA
List of Provisionally Admitted Claims	the list of provisionally admitted claims filed by Ordinary Creditors which will be made available for inspection at the registry of the Amsterdam District Court at least for a period of 8 days before the Claims Admission Meeting
Liquidators	R.J. Schimmelpenninck and F. Verhoeven, or any other person appointed as liquidator (<i>vereffenaar</i>) of LBT by Stichting
Manifest Error	a self-evident, inconsistent or erroneous application of the Definitive Valuation Principles, or an application of the Definitive Valuation Principles to a situation obviously not contemplated by the Definitive Valuation Principles, or a self-evident material mistake in the application or interpretation of the Conditions or in the use of relevant, observable and objective data

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Manifest Error Notification	a request to the Bankruptcy Trustees to reconsider the LBT Note Valuation for reasons of Manifest Error filed in accordance with the conditions specified in paragraph 6.8 of the tenth Public Report
Notes	notes and certificates issued by LBT under the Programs, as well as a beneficial interest in such notes and certificates
Noteholder(s)	has the meaning assigned thereto in each applicable market section included in the Consent Solicitation Memorandum (<u>Annex I</u>)
Ordinary Creditors	all ordinary non-preferred unsecured creditors, being (i) Noteholders as defined in the Consent Solicitation Memorandum and (ii) Other Ordinary Creditors
Original Currency	the currency in which a Series of Notes is denominated upon issuance or the currency in which an Other Ordinary Claim is denominated
Other Ordinary Claims	all unsecured non-preferred claims other than claims arising out of Notes
Other Ordinary Creditors	creditors holding an unsecured non-preferred claim against LBT, other than a claim arising out of Notes
Outstanding Series (of Notes)	the Series (of Notes) that are outstanding at Bankruptcy Date as set forth in <u>Annex III</u>

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Pro Rata Share

with respect to each ISIN: the proportion, expressed as a percentage, that the LBT Note Valuation of the ISIN bears to the sum of (i) LBT Note Valuations of all ISINs that are not treated as Disputed Claims (meaning that if a Disputed Claim relates to a part of the Admissible Amount pertaining to the ISIN, the undisputed part of such ISIN will be taken into account), (ii) all Acknowledged Other Ordinary Claims and (iii) all Disputed Claims;

with respect to each Acknowledged Other Ordinary Claim: the proportion, expressed as a percentage, that the amount of such claim bears to the sum of (i) LBT Note Valuations of all ISINs that are not treated as Disputed Claims (meaning that if a Disputed Claim relates to a part of the Admissible Amount pertaining to the ISIN, the undisputed part of such ISIN will be taken into account), (ii) all Acknowledged Other Ordinary Claims and (iii) all Disputed Claims;

the Pro Rata Share is calculated by denominating all relevant claims in Euros using exchange rates as of the Bankruptcy Date

Programs

the USD 100,000,000,000 Euro Medium Term Note Program, the USD 4,000,000,000 German Note Issuance Program, the (Swiss) Certificates Program and the (Italian) Inflation Linked Notes Program

Provisional Admissible Amounts

Admissible Amounts related to each Series of Notes published on the LBT Website on a provisional basis prior to the publication of the final list of all Admissible Amounts on September 27, 2012

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Provisional Valuation Principles	the provisional valuation principles set out in paragraph 6 of the fourth public report and further explained in paragraph 6 of the fifth public report
Public Report	the public reports (<i>openbare verslagen</i>) published by the Bankruptcy Trustees available on the LBT Website
Released Parties	LBT, its current and future directors, the Liquidators, the Bankruptcy Trustees, Stichting, the current and future directors or liquidators of Stichting, Houthoff Buruma Coöperatief U.A. and its affiliates as well as their respective present or former, partners, employees, agents, officers, directors or principles, officers, as well as any advisor, lawyer, accountant, valuation expert, agent, officer or person engaged or hired by any of the aforementioned entities or persons and regardless of whether such engagement has been terminated, is ongoing or shall be entered into, included but not limited to, PricewaterhouseCoopers Accountants N.V. and its affiliates, as well as the Consent Agent, the Distribution Agent and their respective affiliates, and all advisors, officers, employees retained by such entities or persons
Series (of Notes)	the entirety of Notes of a single issuance of Notes, which may be comprised of one or more tranches issued on different issue dates. The Notes of each Series of Notes are subject to identical terms, except that the issue date, the issue price and the amount of the first payment of interest may be different in respect of different tranches

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Settlement Agreement	the agreement entered into between certain U.S. Debtors and the LBT estate on August 31, 2011 and available as annex 1 to the tenth public report of November 11, 2011 and on the LBT Website
Stichting	Stichting Lehman Brothers Treasury
UBO(s)	institutional and private investors that hold (economic rights in) Notes, including "beneficial holders" or "ultimate beneficial owners" of such Notes that do not qualify as a Direct Participant
U.S. Debtors	LBHI and its affiliated U.S. entities
VSA	a valuation support agreement entered into between the Bankruptcy Trustees and a UBO in which agreement such UBO - <i>inter alia</i> - expresses its support for the Definitive Valuation Principles

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SECTION D: LIST OF ANNEXES

[Annex I: Consent Solicitation Memorandum: TO BE INCLUDED IN FINAL COMPOSITION PLAN]

Annex II: List of UBOs that signed VSAs

Annex III: Final List of LBT Note Valuations

[Annex IV: List of provisionally admitted Other Ordinary Claims: TO BE INCLUDED IN FINAL COMPOSITION PLAN]

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[ANNEX I: CONSENT SOLICITATION MEMORANDUM: TO BE INCLUDED IN FINAL COMPOSITION PLAN]

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ANNEX II: VSA SIGNATORIES

1. AG Super Fund International Partners, L.P.
2. Botticelli, L.L.C.
3. BSOF Master Fund, L.P.
4. Contrarian Capital Management, L.L.C.
5. Cyrus Capital Partners, L.P.
6. M.H. Davidson & Co.
7. Davidson Kempner Distressed Opportunities Fund, L.P.
8. Davidson Kempner Distressed Opportunities International, L.P.
9. Davidson Kempner European Opportunities Fund, L.P.
10. Davidson Kempner International, Ltd.
11. Davidson Kempner Institutional Partners
12. Davidson Kempner Long-term Opportunities International Master Fund, L.P.
13. Davidson Kempner Long-term Opportunities Fund, L.P.
14. Davidson Kempner Partners
15. Elliott Management Corp.
16. Golden Tree Asset Management, L.P.
17. Goldman, Sachs & Co.
18. King Street Capital Management, L.P.
19. Knighthead Master Fund L.P.
20. MAP 84 Segregated Portfolio (LMA SPC)
21. Mason Capital Management, L.L.C.
22. Mount Kellett Master Fund II, L.P.
23. Serengeti Asset Management, L.P.
24. Silver Point Capital Fund, L.P.
25. Silver Point Capital Offshore Master Fund, L.P.
26. Silver Point Capital Offshore Fund, Ltd.
27. The Värde Fund V-B, L.P.
28. The Värde Fund VI-A, L.P.
29. The Värde Fund VIII, L.P.
30. The Värde Fund IX, L.P.
31. The Värde Fund X (Master), L.P.
32. The Värde Fund VII-B, L.P.
33. The Värde Fund IX-A, L.P.
34. Värde Investment Partners (Offshore) Master, L.P.
35. Värde Investment Partners, L.P.
36. York Capital Management Global Advisors, L.L.C.

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Annex III to draft composition plan dated November 30, 2012

Final List of LBT Note Valuations

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0320100323	USD	14-Sep-2008	1,100,352
XS0290596161	EUR	15-Sep-2008	2,904,948
XS0319739537	SGD	15-Sep-2008	736,226
XS0319817788	USD	15-Sep-2008	427,558
XS0320033466	USD	15-Sep-2008	548,372
CH0039308686	USD	16-Sep-2008	9,371,319
XS0154706153	EUR	16-Sep-2008	11,133,350
XS0228314885	JPY	16-Sep-2008	114,898
XS0260439210	AUD	16-Sep-2008	1,297,706
XS0291463221	JPY	16-Sep-2008	472,373
XS0350116330	HKD	16-Sep-2008	855,710
XS0350116843	HKD	16-Sep-2008	338,984
XS0378248529	HKD	17-Sep-2008	472,273
XS0320521429	USD	18-Sep-2008	565,939
XS0369673073	USD	18-Sep-2008	383,656
XS0383076493	HKD	18-Sep-2008	220,889
XS0359370722	JPY	19-Sep-2008	747,920
XS0371594762	USD	19-Sep-2008	483,148
XS0378981806	HKD	19-Sep-2008	307,951
XS0268077780	USD	22-Sep-2008	735,544
XS0290556454	JPY	22-Sep-2008	839,226
XS0311685209	USD	22-Sep-2008	5,960,974
XS0320033540	USD	23-Sep-2008	683,239
XS0290770378	JPY	24-Sep-2008	226,629
XS0290976157	JPY	24-Sep-2008	275,352
XS0291657004	JPY	24-Sep-2008	185,257
XS0291905858	JPY	24-Sep-2008	176,881
XS0292220455	JPY	24-Sep-2008	179,223
XS0321317603	EUR	24-Sep-2008	670,984
XS0321795170	CHF	24-Sep-2008	847,684
XS0360517105	JPY	24-Sep-2008	746,610
XS0361311102	JPY	24-Sep-2008	611,435
XS0380276971	HKD	24-Sep-2008	234,393
XS0261613474	AUD	25-Sep-2008	1,429,248
XS0380268952	HKD	25-Sep-2008	283,364
XS0380275908	HKD	25-Sep-2008	245,691
XS0384984018	HKD	26-Sep-2008	377,818
XS0384984281	HKD	26-Sep-2008	377,818
XS0322064840	EUR	27-Sep-2008	1,600,000
XS0322265157	USD	28-Sep-2008	1,169,562
XS0268033908	EUR	29-Sep-2008	3,535,000
XS0268789939	GBP	29-Sep-2008	962,045
XS0322031591	USD	29-Sep-2008	499,309
52519VAD8	USD	30-Sep-2008	1,379,034
XS0323826221	USD	30-Sep-2008	810,741
XS0381368280	HKD	30-Sep-2008	382,728
XS0381368363	HKD	30-Sep-2008	283,364
XS0381371664	HKD	30-Sep-2008	259,672
XS0262585374	AUD	2-Oct-2008	1,451,867
XS0322469403	SGD	2-Oct-2008	3,433,744
XS0381364966	HKD	2-Oct-2008	595,530
XS0381438919	HKD	2-Oct-2008	244,548
XS0352986813	HKD	3-Oct-2008	914,818
XS0381855781	HKD	3-Oct-2008	241,003
XS0382187945	HKD	3-Oct-2008	367,968
XS0382188083	HKD	3-Oct-2008	272,380
XS0382188166	HKD	3-Oct-2008	447,961
XS0270328858	USD	6-Oct-2008	3,250,257
XS0323619600	CHF	8-Oct-2008	7,818,756
XS0323619782	CHF	8-Oct-2008	1,615,355
XS0324723203	USD	8-Oct-2008	244,412
XS0382588001	HKD	8-Oct-2008	179,606
XS0382588340	HKD	8-Oct-2008	340,862
XS0323643063	USD	9-Oct-2008	2,502,003
XS0323869205	USD	9-Oct-2008	94,992
XS0375559753	USD	9-Oct-2008	73,375,690
XS0180383662	USD	10-Oct-2008	5,176,829
XS0374062528	USD	10-Oct-2008	382,372
XS0374191251	USD	10-Oct-2008	380,905
XS0383457453	HKD	10-Oct-2008	275,699
XS0384213442	HKD	10-Oct-2008	373,919
XS0385755979	JPY	10-Oct-2008	558,403
XS0374326105	USD	13-Oct-2008	381,089
XS0295438369	EUR	14-Oct-2008	4,514,368
XS0383378071	USD	15-Oct-2008	399,270

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0383554655	HKD	15-Oct-2008	226,451
XS0383554812	HKD	15-Oct-2008	271,151
XS0177644621	EUR	16-Oct-2008	396,000
XS0324583607	USD	16-Oct-2008	2,200,704
XS0386289929	JPY	16-Oct-2008	576,494
XS0271187634	USD	17-Oct-2008	1,063,911
XS0294645535	JPY	17-Oct-2008	130,544
XS0294646426	JPY	17-Oct-2008	137,209
XS0325077864	USD	17-Oct-2008	2,566,812
XS0326402731	USD	17-Oct-2008	1,516,808
XS0377054381	USD	17-Oct-2008	319,313
XS0231644260	USD	20-Oct-2008	714,183
XS0264130369	AUD	20-Oct-2008	1,487,602
XS0271188285	AUD	20-Oct-2008	1,130,408
XS0325790276	USD	20-Oct-2008	28,692,229
XS0359724472	USD	22-Oct-2008	225,260
XS0384368485	USD	22-Oct-2008	795,829
US52519VAR78	USD	23-Oct-2008	7,685,465
XS0326172557	USD	23-Oct-2008	2,015,965
XS0326172631	GBP	23-Oct-2008	3,485,488
XS0356499052	USD	23-Oct-2008	696,217
XS0232035534	CHF	24-Oct-2008	4,682,832
XS0232035880	EUR	24-Oct-2008	4,631,460
XS0232037159	USD	24-Oct-2008	3,525,351
XS0271522442	JPY	24-Oct-2008	865,044
XS0326264750	EUR	24-Oct-2008	587,652
XS0326490843	USD	24-Oct-2008	946,374
XS0328465306	GBP	25-Oct-2008	1,438,317
XS0137335468	USD	26-Oct-2008	2,095,424
XS0324841153	USD	26-Oct-2008	9,186,972
XS0327847553	HKD	27-Oct-2008	556,307
XS0328210496	HKD	29-Oct-2008	187,913
XS0327234380	USD	30-Oct-2008	242,816
XS0327235783	AUD	30-Oct-2008	1,784,566
XS0378451917	USD	30-Oct-2008	253,742
XS0378452303	USD	30-Oct-2008	191,476
XS0378480692	USD	30-Oct-2008	277,245
XS0379577397	USD	30-Oct-2008	678,772
XS0272349332	USD	31-Oct-2008	1,866,417
XS0272577809	EUR	31-Oct-2008	289,481
XS0386716269	HKD	31-Oct-2008	310,686
XS0251155205	USD	2-Nov-2008	848,472
XS0272915116	USD	3-Nov-2008	1,880,286
XS0273083096	USD	3-Nov-2008	700,924
XS0304593857	EUR	3-Nov-2008	898,203
XS0327847801	USD	3-Nov-2008	368,453
XS0329337850	HKD	3-Nov-2008	1,373,996
XS0297488883	HKD	5-Nov-2008	414,611
XS0273584382	USD	6-Nov-2008	3,889,094
XS0328586358	USD	6-Nov-2008	225,080
XS0329714074	HKD	6-Nov-2008	1,530,416
XS0328209480	JPY	7-Nov-2008	360,244
XS0382037975	USD	7-Nov-2008	252,613
XS0363204602	USD	9-Nov-2008	100,220
XS0273904044	GBP	10-Nov-2008	274,612
XS0326046504	USD	10-Nov-2008	3,176,937
XS0330074344	USD	10-Nov-2008	2,722,752
XS0381626679	USD	12-Nov-2008	531,567
XS0382626967	USD	12-Nov-2008	161,679
XS0273921568	HKD	13-Nov-2008	1,089,189
XS0329628829	USD	13-Nov-2008	2,174,437
XS0330867846	HKD	13-Nov-2008	1,481,819
XS0274497279	GBP	14-Nov-2008	196,960
XS0329714231	USD	14-Nov-2008	247,284
XS0329714314	EUR	14-Nov-2008	728,609
XS0329804735	USD	14-Nov-2008	1,608,401
XS0274445120	CHF	17-Nov-2008	3,540,513
XS0330074930	USD	17-Nov-2008	313,080
XS0330421834	HKD	17-Nov-2008	698,158
XS0331039569	USD	17-Nov-2008	31,101,913
XS0331400456	USD	17-Nov-2008	4,139,729
XS0331661172	HKD	17-Nov-2008	2,714,429
XS0331195932	USD	19-Nov-2008	3,959,020
XS0235648747	USD	20-Nov-2008	5,444,467
XS0330867689	USD	21-Nov-2008	366,784
CH0039308660	CHF	22-Nov-2008	326,453
XS0234972981	CHF	24-Nov-2008	2,829,965
XS0271794363	SEK	24-Nov-2008	1,123,351
XS0271795840	SEK	24-Nov-2008	667,799

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0329609449	USD	24-Nov-2008	148,497,047
XS0330206789	USD	24-Nov-2008	573,186
XS0331399856	EUR	24-Nov-2008	760,910
XS0331399930	USD	24-Nov-2008	685,768
XS0332546448	HKD	24-Nov-2008	612,776
XS0332547099	USD	24-Nov-2008	1,408,142
XS0364513787	USD	24-Nov-2008	456,147
XS0332136380	USD	26-Nov-2008	9,009,942
XS0332185676	USD	26-Nov-2008	16,010,193
XS0275536307	USD	28-Nov-2008	251,717
XS0275725611	USD	28-Nov-2008	1,387,975
XS0275726007	USD	28-Nov-2008	1,429,345
XS0276148508	HKD	28-Nov-2008	1,095,787
XS0333308632	USD	28-Nov-2008	993,541
XS0332848372	USD	30-Nov-2008	190,728
XS0275924578	USD	1-Dec-2008	1,575,239
XS0275925112	USD	1-Dec-2008	965,047
XS0276121307	EUR	1-Dec-2008	9,500,000
XS0276139341	USD	1-Dec-2008	3,720,032
XS0276149738	USD	1-Dec-2008	2,064,492
XS0276286993	HKD	1-Dec-2008	1,853,608
XS0301886247	USD	1-Dec-2008	259,810
XS0301979331	USD	1-Dec-2008	480,656
XS0332134179	USD	1-Dec-2008	287,697
XS0332762904	USD	1-Dec-2008	526,424
XS0334090106	HKD	1-Dec-2008	408,380
XS0334223699	HKD	1-Dec-2008	362,581
XS0180580226	USD	3-Dec-2008	11,382,979
XS0180580572	HKD	3-Dec-2008	24,106,612
XS0332762227	HKD	3-Dec-2008	1,053,379
XS0334088118	GBP	3-Dec-2008	361,170
XS0334090288	USD	3-Dec-2008	326,516
XS0276437521	USD	4-Dec-2008	1,884,698
XS0276444147	USD	4-Dec-2008	1,797,300
XS0276598538	USD	5-Dec-2008	1,283,976
XS0276599346	USD	5-Dec-2008	1,686,259
XS0276600292	USD	5-Dec-2008	2,510,242
XS0276793311	USD	5-Dec-2008	443,268
XS0334702072	USD	5-Dec-2008	276,082
XS0158383454	EUR	6-Dec-2008	29,500,000
XS0277181243	USD	8-Dec-2008	1,400,817
XS0304977910	USD	8-Dec-2008	733,568
XS0334923322	HKD	8-Dec-2008	1,142,560
XS0368097951	USD	11-Dec-2008	709,216
XS0368098173	USD	11-Dec-2008	350,142
XS0368098256	HKD	11-Dec-2008	230,262
XS0303176456	JPY	12-Dec-2008	68,139
XS0335742663	USD	12-Dec-2008	882,931
XS0334656617	USD	13-Dec-2008	209,449
XS0336129589	USD	14-Dec-2008	11,626
XS0336130835	USD	14-Dec-2008	10,441
XS0278216691	EUR	15-Dec-2008	1,000,000
XS0336250732	HKD	15-Dec-2008	959,239
XS0335127089	JPY	18-Dec-2008	146,657
XS0335346556	EUR	18-Dec-2008	855,525
XS0336644199	USD	18-Dec-2008	1,119,685
XS0335623491	USD	19-Dec-2008	1,186,400
XS0336928030	HKD	19-Dec-2008	1,496,242
XS0225522365	USD	20-Dec-2008	10,193,663
XS0226116746	USD	20-Dec-2008	4,951,555
XS0336336531	USD	20-Dec-2008	5,717,419
XS0336336960	USD	20-Dec-2008	40,040
XS0121110455	EUR	22-Dec-2008	3,409,030
XS0183025609	USD	22-Dec-2008	3,704,115
XS0207884379	USD	22-Dec-2008	1,346,023
XS0336249643	USD	22-Dec-2008	412,345
XS0337406036	USD	22-Dec-2008	803,640
XS0368700109	HKD	22-Dec-2008	3,739,662
XS0336416309	USD	24-Dec-2008	229,867
XS0336573406	USD	24-Dec-2008	535,771
XS0308085330	USD	26-Dec-2008	1,542,979
XS0372823673	USD	26-Dec-2008	374,333
XS0337617327	USD	28-Dec-2008	341,759
XS0121503774	EUR	29-Dec-2008	6,152,036
XS0122516296	EUR	29-Dec-2008	4,491,207
XS0122516379	USD	29-Dec-2008	3,000,314
XS0280241851	USD	29-Dec-2008	1,833,920
XS0307390608	USD	29-Dec-2008	570,235
XS0336927818	USD	29-Dec-2008	596,377

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0337553258	USD	29-Dec-2008	274,030
XS0373182566	JPY	29-Dec-2008	3,583,972
XS0208110055	EUR	30-Dec-2008	7,058
XS0230752882	EUR	30-Dec-2008	10,168,003
XS0238679079	CHF	30-Dec-2008	6,640,763
XS0238681307	CHF	30-Dec-2008	4,485,847
XS0165668459	USD	31-Dec-2008	43,756,621
XS0337553761	USD	31-Dec-2008	520,028
XS0338330672	HKD	31-Dec-2008	748,035
XS0281184498	HKD	5-Jan-2009	1,005,985
XS0293784525	EUR	5-Jan-2009	5,861,873
XS0335143102	NZD	5-Jan-2009	599,012
XS0338329740	USD	5-Jan-2009	641,823
XS0338524795	USD	5-Jan-2009	713,060
XS0338676629	USD	5-Jan-2009	438,652
XS0238861115	JPY	6-Jan-2009	786,369
XS0306849158	JPY	6-Jan-2009	346,326
XS0338525099	USD	7-Jan-2009	266,296
XS0352110554	USD	7-Jan-2009	6,025,386
XS0373609378	ILS	8-Jan-2009	339,805
XS0280904714	EUR	9-Jan-2009	482,774
XS0293784871	EUR	9-Jan-2009	1,798,644
XS0308982650	SGD	9-Jan-2009	2,671,409
XS0240010248	EUR	11-Jan-2009	2,019,844
XS0281423235	USD	12-Jan-2009	805,798
XS0309364262	USD	12-Jan-2009	156,760
XS0310309785	USD	12-Jan-2009	14,671,362
XS0324461838	USD	12-Jan-2009	441,311
XS0338765133	HKD	12-Jan-2009	3,159,987
XS0338801623	USD	12-Jan-2009	950,791
XS0339221912	HKD	12-Jan-2009	768,443
XS0367651782	CHF	12-Jan-2009	8,384,001
XS0280903740	JPY	13-Jan-2009	361,296
XS0304635286	CZK	13-Jan-2009	1,856,618
XS0308527612	AUD	13-Jan-2009	106,971
XS0338685299	EUR	14-Jan-2009	1,300,000
XS0339762162	USD	14-Jan-2009	778,785
XS0281959311	EUR	16-Jan-2009	1,117,135
XS0338846057	USD	16-Jan-2009	344,932
XS0338846131	USD	16-Jan-2009	713,801
XS0339760117	USD	16-Jan-2009	10,441,208
XS0281953207	HKD	19-Jan-2009	1,479,995
XS0281969112	HKD	19-Jan-2009	823,614
XS0281980432	EUR	19-Jan-2009	49,682
XS0282034460	EUR	19-Jan-2009	928,551
XS0281979269	USD	20-Jan-2009	368,602
XS0271893694	EUR	22-Jan-2009	46,505,307
XS0282579290	JPY	22-Jan-2009	169,308
XS0339560889	USD	22-Jan-2009	852,182
XS0340114353	USD	22-Jan-2009	1,071,304
XS0341733110	HKD	22-Jan-2009	1,034,783
XS0340113629	USD	23-Jan-2009	291,275
XS0340648145	USD	23-Jan-2009	625,646
XS0340348852	USD	25-Jan-2009	163,509
XS0340349074	USD	25-Jan-2009	301,151
XS0342144416	USD	25-Jan-2009	139,697
XS0282763035	USD	26-Jan-2009	715,927
XS0282764199	USD	26-Jan-2009	643,190
XS0283189016	USD	26-Jan-2009	255,075
XS0283189875	USD	26-Jan-2009	180,053
XS0311755697	JPY	26-Jan-2009	107,112
XS0340649036	USD	26-Jan-2009	377,755
XS0341175866	USD	26-Jan-2009	570,297
XS0341731338	USD	28-Jan-2009	1,001,320
XS0342399754	USD	29-Jan-2009	979,946
XS0342989554	USD	29-Jan-2009	297,194
XS0283944899	EUR	30-Jan-2009	298,090
XS0284490629	USD	30-Jan-2009	168,119
XS0342399598	USD	30-Jan-2009	315,447
XS0284084802	USD	2-Feb-2009	897,873
XS0341731767	USD	2-Feb-2009	1,258,512
XS0343799044	USD	2-Feb-2009	349,463
XS0284731840	GBP	5-Feb-2009	361,208
XS0344102164	HKD	6-Feb-2009	470,298
XS0313893215	EUR	7-Feb-2009	15,563,785
XS0123410838	EUR	9-Feb-2009	4,306,370
XS0185349916	EUR	9-Feb-2009	2,957,800
XS0285457114	USD	9-Feb-2009	785,786
XS0285460845	HKD	9-Feb-2009	143,207

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0339537804	USD	9-Feb-2009	7,279,196
XS0161241681	EUR	10-Feb-2009	7,990,710
XS0243990446	JPY	10-Feb-2009	337,911
XS0314479337	USD	10-Feb-2009	5,624,277
XS0315548700	JPY	10-Feb-2009	270,095
XS0315559061	USD	10-Feb-2009	4,169,828
XS0345814874	HKD	11-Feb-2009	1,612,806
XS0381855518	USD	11-Feb-2009	3,667,840
XS0285759121	EUR	12-Feb-2009	225,016
XS0345278062	USD	12-Feb-2009	770,246
XS0369868590	HKD	12-Feb-2009	3,670,391
XS0343590831	USD	13-Feb-2009	1,272,720
XS0343590914	HKD	13-Feb-2009	3,132,094
XS0285837455	USD	14-Feb-2009	118,471
CH0036891106	CHF	16-Feb-2009	396,384
CH0036891114	CHF	16-Feb-2009	468,522
CH0036891122	CHF	16-Feb-2009	1,209,349
XS0242973906	JPY	16-Feb-2009	162,657
XS0284882114	EUR	16-Feb-2009	1,000,000
XS0345791999	USD	16-Feb-2009	123,073
XS0160491584	EUR	17-Feb-2009	46,994,591
XS0243988978	JPY	17-Feb-2009	491,054
XS0286242390	USD	17-Feb-2009	47,217
XS0316388445	USD	17-Feb-2009	4,244,450
XS0316405637	USD	17-Feb-2009	9,436,908
XS0347451618	USD	17-Feb-2009	58,148
US52519VAV63	USD	19-Feb-2009	6,685,681
XS0286778476	EUR	19-Feb-2009	1,634,929
XS0344101356	USD	19-Feb-2009	1,710,048
XS0344101513	HKD	19-Feb-2009	4,100,578
XS0186852728	USD	20-Feb-2009	6,270,575
XS0198737735	USD	20-Feb-2009	6,069,726
XS0161241418	EUR	21-Feb-2009	97,520,170
XS0162196140	EUR	21-Feb-2009	161,458,222
XS0286994099	USD	23-Feb-2009	1,364,175
XS0287237761	USD	23-Feb-2009	1,222,525
XS0287869050	USD	23-Feb-2009	689,624
XS0315799709	USD	23-Feb-2009	2,743,545
XS0348324988	HKD	23-Feb-2009	3,137,374
XS0348406876	USD	23-Feb-2009	438,760
XS0244568035	JPY	24-Feb-2009	13,718
XS0347383274	USD	25-Feb-2009	279,274
XS0348919746	AUD	25-Feb-2009	1,437,317
XS0384213871	HKD	25-Feb-2009	1,433,549
XS0346438145	HKD	26-Feb-2009	4,196,660
XS0346438228	USD	26-Feb-2009	1,442,844
XS0349154152	USD	26-Feb-2009	1,158,492
XS0288138729	CHF	27-Feb-2009	71,017
XS0161760441	EUR	28-Feb-2009	4,650,000
XS0163036071	EUR	28-Feb-2009	4,152,591
XS0288569972	USD	2-Mar-2009	144,997
XS0288760761	EUR	2-Mar-2009	417,006
XS0288802605	USD	2-Mar-2009	285,475
XS0348407411	HKD	2-Mar-2009	1,343,007
XS0245046544	EUR	3-Mar-2009	106,950,000
XS0289701962	USD	3-Mar-2009	4,373,889
XS0349856343	USD	4-Mar-2009	54,736
XS0349511872	USD	5-Mar-2009	1,695,335
XS0349512094	HKD	5-Mar-2009	937,036
XS0349512250	HKD	5-Mar-2009	1,009,936
XS0351201651	HKD	6-Mar-2009	1,740,890
XS0213629487	EUR	9-Mar-2009	1,120,000
XS0245637748	JPY	9-Mar-2009	612,602
XS0289723263	EUR	9-Mar-2009	596,745
XS0289748682	GBP	9-Mar-2009	129,599
XS0350571377	USD	11-Mar-2009	382,167
XS0351506257	SGD	11-Mar-2009	875,276
XS0124186981	EUR	12-Mar-2009	4,243,235
XS0124187104	USD	12-Mar-2009	5,179,422
XS0188371024	USD	12-Mar-2009	5,758,509
XS0349550771	USD	12-Mar-2009	8,680,762
XS0350119359	HKD	12-Mar-2009	15,715,146
XS0352912371	USD	12-Mar-2009	5,706,278
XS0162150071	EUR	13-Mar-2009	17,250,000
XS0290363497	JPY	13-Mar-2009	791,018
XS0352088875	CHF	13-Mar-2009	272,933
XS0312058752	USD	14-Mar-2009	3,760,385
XS0354225954	USD	14-Mar-2009	2,310,345
XS0286128771	USD	15-Mar-2009	367,518

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0286129159	EUR	15-Mar-2009	1,434,000
XS0246674138	JPY	16-Mar-2009	476,856
XS0290557692	USD	16-Mar-2009	509,574
XS0290694925	USD	16-Mar-2009	81,784
XS0352089410	USD	18-Mar-2009	201,035
XS0246862998	JPY	19-Mar-2009	660,456
XS0247650087	JPY	19-Mar-2009	380,999
XS0291396959	EUR	19-Mar-2009	3,090,000
XS0242396249	USD	20-Mar-2009	11,810,265
XS0237611495	JPY	23-Mar-2009	7,239,876
XS0247651721	JPY	23-Mar-2009	329,569
XS0291251808	JPY	23-Mar-2009	351,140
XS0291974664	USD	23-Mar-2009	1,355,568
XS0292198420	EUR	23-Mar-2009	179,390
XS0351359368	HKD	23-Mar-2009	5,386,614
XS0351359442	USD	23-Mar-2009	2,708,463
XS0175976983	USD	24-Mar-2009	3,759,712
XS0214408840	EUR	24-Mar-2009	715,000
XS0248497595	AUD	24-Mar-2009	242,175
XS0353258832	USD	24-Mar-2009	278,609
XS0143892023	USD	25-Mar-2009	1,580,798
XS0353507212	USD	25-Mar-2009	255,670
XS0125538974	USD	26-Mar-2009	15,575,039
XS0125559111	EUR	26-Mar-2009	26,358,450
XS0144646386	USD	26-Mar-2009	696,488
XS0247757049	JPY	26-Mar-2009	227,614
XS0292337309	USD	26-Mar-2009	75,454
XS0353875528	USD	26-Mar-2009	1,054,859
XS0353875791	USD	26-Mar-2009	831,858
XS0246082043	EUR	27-Mar-2009	4,951,242
XS0163560690	EUR	28-Mar-2009	29,271,195
XS0354643016	USD	28-Mar-2009	1,493,247
XS0354645227	USD	28-Mar-2009	3,367
XS0249400044	USD	30-Mar-2009	3,058,979
XS0293664461	USD	30-Mar-2009	3,762,096
XS0354310046	USD	30-Mar-2009	348,445
XS0125559467	EUR	4-Apr-2009	27,732,232
XS0248302845	USD	6-Apr-2009	235,124
XS0248499617	JPY	6-Apr-2009	517,637
XS0249034603	JPY	6-Apr-2009	421,102
XS0249435776	JPY	7-Apr-2009	218,448
XS0249774711	CZK	7-Apr-2009	2,377,574
XS0270249807	GBP	13-Apr-2009	1,286,587
XS0248142894	EUR	14-Apr-2009	3,358,116
XS0294244032	AUD	14-Apr-2009	1,337,647
XS0294545156	GBP	14-Apr-2009	183,232
XS0322153270	CHF	15-Apr-2009	9,661,213
XS0295277684	USD	16-Apr-2009	1,386,329
XS0295278146	HKD	16-Apr-2009	2,191,777
XS0324983450	SGD	16-Apr-2009	499,485
XS0295258627	CHF	17-Apr-2009	5,101,181
XS0126892172	EUR	20-Apr-2009	16,182,222
XS0251375233	USD	20-Apr-2009	450,084
XS0281973148	USD	20-Apr-2009	399,266
XS0326026068	SGD	23-Apr-2009	798,711
XS0358410164	USD	23-Apr-2009	338,084
XS0250113841	CHF	24-Apr-2009	889,630
XS0358446275	USD	24-Apr-2009	2,303,565
XS0146656417	USD	26-Apr-2009	1,061,972
XS0251658885	EUR	27-Apr-2009	2,850,000
XS0296545576	GBP	27-Apr-2009	186,100
XS0296792582	USD	27-Apr-2009	1,826,585
XS0296830267	USD	27-Apr-2009	151,094
XS0297918301	GBP	27-Apr-2009	337,603
XS0326538120	SGD	27-Apr-2009	1,264,426
XS0326608519	SGD	27-Apr-2009	726,042
XS0246449440	USD	28-Apr-2009	4,488,903
XS0251995709	JPY	28-Apr-2009	498,378
XS0361039067	USD	29-Apr-2009	832,455
XS0283951597	USD	30-Apr-2009	168,487
XS0297127861	AUD	30-Apr-2009	1,162,422
XS0325550472	CHF	30-Apr-2009	14,835,759
XS0327261946	USD	30-Apr-2009	2,200,704
XS0327465190	USD	30-Apr-2009	781,715
XS0361471997	USD	30-Apr-2009	465,117
XS0297515446	USD	1-May-2009	163,496
XS0166737659	EUR	2-May-2009	7,680,729
XS0126892255	EUR	4-May-2009	33,209,368
XS0297908849	AUD	4-May-2009	1,992,663

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0297915117	AUD	4-May-2009	965,788
XS0251416367	USD	5-May-2009	3,667,840
XS0252767792	USD	5-May-2009	3,667,840
XS0297490277	EUR	5-May-2009	129,023
XS0297906801	GBP	5-May-2009	1,258,356
XS0297907791	EUR	5-May-2009	359,175
XS0298317347	EUR	5-May-2009	395,421
XS0298318667	USD	5-May-2009	921,034
XS0298437244	GBP	5-May-2009	234,755
XS0298442160	USD	5-May-2009	90,381
XS0362181934	USD	5-May-2009	4,972,358
XS0328587679	USD	6-May-2009	860,628
XS0362361593	HKD	6-May-2009	1,885,598
XS0298614552	EUR	7-May-2009	3,196,760
XS0298886556	USD	8-May-2009	482,362
XS0298931956	GBP	8-May-2009	1,131,509
XS0362182155	USD	8-May-2009	445,755
XS0250879763	USD	10-May-2009	3,667,840
XS0299411222	EUR	10-May-2009	95,977
XS0298612697	AUD	11-May-2009	1,578,684
XS0299369511	AUD	11-May-2009	1,555,922
XS0299665249	USD	11-May-2009	1,070,720
XS0300476214	HKD	11-May-2009	927,590
XS0300516969	USD	11-May-2009	1,145,226
XS0300878799	USD	11-May-2009	592,562
XS0251909478	CHF	12-May-2009	6,582,524
XS0251909635	CHF	12-May-2009	5,280,843
XS0285864939	USD	12-May-2009	132,521
XS0274127009	EUR	13-May-2009	3,280,000
XS0329430044	USD	13-May-2009	62,816
XS0329714157	SGD	13-May-2009	398,049
DE000A0TU1P4	USD	14-May-2009	8,379,229
XS0297730847	CHF	14-May-2009	2,118,382
XS0299661099	AUD	14-May-2009	1,646,186
XS0329713423	AUD	14-May-2009	446,846
XS0364226299	HKD	15-May-2009	819,773
XS0362747353	USD	16-May-2009	2,466,468
XS0364549112	USD	16-May-2009	108,709
XS0253214646	JPY	18-May-2009	436,927
XS0253612534	JPY	18-May-2009	264,457
XS0299172725	USD	18-May-2009	1,702,711
XS0300152070	EUR	18-May-2009	110,423
XS0300153714	EUR	18-May-2009	1,312,210
XS0300154365	USD	18-May-2009	2,937,498
XS0300155099	EUR	18-May-2009	223,167
XS0300339578	EUR	18-May-2009	1,501,546
XS0300349296	AUD	18-May-2009	2,200,610
XS0300349452	GBP	18-May-2009	208,488
XS0300349882	USD	18-May-2009	2,130,597
XS0300350203	SGD	18-May-2009	304,595
XS0300350625	USD	18-May-2009	875,821
XS0300351193	AUD	18-May-2009	1,951,422
XS0300663167	USD	18-May-2009	3,626,614
XS0300691457	AUD	18-May-2009	1,796,646
XS0361915621	HKD	18-May-2009	2,639,213
XS0361915894	USD	18-May-2009	1,877,721
XS0192355302	USD	19-May-2009	2,701,731
XS0216280932	EUR	20-May-2009	504,804
XS0363707265	USD	20-May-2009	616,777
XS0363707349	USD	20-May-2009	458,939
XS0300661542	JPY	21-May-2009	1,238,179
XS0300662607	EUR	21-May-2009	1,620,270
XS0362745498	USD	21-May-2009	2,012,268
XS0362745571	HKD	21-May-2009	4,746,044
XS0365348936	MXN	21-May-2009	95,003,853
XS0254466153	USD	22-May-2009	1,995,946
XS0363956722	USD	22-May-2009	536,475
XS0363956995	USD	22-May-2009	897,121
XS0331533256	USD	23-May-2009	936,033
XS0365855526	USD	23-May-2009	633,873
XS0254853947	EUR	24-May-2009	1,125,000
XS0364742469	USD	25-May-2009	19,586,268
XS0253717986	USD	26-May-2009	2,284,332
XS0254532046	USD	26-May-2009	2,264,621
XS0300152666	EUR	26-May-2009	1,944,539
XS0301128061	USD	26-May-2009	3,434,241
XS0301129036	USD	26-May-2009	4,859,850
XS0301129549	EUR	26-May-2009	804,640
XS0301130554	EUR	26-May-2009	1,182,902

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0301337225	USD	26-May-2009	1,393,146
XS0301340872	EUR	26-May-2009	1,107,388
XS0301567227	USD	26-May-2009	1,361,910
XS0301568977	USD	26-May-2009	917,838
XS0331399773	USD	26-May-2009	558,844
XS0363206722	HKD	26-May-2009	519,085
XS0363206995	USD	26-May-2009	498,921
XS0301130711	USD	27-May-2009	598,348
XS0301336417	HKD	27-May-2009	488,625
XS0328873681	CHF	27-May-2009	10,310,447
XS0364868058	USD	27-May-2009	117,850
XS0365916252	USD	27-May-2009	518,319
XS0193227260	JPY	28-May-2009	21,667,989
XS0301956396	AUD	28-May-2009	721,992
XS0366314226	USD	28-May-2009	106,176
XS0366401031	USD	28-May-2009	8,550,237
XS0169124509	EUR	29-May-2009	171,671
XS0203544027	EUR	29-May-2009	1,830,313
XS0301958178	USD	29-May-2009	159,296
XS0302043012	EUR	29-May-2009	1,288,998
XS0302115372	USD	29-May-2009	99,891
XS0302117311	USD	29-May-2009	115,784
XS0302280499	USD	29-May-2009	2,170,486
XS0302285290	USD	29-May-2009	756,085
XS0332612505	USD	29-May-2009	382,923
XS0366475076	HKD	29-May-2009	6,679,637
XS0366668464	USD	29-May-2009	235,133
XS0366668548	USD	29-May-2009	214,325
XS0366859485	USD	29-May-2009	1,190,506
XS0366879913	USD	30-May-2009	107,784
XS0366880176	USD	30-May-2009	95,590
XS0128700274	EUR	31-May-2009	64,503,424
XS0251195847	GBP	1-Jun-2009	310,156,602
XS0253634850	EUR	1-Jun-2009	3,896,609
XS0253635154	USD	1-Jun-2009	4,073,644
XS0276154738	USD	1-Jun-2009	1,440,811
XS0302370308	USD	1-Jun-2009	188,621
XS0302370720	USD	1-Jun-2009	100,366
XS0302371538	USD	1-Jun-2009	743,339
XS0302504948	EUR	1-Jun-2009	313,549
XS0302669196	EUR	1-Jun-2009	112,076
XS0302669519	EUR	1-Jun-2009	569,688
XS0365870756	USD	1-Jun-2009	702,673
XS0365915791	USD	2-Jun-2009	1,526,261
XS0366065687	USD	2-Jun-2009	604,156
XS0366074242	USD	2-Jun-2009	473,113
XS0364513514	HKD	3-Jun-2009	3,209,776
XS0364513860	USD	3-Jun-2009	1,442,473
XS0366125507	USD	3-Jun-2009	699,116
XS0366300357	USD	3-Jun-2009	735,352
XS0367878997	HKD	3-Jun-2009	1,015,473
CH0039308652	CHF	4-Jun-2009	2,750,615
XS0302821755	AUD	4-Jun-2009	2,619,304
XS0302906077	USD	4-Jun-2009	1,130,900
XS0366918240	USD	4-Jun-2009	195,579
XS0366986593	USD	4-Jun-2009	1,313,082
XS0252899512	EUR	5-Jun-2009	205,748
XS0255671967	JPY	5-Jun-2009	284,562
XS0303172117	USD	5-Jun-2009	478,558
XS0303178825	AUD	5-Jun-2009	2,576,952
XS0365038586	USD	5-Jun-2009	689,368
XS0365048387	HKD	5-Jun-2009	2,536,917
XS0366859055	ILS	5-Jun-2009	690,937
XS0366859642	USD	5-Jun-2009	483,025
XS0302668545	EUR	8-Jun-2009	1,643,646
XS0303759632	USD	8-Jun-2009	231,235
XS0367878567	USD	8-Jun-2009	217,642
XS0368588777	HKD	8-Jun-2009	2,593,305
XS0368988522	USD	8-Jun-2009	1,577,171
XS0254780611	USD	10-Jun-2009	2,332,746
XS0367878641	USD	10-Jun-2009	722,753
XS0303865074	USD	11-Jun-2009	3,780,415
XS0366385085	JPY	11-Jun-2009	291,113
XS0369514947	USD	11-Jun-2009	1,218,159
CH0039308694	USD	12-Jun-2009	1,326,044
CH0039308710	USD	12-Jun-2009	1,299,955
XS0303864184	AUD	12-Jun-2009	2,666,665
XS0304471070	USD	12-Jun-2009	376,122
XS0256313239	JPY	15-Jun-2009	397,804

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0278222236	EUR	15-Jun-2009	100,000
XS0304472474	GBP	15-Jun-2009	130,248
XS0304473019	AUD	15-Jun-2009	2,821,119
XS0304565723	USD	15-Jun-2009	1,335,676
XS0305158031	AUD	15-Jun-2009	6,595,688
XS0334693818	USD	15-Jun-2009	3,594,484
XS0366986163	HKD	15-Jun-2009	833,222
XS0366986676	HKD	15-Jun-2009	2,655,801
XS0366986833	USD	15-Jun-2009	859,623
XS0368588421	HKD	15-Jun-2009	3,971,272
XS0194346135	JPY	16-Jun-2009	926,918
XS0256934000	EUR	16-Jun-2009	3,200,000
XS0257807288	EUR	16-Jun-2009	6,000,000
XS0257807874	USD	16-Jun-2009	3,051,643
XS0368366018	JPY	16-Jun-2009	219,961
XS0368366109	JPY	16-Jun-2009	216,762
XS0368366281	JPY	16-Jun-2009	216,236
XS0368574637	JPY	16-Jun-2009	217,272
XS0368587969	JPY	16-Jun-2009	216,762
XS0368574710	JPY	17-Jun-2009	197,864
XS0368575527	JPY	17-Jun-2009	1,093,240
XS0368586482	JPY	17-Jun-2009	214,119
XS0368586722	JPY	17-Jun-2009	213,629
XS0368587456	JPY	17-Jun-2009	213,629
XS0368587613	JPY	17-Jun-2009	195,780
XS0368588181	JPY	17-Jun-2009	660,264
XS0369337711	USD	17-Jun-2009	1,569,347
XS0305084591	USD	18-Jun-2009	2,082,923
XS0305098971	USD	18-Jun-2009	739,034
XS0305099359	GBP	18-Jun-2009	2,191,266
XS0305099789	EUR	18-Jun-2009	2,347,974
XS0305100389	EUR	18-Jun-2009	510,726
XS0305100892	EUR	18-Jun-2009	647,368
XS0368800669	JPY	18-Jun-2009	201,759
XS0368995907	JPY	18-Jun-2009	230,243
XS0369674550	USD	18-Jun-2009	162,876
DE000A0SG1R9	EUR	19-Jun-2009	26,786,708
XS0305438151	EUR	19-Jun-2009	216,897
XS0305438821	USD	19-Jun-2009	502,458
XS0368995220	JPY	19-Jun-2009	234,276
XS0368995493	JPY	19-Jun-2009	191,039
XS0368995659	JPY	19-Jun-2009	232,941
XS0368996038	JPY	19-Jun-2009	204,315
XS0368996111	JPY	19-Jun-2009	201,217
XS0257593037	JPY	20-Jun-2009	623,009
XS0279202682	EUR	20-Jun-2009	2,750,000
DE000A0S7D50	EUR	22-Jun-2009	5,956,938
XS0305627043	USD	22-Jun-2009	3,020,217
XS0305886227	HKD	22-Jun-2009	708,642
XS0306153015	USD	22-Jun-2009	1,420,654
XS0306693127	USD	22-Jun-2009	160,583
XS0323353499	EUR	22-Jun-2009	1,700,977
XS0368700281	HKD	22-Jun-2009	2,815,003
XS0368751433	USD	22-Jun-2009	7,360,316
XS0370358151	USD	22-Jun-2009	972,711
XS0168797032	EUR	23-Jun-2009	23,477,779
XS0369744353	JPY	23-Jun-2009	194,733
XS0369744601	JPY	23-Jun-2009	195,334
XS0369744783	JPY	23-Jun-2009	196,738
XS0369744866	JPY	23-Jun-2009	192,778
XS0182881093	USD	24-Jun-2009	105,263
XS0336414940	SGD	24-Jun-2009	793,755
XS0336415327	SGD	24-Jun-2009	324,737
XS0369192991	USD	24-Jun-2009	718,268
XS0369744510	JPY	24-Jun-2009	184,478
DE000A0WDDE2	USD	25-Jun-2009	6,840,012
XS0369515084	HKD	25-Jun-2009	2,474,300
XS0369545313	USD	25-Jun-2009	1,185,091
DE000A0S2A33	EUR	26-Jun-2009	8,632,401
XS0304156986	USD	26-Jun-2009	6,602,113
XS0336616577	USD	26-Jun-2009	862,885
XS0129914874	EUR	28-Jun-2009	40,760,476
XS0257988484	EUR	28-Jun-2009	4,500,000
XS0337407943	USD	28-Jun-2009	576,906
US52521XAB47	USD	29-Jun-2009	21,332,198
XS0258782720	EUR	29-Jun-2009	782,462
XS0259010022	USD	29-Jun-2009	4,841,549
XS0305949595	USD	29-Jun-2009	48,481
XS0307093491	AUD	29-Jun-2009	1,319,489

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0307264050	USD	29-Jun-2009	589,671
XS0307616937	USD	29-Jun-2009	483,564
XS0308389807	USD	29-Jun-2009	1,373,973
XS0337408248	USD	29-Jun-2009	733,568
XS0370386442	USD	29-Jun-2009	209,195
XS0370386954	HKD	29-Jun-2009	469,478
XS0258047165	USD	30-Jun-2009	255,393
XS0307616424	EUR	2-Jul-2009	1,079,583
XS0256368308	USD	3-Jul-2009	2,332,746
XS0257595834	JPY	3-Jul-2009	216,597
XS0307153493	USD	6-Jul-2009	89,698
XS0308098663	USD	6-Jul-2009	1,569,057
XS0308099125	USD	6-Jul-2009	280,608
XS0308100402	USD	6-Jul-2009	2,232,271
XS0308102283	AUD	6-Jul-2009	2,965,634
XS0308274140	USD	6-Jul-2009	510,518
XS0308390052	USD	6-Jul-2009	308,448
XS0308390722	USD	6-Jul-2009	1,789,272
XS0308588838	USD	6-Jul-2009	55,312
XS0338526576	USD	7-Jul-2009	5,452,077
XS0338676033	USD	7-Jul-2009	380,734
XS0372820737	JPY	7-Jul-2009	377,530
XS0372820810	JPY	7-Jul-2009	186,658
XS0287032790	EUR	9-Jul-2009	1,896,000
XS0308734242	EUR	9-Jul-2009	573,637
XS0308734911	USD	9-Jul-2009	544,102
XS0373590685	JPY	9-Jul-2009	381,929
XS0257101856	EUR	10-Jul-2009	5,230,607
XS0259811114	EUR	10-Jul-2009	1,000,000
XS0308937514	JPY	10-Jul-2009	1,411,411
XS0308970994	USD	10-Jul-2009	185,009
XS0308971539	EUR	10-Jul-2009	802,386
XS0308973311	USD	10-Jul-2009	45,559
XS0374132677	HKD	10-Jul-2009	333,320
XS0374132750	HKD	10-Jul-2009	337,466
XS0309436862	EUR	13-Jul-2009	535,341
XS0309813839	USD	13-Jul-2009	1,612,449
XS0310083950	AUD	13-Jul-2009	2,531,490
XS0258947745	EUR	14-Jul-2009	5,031,165
XS0259664653	JPY	14-Jul-2009	422,832
XS0259959962	USD	14-Jul-2009	2,063,160
XS0260769434	USD	14-Jul-2009	2,670,188
XS0260770010	EUR	14-Jul-2009	3,500,000
XS0373776433	JPY	14-Jul-2009	261,273
XS0373826808	JPY	14-Jul-2009	228,928
XS0374643509	JPY	14-Jul-2009	188,344
XS0151487054	EUR	15-Jul-2009	5,208,575
XS0374643764	JPY	15-Jul-2009	378,696
XS0303539273	USD	16-Jul-2009	6,232,394
XS0306096628	GBP	16-Jul-2009	3,197,170
XS0310084339	EUR	17-Jul-2009	1,307,093
XS0310085575	EUR	17-Jul-2009	765,310
XS0310085815	USD	17-Jul-2009	488,536
XS0339222308	USD	17-Jul-2009	826,354
XS0339532755	AUD	18-Jul-2009	79,851
XS0308269819	EUR	20-Jul-2009	750,000
XS0310476766	SGD	20-Jul-2009	2,252,683
XS0310486641	USD	20-Jul-2009	842,033
XS0310793905	USD	20-Jul-2009	949,955
XS0310414908	JPY	21-Jul-2009	1,109,466
XS0310487292	JPY	21-Jul-2009	2,926,709
XS0331566181	USD	21-Jul-2009	462,148
XS0223590612	CHF	22-Jul-2009	5,133,325
XS0375919718	JPY	22-Jul-2009	214,092
XS0172402421	USD	23-Jul-2009	1,505,623
XS0311179252	USD	23-Jul-2009	1,659,665
XS0311484561	USD	23-Jul-2009	88,177
XS0376340344	JPY	23-Jul-2009	224,758
XS0376340690	JPY	23-Jul-2009	211,853
XS0376340930	JPY	23-Jul-2009	234,486
XS0376779657	JPY	23-Jul-2009	223,944
XS0376779814	JPY	23-Jul-2009	176,552
XS0376779905	JPY	23-Jul-2009	201,571
XS0311479488	JPY	24-Jul-2009	944,885
XS0311482193	EUR	24-Jul-2009	517,629
XS0311486269	USD	24-Jul-2009	580,572
XS0131585845	EUR	26-Jul-2009	40,038,989
XS0260445530	CHF	26-Jul-2009	2,383,645
XS0310125546	EUR	26-Jul-2009	1,500,000

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0311740582	AUD	27-Jul-2009	3,726,377
XS0311853195	USD	27-Jul-2009	453,380
XS0312172298	USD	27-Jul-2009	45,969
XS0312194854	USD	27-Jul-2009	1,942,628
XS0312428609	AUD	27-Jul-2009	3,726,377
XS0312435729	USD	27-Jul-2009	76,723
XS0340756898	USD	28-Jul-2009	2,677,523
XS0336151088	EUR	29-Jul-2009	10,000,000
XS0312427460	USD	30-Jul-2009	150,437
XS0312461642	USD	30-Jul-2009	1,401,431
XS0312723272	AUD	30-Jul-2009	2,283,551
XS0342399325	USD	30-Jul-2009	1,642,159
XS0241762748	USD	31-Jul-2009	2,200,704
XS0261032238	CHF	31-Jul-2009	10,007,358
XS0284114567	EUR	31-Jul-2009	950,000
XS0312723603	USD	31-Jul-2009	922,413
XS0344835078	USD	5-Aug-2009	157,927
XS0344884019	USD	5-Aug-2009	261,669
XS0380728112	AUD	5-Aug-2009	1,338,781
XS0262696874	GBP	7-Aug-2009	284,025
XS0313789074	USD	7-Aug-2009	238,002
XS0313791567	USD	7-Aug-2009	1,091,343
XS0263098674	JPY	10-Aug-2009	1,134,952
XS0273587302	USD	10-Aug-2009	1,062,097
XS0314157644	USD	10-Aug-2009	1,053,177
XS0314391672	USD	10-Aug-2009	838,675
XS0314392647	JPY	10-Aug-2009	1,498,337
XS0314578310	AUD	10-Aug-2009	4,480,677
XS0262163206	USD	14-Aug-2009	3,388,168
XS0309306651	USD	14-Aug-2009	1,138,498
XS0309307113	GBP	14-Aug-2009	2,076,552
XS0265524438	USD	15-Aug-2009	41,100,445
XS0315549690	JPY	17-Aug-2009	2,322,296
XS0264209387	CHF	18-Aug-2009	2,254,283
XS0264242321	EUR	18-Aug-2009	610,180
XS0383779906	HKD	19-Aug-2009	1,215,508
XS0383013066	USD	21-Aug-2009	871,155
XS0262353831	EUR	22-Aug-2009	7,037,313
XS0317359478	USD	23-Aug-2009	2,200,704
XS0275453438	GBP	24-Aug-2009	2,271,116
XS0315257484	GBP	24-Aug-2009	1,672,564
XS0316455061	USD	24-Aug-2009	670,282
XS0316826733	AUD	24-Aug-2009	3,726,377
XS0316829166	JPY	24-Aug-2009	882,677
XS0316992154	USD	24-Aug-2009	128,747
XS0384213954	USD	25-Aug-2009	163,388
XS0382589074	USD	26-Aug-2009	637,189
XS0316992824	USD	27-Aug-2009	3,004,418
XS0317181716	EUR	27-Aug-2009	5,000,000
XS0263871674	EUR	28-Aug-2009	37,200,000
XS0278450027	EUR	28-Aug-2009	7,195,000
XS0317366689	GBP	28-Aug-2009	2,889,949
XS0317417003	USD	28-Aug-2009	189,704
XS0348936914	EUR	28-Aug-2009	1,500,000
XS0226380334	CHF	30-Aug-2009	7,585,341
XS0264994459	EUR	31-Aug-2009	3,200,000
XS0317742335	JPY	1-Sep-2009	602,041
XS0317744380	USD	1-Sep-2009	2,790,196
XS0264195222	USD	4-Sep-2009	339,275
XS0314889154	USD	4-Sep-2009	1,467,136
XS0265627751	CHF	7-Sep-2009	2,208,940
XS0302510911	GBP	7-Sep-2009	675,217
XS0266551299	JPY	8-Sep-2009	120,433
XS0288704264	USD	9-Sep-2009	1,577,171
XS0384062211	JPY	10-Sep-2009	272,440
XS0200454188	USD	11-Sep-2009	416,300
XS0319000260	JPY	11-Sep-2009	178,403
XS0319632575	AUD	12-Sep-2009	3,726,377
XS0319632732	AUD	12-Sep-2009	3,726,377
XS0346438061	USD	12-Sep-2009	3,741,087
XS0260341911	GBP	14-Sep-2009	2,395,626
XS0266686897	JPY	14-Sep-2009	206,233
XS0266698801	JPY	14-Sep-2009	153,286
XS0266901700	JPY	14-Sep-2009	487,267
XS0319612114	USD	14-Sep-2009	1,189,673
XS0319740626	USD	14-Sep-2009	1,428,991
XS0320033110	USD	14-Sep-2009	529,382
XS0320102295	AUD	14-Sep-2009	4,156,841
XS0267045705	JPY	15-Sep-2009	316,052

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0289550658	SGD	16-Sep-2009	576,499
XS0320520884	USD	18-Sep-2009	3,583,453
XS0320521007	USD	18-Sep-2009	192,948
XS0197481897	USD	20-Sep-2009	7,602,134
XS0200049590	USD	20-Sep-2009	16,181,618
XS0201733945	USD	20-Sep-2009	7,417,004
XS0320744724	USD	21-Sep-2009	120,529
XS0320745028	AUD	21-Sep-2009	3,726,377
XS0321101007	USD	21-Sep-2009	2,954,746
XS0321712738	HKD	21-Sep-2009	4,866,677
XS0321795840	AUD	21-Sep-2009	8,081,265
XS0349857317	USD	22-Sep-2009	4,665,493
XS0176801537	EUR	25-Sep-2009	2,475,876
XS0189451346	USD	25-Sep-2009	50,082,325
XS0267329307	CHF	25-Sep-2009	5,040,795
XS0321495532	USD	25-Sep-2009	2,200,704
XS0353823130	USD	25-Sep-2009	297,648
XS0320876120	USD	28-Sep-2009	1,237,144
XS0321794280	AUD	28-Sep-2009	3,726,377
XS0321980582	USD	28-Sep-2009	598,599
XS0322030437	USD	28-Sep-2009	1,067,513
XS0322030940	AUD	28-Sep-2009	2,560,610
XS0322467886	USD	28-Sep-2009	543,233
XS0322467969	AUD	28-Sep-2009	3,726,377
XS0322468777	AUD	28-Sep-2009	2,932,933
XS0322498923	HKD	28-Sep-2009	3,860,031
XS0267059755	EUR	29-Sep-2009	2,206,850
XS0200265709	CHF	30-Sep-2009	35,768,965
XS0270184244	USD	30-Sep-2009	8,147,182
XS0293138813	EUR	30-Sep-2009	800,000
XS0322470088	USD	1-Oct-2009	752,137
XS0322468850	USD	2-Oct-2009	610,205
XS0136264214	EUR	5-Oct-2009	11,897,711
XS0266486025	USD	5-Oct-2009	3,667,840
XS0266544831	EUR	5-Oct-2009	1,800,000
XS0268238622	JPY	5-Oct-2009	331,617
XS0268244356	JPY	5-Oct-2009	230,980
XS0269787858	USD	5-Oct-2009	3,921,100
XS0294545669	USD	5-Oct-2009	1,159,038
XS0319273404	USD	5-Oct-2009	733,568
XS0320337685	GBP	5-Oct-2009	3,150,852
XS0323081801	USD	5-Oct-2009	735,172
XS0269092366	GBP	6-Oct-2009	1,309,613
XS0323634823	AUD	6-Oct-2009	5,605,027
XS0323635473	AUD	6-Oct-2009	1,759,895
XS0323635713	AUD	6-Oct-2009	3,726,377
XS0324187839	AUD	6-Oct-2009	5,605,027
XS0306772426	USD	8-Oct-2009	769,434
XS0323881671	USD	9-Oct-2009	505,081
XS0323881754	AUD	9-Oct-2009	747,663
XS0323882216	SGD	9-Oct-2009	620,481
XS0352062565	CZK	9-Oct-2009	390,081
XS0325385259	USD	11-Oct-2009	429,141
XS0325385333	USD	11-Oct-2009	1,630,361
XS0324356376	EUR	12-Oct-2009	1,123,307
XS0324461911	AUD	12-Oct-2009	2,961,748
XS0324462133	AUD	12-Oct-2009	2,630,712
XS0323634666	USD	13-Oct-2009	6,300,276
XS0324461671	USD	13-Oct-2009	1,855,056
XS0324464345	USD	13-Oct-2009	4,500,641
XS0324476943	USD	13-Oct-2009	589,419
XS0356443852	AUD	14-Oct-2009	1,120,316
XS0324983963	AUD	15-Oct-2009	2,911,787
XS0324984185	AUD	15-Oct-2009	3,721,180
XS0324844256	USD	16-Oct-2009	553,805
XS0325080900	USD	16-Oct-2009	2,932,053
XS0325081460	USD	16-Oct-2009	3,506,049
XS0269866306	JPY	19-Oct-2009	1,011,227
XS0270233397	JPY	19-Oct-2009	195,171
XS0270986499	GBP	19-Oct-2009	33,500,532
XS0323535418	USD	19-Oct-2009	5,495,927
XS0325197845	USD	19-Oct-2009	982,673
XS0325476215	EUR	19-Oct-2009	5,290,626
XS0325557212	USD	19-Oct-2009	19,023
XS0325784204	USD	19-Oct-2009	3,478,581
XS0325784626	GBP	19-Oct-2009	279,992
XS0325786167	USD	19-Oct-2009	8,678
XS0325786084	HKD	22-Oct-2009	1,447,566
XS0325786324	USD	22-Oct-2009	746,715

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0325841368	USD	22-Oct-2009	1,009,985
XS0325886389	USD	23-Oct-2009	771,169
XS0325886462	USD	23-Oct-2009	901,959
XS0325886546	USD	23-Oct-2009	732,225
XS0326025847	USD	23-Oct-2009	5,540,730
XS0326025920	USD	23-Oct-2009	8,970,233
XS0326026225	USD	23-Oct-2009	835,417
XS0326026498	HKD	23-Oct-2009	1,457,929
XS0326486734	AUD	23-Oct-2009	2,691,862
XS0326482402	USD	24-Oct-2009	2,357,465
XS0326540290	USD	24-Oct-2009	188,599
XS0271820978	EUR	26-Oct-2009	1,346,023
XS0325447893	EUR	26-Oct-2009	12,251,911
XS0326404430	USD	26-Oct-2009	659,409
XS0326865325	EUR	26-Oct-2009	1,449,681
XS0326865754	USD	26-Oct-2009	1,304,678
XS0326866133	USD	26-Oct-2009	173,535
XS0327055702	USD	26-Oct-2009	3,368,018
XS0327277199	USD	26-Oct-2009	496,193
XS0327277272	HKD	26-Oct-2009	764,686
XS0326277810	USD	27-Oct-2009	412,137
XS0326278032	USD	27-Oct-2009	1,317,384
XS0326403200	USD	27-Oct-2009	873,679
XS0326403895	HKD	27-Oct-2009	543,263
XS0326404190	USD	27-Oct-2009	578,906
XS0326486221	USD	27-Oct-2009	402,195
XS0326490504	USD	27-Oct-2009	1,679,558
XS0326539102	USD	27-Oct-2009	3,873,508
XS0326539367	USD	27-Oct-2009	274,652
XS0326608279	USD	27-Oct-2009	1,402,408
XS0326608352	HKD	27-Oct-2009	1,491,244
XS0326608436	USD	27-Oct-2009	564,606
XS0326708491	USD	27-Oct-2009	732,571
XS0326862819	HKD	27-Oct-2009	1,016,581
XS0326866307	HKD	27-Oct-2009	1,183,528
XS0203784094	EUR	28-Oct-2009	5,289,677
XS0326865671	USD	29-Oct-2009	429,665
XS0327055371	USD	29-Oct-2009	5,714,771
XS0327275144	SGD	29-Oct-2009	980,038
XS0327275573	USD	29-Oct-2009	338,340
XS0327940176	USD	29-Oct-2009	1,654,964
XS0347064924	EUR	29-Oct-2009	58,577
XS0269149497	EUR	30-Oct-2009	2,079,186
XS0285986534	EUR	30-Oct-2009	755,956
XS0325785276	USD	30-Oct-2009	2,040,027
XS0327236088	GBP	30-Oct-2009	714,801
XS0327275656	AUD	30-Oct-2009	2,596,680
XS0327291349	AUD	30-Oct-2009	3,709,207
XS0328585970	USD	30-Oct-2009	2,196,785
XS0381884617	USD	31-Oct-2009	912,686
XS0268858502	EUR	2-Nov-2009	6,087,474
XS0270482424	EUR	2-Nov-2009	1,432,375
XS0327464979	USD	2-Nov-2009	893,072
XS0327465430	USD	2-Nov-2009	409,965
XS0327465604	USD	2-Nov-2009	81,053
XS0327784376	USD	2-Nov-2009	755,590
XS0327848015	USD	2-Nov-2009	2,435,385
XS0327859301	HKD	2-Nov-2009	488,597
XS0329192511	USD	2-Nov-2009	130,751
XS0329424153	HKD	2-Nov-2009	1,261,763
XS0272545434	GBP	3-Nov-2009	1,325,515
XS0234626058	USD	4-Nov-2009	3,688,380
XS0234626306	HKD	4-Nov-2009	3,625,166
XS0326865911	AUD	5-Nov-2009	770,072
XS0327940929	AUD	5-Nov-2009	663,755
XS0328585467	USD	6-Nov-2009	2,735,866
XS0328586515	USD	6-Nov-2009	792,109
XS0328586606	USD	6-Nov-2009	1,032,707
XS0329665946	USD	6-Nov-2009	223,763
XS0329666167	USD	6-Nov-2009	111,881
XS0328596316	USD	7-Nov-2009	1,754,002
XS0272576827	JPY	9-Nov-2009	120,533
XS0272915389	JPY	9-Nov-2009	114,309
XS0297454471	GBP	9-Nov-2009	993,032
XS0328672430	USD	9-Nov-2009	776,309
XS0328672943	USD	9-Nov-2009	335,063
XS0328864698	HKD	9-Nov-2009	4,256,929
XS0328864771	USD	9-Nov-2009	111,474
XS0328865588	USD	9-Nov-2009	1,039,774

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0328865661	AUD	9-Nov-2009	2,501,214
XS0329336704	USD	9-Nov-2009	967,563
XS0329337264	AUD	9-Nov-2009	2,526,760
XS0329337348	HKD	9-Nov-2009	963,335
XS0329338072	USD	9-Nov-2009	985,607
XS0362554551	USD	10-Nov-2009	2,934,272
XS0329336969	USD	13-Nov-2009	486,581
XS0329428907	USD	13-Nov-2009	1,188,398
XS0329429202	USD	13-Nov-2009	451,699
XS0329430556	USD	13-Nov-2009	397,427
XS0329713852	USD	13-Nov-2009	252,742
XS0329715394	USD	13-Nov-2009	467,377
XS0329715550	USD	13-Nov-2009	7,302,771
XS0329804909	USD	13-Nov-2009	984,995
XS0331288513	USD	15-Nov-2009	200,722
XS0253837370	EUR	16-Nov-2009	1,216,101
XS0275062916	USD	16-Nov-2009	1,533,132
XS0329804651	USD	16-Nov-2009	793,568
XS0329804818	USD	16-Nov-2009	273,053
XS0330074427	USD	16-Nov-2009	476,150
XS0330074690	USD	16-Nov-2009	769,129
XS0330075077	USD	16-Nov-2009	357,681
XS0330075234	USD	16-Nov-2009	748,185
XS0330075317	USD	16-Nov-2009	760,307
XS0330201988	USD	16-Nov-2009	2,153,052
XS0330420943	USD	16-Nov-2009	1,085,166
XS0330867762	AUD	16-Nov-2009	2,290,681
XS0362891631	EUR	16-Nov-2009	1,991,471
XS0363637546	CHF	16-Nov-2009	1,281,934
XS0233810521	EUR	17-Nov-2009	8,971,594
XS0328864854	USD	17-Nov-2009	1,954,278
XS0328864938	HKD	17-Nov-2009	2,374,087
XS0330421164	HKD	19-Nov-2009	1,757,692
XS0330421321	USD	19-Nov-2009	2,328,730
XS0330422055	HKD	19-Nov-2009	1,173,415
XS0330730200	USD	20-Nov-2009	610,679
XS0330730382	USD	20-Nov-2009	5,635,695
XS0330730465	USD	20-Nov-2009	703,159
XS0330730895	HKD	20-Nov-2009	1,973,053
XS0330730978	USD	20-Nov-2009	4,144,736
XS0330731273	USD	20-Nov-2009	377,114
XS0330889493	USD	20-Nov-2009	1,495,734
XS0204335409	USD	21-Nov-2009	3,933,039
XS0331533330	EUR	21-Nov-2009	2,379,089
XS0264737726	MXN	22-Nov-2009	67,856,193
XS0330205898	HKD	23-Nov-2009	787,963
XS0330207837	USD	23-Nov-2009	997,442
XS0331034172	USD	23-Nov-2009	819,321
XS0331034768	USD	23-Nov-2009	5,539,269
XS0331044726	AUD	23-Nov-2009	782,780
XS0331044999	AUD	23-Nov-2009	3,298,493
XS0331045020	AUD	23-Nov-2009	2,721,135
XS0331048040	AUD	23-Nov-2009	3,297,751
XS0331048123	AUD	23-Nov-2009	2,635,855
XS0331400027	USD	23-Nov-2009	1,383,415
XS0331400530	USD	23-Nov-2009	1,200,607
XS0331504745	USD	23-Nov-2009	745,426
XS0331505395	USD	23-Nov-2009	1,069,580
XS0331505478	USD	23-Nov-2009	1,594,037
XS0331769454	USD	23-Nov-2009	3,153,300
XS0331769538	USD	23-Nov-2009	2,470,391
XS0332526929	USD	23-Nov-2009	671,000
XS0275071230	CHF	24-Nov-2009	8,004,023
XS0275826484	GBP	24-Nov-2009	1,163,330
XS0301889779	HKD	25-Nov-2009	3,630,904
XS0180153826	USD	26-Nov-2009	2,187,205
XS0180154550	EUR	26-Nov-2009	988,913
XS0331880566	AUD	26-Nov-2009	3,687,834
XS0331881374	USD	27-Nov-2009	447,568
XS0331881457	USD	27-Nov-2009	446,330
XS0366131497	USD	27-Nov-2009	1,603,746
XS0367881603	USD	27-Nov-2009	7,405,930
XS0234632700	CHF	28-Nov-2009	4,414,498
XS0275908456	USD	28-Nov-2009	105,870
XS0204933997	USD	29-Nov-2009	26,584,880
XS0275721628	USD	30-Nov-2009	1,861,837
XS0276147104	USD	30-Nov-2009	2,819,842
XS0276282737	USD	30-Nov-2009	480,225
XS0332136620	HKD	30-Nov-2009	777,972

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0332136976	USD	30-Nov-2009	1,203,740
XS0332137271	USD	30-Nov-2009	2,289,507
XS0332153807	HKD	30-Nov-2009	802,158
XS0332547339	USD	30-Nov-2009	1,815,941
XS0332547503	USD	30-Nov-2009	4,240,279
XS0332547685	USD	30-Nov-2009	310,076
XS0332763035	USD	30-Nov-2009	737,580
XS0332763118	HKD	30-Nov-2009	675,831
XS0365325306	USD	30-Nov-2009	819,168
XS0270987547	EUR	1-Dec-2009	20,812,332
XS0276439493	EUR	1-Dec-2009	1,982,127
XS0333301546	HKD	3-Dec-2009	6,273,195
XS0333301629	USD	3-Dec-2009	3,469,452
XS0366802964	USD	3-Dec-2009	3,190,987
XS0181618850	EUR	4-Dec-2009	1,013,932
XS0181619072	EUR	4-Dec-2009	1,635,552
XS0331880640	USD	4-Dec-2009	1,099,079
XS0333117611	USD	4-Dec-2009	728,323
XS0333301975	HKD	4-Dec-2009	1,148,879
XS0333302437	HKD	4-Dec-2009	359,833
XS0333302601	USD	4-Dec-2009	695,334
XS0333449295	USD	4-Dec-2009	1,169,673
XS0275905270	JPY	7-Dec-2009	166,780
XS0277121264	USD	7-Dec-2009	747,810
XS0333301462	USD	7-Dec-2009	2,398,631
XS0333302783	USD	7-Dec-2009	1,320,054
XS0333307584	USD	7-Dec-2009	1,150,668
XS0333496619	USD	7-Dec-2009	1,187,695
XS0333830700	USD	7-Dec-2009	1,371,218
XS0333830882	USD	7-Dec-2009	333,104
XS0333830965	HKD	7-Dec-2009	302,696
XS0333831187	AUD	7-Dec-2009	2,827,790
XS0334090445	AUD	7-Dec-2009	2,827,790
XS0334450672	USD	7-Dec-2009	387,627
XS0334088548	HKD	10-Dec-2009	1,087,109
XS0334088977	USD	10-Dec-2009	337,848
XS0351779490	USD	10-Dec-2009	247,440
XS0150708971	EUR	11-Dec-2009	10,110,362
XS0334213112	USD	11-Dec-2009	628,463
XS0334225470	USD	11-Dec-2009	465,583
XS0368739578	ZAR	11-Dec-2009	11,900,408
XS0325772456	HUF	13-Dec-2009	471,445
XS0235227302	EUR	14-Dec-2009	2,564,125
XS0276842894	JPY	14-Dec-2009	164,978
XS0334450755	USD	14-Dec-2009	2,438,625
XS0334701694	USD	14-Dec-2009	1,058,212
XS0334921896	USD	14-Dec-2009	629,147
XS0334922860	HKD	14-Dec-2009	979,671
XS0335080346	USD	14-Dec-2009	1,622,430
XS0335156773	USD	14-Dec-2009	1,015,079
XS0336249726	USD	14-Dec-2009	98,947
XS0334450326	AUD	15-Dec-2009	2,770,564
XS0334225710	AUD	16-Dec-2009	3,066,025
DK0030072194	DKK	17-Dec-2009	15,484,632
XS0334450912	AUD	17-Dec-2009	2,881,052
XS0334704524	AUD	17-Dec-2009	2,881,052
XS0335143284	AUD	17-Dec-2009	3,254,014
XS0335143441	AUD	17-Dec-2009	2,790,022
XS0335387584	HKD	17-Dec-2009	1,616,936
XS0336415913	USD	17-Dec-2009	837,356
XS0278449441	USD	18-Dec-2009	417,986
XS0278671382	USD	19-Dec-2009	1,847,073
XS0335576475	EUR	21-Dec-2009	24,232,974
XS0335623061	USD	21-Dec-2009	2,208,313
XS0335743398	HKD	21-Dec-2009	724,124
XS0335758586	EUR	21-Dec-2009	933,454
XS0335971858	USD	21-Dec-2009	507,425
XS0336050215	EUR	21-Dec-2009	1,852,091
XS0336250146	USD	21-Dec-2009	123,565
XS0336250229	USD	21-Dec-2009	929,647
XS0337385875	USD	21-Dec-2009	83,208
XS0208333194	SEK	22-Dec-2009	2,434,714
XS0279295595	USD	22-Dec-2009	596,379
XS0335143524	AUD	22-Dec-2009	1,477,712
XS0326516407	USD	24-Dec-2009	1,517,019
XS0335623731	AUD	24-Dec-2009	2,387,116
XS0336414437	USD	24-Dec-2009	1,302,595
XS0336414601	HKD	24-Dec-2009	998,028
XS0336416051	USD	24-Dec-2009	925,659

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0336416564	USD	24-Dec-2009	421,876
XS0336416721	USD	24-Dec-2009	7,503,621
XS0336616494	NZD	24-Dec-2009	857,704
XS0336738769	EUR	27-Dec-2009	811,079
XS0338072019	USD	27-Dec-2009	1,318,011
XS0338078131	USD	27-Dec-2009	2,772,543
XS0139285257	EUR	28-Dec-2009	12,367,542
XS0270495160	EUR	28-Dec-2009	10,419,509
XS0279424310	CHF	28-Dec-2009	1,081,757
XS0336019996	EUR	28-Dec-2009	1,146,418
XS0336020143	EUR	28-Dec-2009	567,133
XS0336927149	ISK	28-Dec-2009	463,120
XS0279730435	USD	29-Dec-2009	2,273,522
XS0280371989	USD	29-Dec-2009	268,418
XS0280372367	USD	29-Dec-2009	288,863
XS0336643035	USD	29-Dec-2009	520,091
XS0336645089	USD	29-Dec-2009	808,153
XS0336927735	HKD	29-Dec-2009	518,371
XS0336927909	USD	29-Dec-2009	2,080,011
XS0337137623	USD	29-Dec-2009	3,638,004
XS0337553092	USD	29-Dec-2009	796,282
XS0337553175	USD	29-Dec-2009	389,633
XS0381884963	USD	29-Dec-2009	939,506
XS0325886116	NZD	30-Dec-2009	1,538,606
XS0327275227	AUD	30-Dec-2009	1,521,434
XS0335742747	HKD	30-Dec-2009	2,244,861
XS0335743042	USD	30-Dec-2009	1,305,354
XS0335743125	HKD	30-Dec-2009	745,514
XS0326539797	NZD	31-Dec-2009	1,411,232
XS0337553688	USD	31-Dec-2009	671,257
XS0345801970	SEK	31-Dec-2009	2,093,562
XS0280981035	USD	4-Jan-2010	109,195
XS0327465356	AUD	4-Jan-2010	1,543,730
XS0327847470	AUD	4-Jan-2010	2,453,385
XS0337553415	USD	4-Jan-2010	2,241,846
XS0338076515	HKD	4-Jan-2010	1,247,741
XS0338076606	HKD	4-Jan-2010	800,247
XS0338330755	USD	4-Jan-2010	1,805,012
XS0338525172	USD	4-Jan-2010	181,498
XS0338684482	USD	4-Jan-2010	539,747
XS0338684565	USD	4-Jan-2010	83,192
XS0338765307	HKD	4-Jan-2010	410,640
XS0361670762	USD	4-Jan-2010	1,237,457
XS0374786365	ZAR	4-Jan-2010	2,724,462
XS0328210652	AUD	5-Jan-2010	1,566,024
XS0307481159	USD	6-Jan-2010	396,856
XS0328587166	AUD	7-Jan-2010	1,691,719
XS0331878404	EUR	8-Jan-2010	25,599,178
XS0281219385	USD	9-Jan-2010	950,004
XS0280507715	USD	11-Jan-2010	2,313,059
XS0329337421	AUD	11-Jan-2010	1,736,287
XS0337488091	USD	11-Jan-2010	12,088,908
XS0338675654	USD	11-Jan-2010	4,078,596
XS0338676207	USD	11-Jan-2010	2,277,938
XS0338676389	USD	11-Jan-2010	1,061,289
XS0338676546	USD	11-Jan-2010	5,009,893
XS0338764912	USD	11-Jan-2010	836,011
XS0338765059	HKD	11-Jan-2010	2,863,118
XS0338765562	HKD	11-Jan-2010	489,860
XS0338801383	USD	11-Jan-2010	4,078,254
XS0338802191	USD	11-Jan-2010	5,222,404
XS0240397496	HKD	12-Jan-2010	1,448,933
XS0240399435	USD	12-Jan-2010	3,859,302
XS0280723502	JPY	12-Jan-2010	178,998
XS0280903583	JPY	12-Jan-2010	178,241
XS0281520352	EUR	12-Jan-2010	2,377,878
XS0329429541	AUD	12-Jan-2010	2,538,382
XS0309335080	USD	13-Jan-2010	1,444,250
XS0328865232	NZD	13-Jan-2010	1,471,008
XS0375612586	USD	15-Jan-2010	362,190
XS0330204149	AUD	18-Jan-2010	1,556,044
XS0338845752	USD	18-Jan-2010	7,403,909
XS0338845919	HKD	18-Jan-2010	1,320,205
XS0338846214	HKD	18-Jan-2010	1,221,672
XS0339532672	USD	18-Jan-2010	1,013,738
XS0339560293	USD	18-Jan-2010	778,041
XS0339560376	HKD	18-Jan-2010	449,480
XS0209820801	EUR	19-Jan-2010	2,949,132
XS0281385046	JPY	19-Jan-2010	187,087

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0329714405	NZD	19-Jan-2010	2,306,983
XS0339413311	USD	19-Jan-2010	261,503
XS0209198927	USD	20-Jan-2010	1,946,471
XS0209637437	USD	21-Jan-2010	3,619,084
XS0331037605	AUD	21-Jan-2010	2,570,777
XS0331504828	NZD	22-Jan-2010	2,379,088
XS0331505122	NZD	22-Jan-2010	2,306,327
XS0362646597	USD	22-Jan-2010	730,203
XS0342097317	AUD	23-Jan-2010	15,011,978
XS0282871358	USD	24-Jan-2010	117,611
XS0281421965	JPY	25-Jan-2010	184,375
XS0282574655	JPY	25-Jan-2010	171,347
XS0332527497	EUR	25-Jan-2010	1,200,000
XS0339237678	HKD	25-Jan-2010	2,074,174
XS0339238569	HKD	25-Jan-2010	1,272,265
XS0339559873	USD	25-Jan-2010	1,102,214
XS0339560020	HKD	25-Jan-2010	3,114,443
XS0341031432	AUD	25-Jan-2010	2,780,780
XS0341160082	USD	25-Jan-2010	574,564
XS0341162708	USD	25-Jan-2010	682,645
XS0331032044	NZD	26-Jan-2010	2,209,193
XS0348407767	GBP	26-Jan-2010	630,421
XS0332108413	AUD	28-Jan-2010	1,614,542
XS0339763640	HKD	28-Jan-2010	484,310
XS0339763996	HKD	28-Jan-2010	973,024
XS0341223427	AUD	28-Jan-2010	4,158,473
XS0184751625	EUR	29-Jan-2010	1,272,497
XS0340647840	AUD	29-Jan-2010	3,637,895
XS0341159589	AUD	29-Jan-2010	2,855,722
XS0341732658	USD	29-Jan-2010	1,756,363
XS0342945184	USD	29-Jan-2010	3,362,254
XS0343610530	USD	29-Jan-2010	961,677
XS0283818671	USD	30-Jan-2010	259,224
XS0283819562	USD	30-Jan-2010	952,386
XS0342300729	EUR	30-Jan-2010	1,570,045
XS0342303582	EUR	30-Jan-2010	1,766,301
XS0362181421	USD	30-Jan-2010	559,741
XS0272486753	EUR	31-Jan-2010	482,940
XS0284314571	EUR	1-Feb-2010	2,109,060
XS0332763209	AUD	1-Feb-2010	727,119
XS0342303400	USD	1-Feb-2010	2,854,995
CH0027120648	EUR	2-Feb-2010	15,806,324
CH0027120655	CHF	2-Feb-2010	11,410,336
XS0332136463	AUD	2-Feb-2010	1,944,806
XS0341163342	HKD	2-Feb-2010	2,476,501
XS0341166105	USD	2-Feb-2010	1,505,970
XS0332764785	AUD	3-Feb-2010	2,803,995
XS0334096483	EUR	3-Feb-2010	5,000,000
XS0335226659	EUR	4-Feb-2010	38,084,773
XS0342782702	USD	5-Feb-2010	2,138,734
XS0378810823	USD	5-Feb-2010	-
XS0285045943	EUR	7-Feb-2010	96,356,052
XS0284726683	JPY	8-Feb-2010	257,482
XS0282208718	EUR	9-Feb-2010	12,638,639
XS0284517413	JPY	9-Feb-2010	388,196
XS0285459243	JPY	9-Feb-2010	146,823
XS0285639141	USD	9-Feb-2010	1,116,896
XS0346650798	CHF	10-Feb-2010	4,007,154
XS0334224077	AUD	11-Feb-2010	735,236
XS0334450839	AUD	11-Feb-2010	283,449
XS0341730363	USD	14-Feb-2010	721,560
XS0346508962	AUD	14-Feb-2010	2,545,855
CH0036891080	CHF	15-Feb-2010	1,253,118
XS0284513347	JPY	15-Feb-2010	214,456
XS0284513933	JPY	15-Feb-2010	135,735
XS0285620802	JPY	15-Feb-2010	210,314
XS0285799002	JPY	15-Feb-2010	168,897
XS0286406177	USD	15-Feb-2010	1,042,246
XS0334224317	AUD	15-Feb-2010	1,706,388
XS0334450599	AUD	15-Feb-2010	2,541,544
XS0345792294	GBP	15-Feb-2010	967,297
XS0346123150	USD	15-Feb-2010	4,435,608
XS0285051750	JPY	16-Feb-2010	278,146
XS0285052998	JPY	16-Feb-2010	344,578
XS0285201660	JPY	16-Feb-2010	347,155
XS0285385026	JPY	16-Feb-2010	154,249
XS0287119480	USD	16-Feb-2010	2,885,488
XS0340433373	USD	16-Feb-2010	1,174,394
XS0308939130	USD	17-Feb-2010	1,907,020

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0346073207	GBP	18-Feb-2010	1,874,480
CH0027120770	EUR	19-Feb-2010	9,465,877
CH0043088662	CHF	19-Feb-2010	640,383
XS0287096688	EUR	19-Feb-2010	47,071
XS0344142467	AUD	20-Feb-2010	10,457,358
XS0346879868	USD	20-Feb-2010	1,009,393
CH0027120663	CHF	22-Feb-2010	14,117,791
CH0027120689	EUR	22-Feb-2010	14,664,262
CH0027120705	USD	22-Feb-2010	2,162,419
CH0027120721	EUR	22-Feb-2010	2,932,852
CH0027120747	EUR	22-Feb-2010	4,888,087
XS0107875642	JPY	22-Feb-2010	4,410,477
XS0285799770	JPY	22-Feb-2010	173,558
XS0286031850	JPY	22-Feb-2010	408,042
XS0286634125	JPY	22-Feb-2010	162,520
XS0335143797	AUD	22-Feb-2010	2,433,763
CH0027120622	USD	23-Feb-2010	4,324,273
XS0285617683	JPY	23-Feb-2010	309,651
XS0287478456	JPY	23-Feb-2010	135,102
XS0335344932	AUD	23-Feb-2010	2,655,260
XS0335345665	AUD	23-Feb-2010	2,413,319
XS0352912611	USD	23-Feb-2010	22,740,610
XS0335624036	AUD	24-Feb-2010	2,338,314
XS0301341417	USD	25-Feb-2010	2,311,108
XS0335972070	AUD	25-Feb-2010	2,302,542
XS0336249569	AUD	25-Feb-2010	2,273,210
XS0373045227	USD	25-Feb-2010	842,044
XS0287900152	USD	26-Feb-2010	1,439,967
XS0288040834	EUR	26-Feb-2010	830,437
XS0347229352	CAD	26-Feb-2010	653,789
XS0347694787	USD	26-Feb-2010	7,276,336
XS0347790403	USD	26-Feb-2010	720,429
XS0349166164	AUD	26-Feb-2010	8,759,951
XS0162289663	EUR	28-Feb-2010	28,110,101
XS0191247112	EUR	28-Feb-2010	26,368,260
XS0288356123	EUR	28-Feb-2010	2,217,040
XS0366668381	USD	28-Feb-2010	1,402,606
XS0187189104	EUR	1-Mar-2010	5,380,089
XS0244566336	USD	1-Mar-2010	446,149
XS0302452619	USD	1-Mar-2010	1,724,883
XS0302453005	USD	1-Mar-2010	2,616,294
XS0336414866	AUD	1-Mar-2010	2,400,849
XS0349852433	EUR	1-Mar-2010	5,422,055
XS0277538681	SEK	2-Mar-2010	37,144,242
XS0288428484	JPY	4-Mar-2010	424,212
XS0336617203	AUD	4-Mar-2010	2,370,542
XS0336928113	AUD	4-Mar-2010	289,755
XS0336930440	AUD	4-Mar-2010	289,755
XS0349154400	USD	4-Mar-2010	1,889,832
XS0350105135	EUR	4-Mar-2010	780,831
XS0351194005	NZD	4-Mar-2010	3,291,969
XS0288741464	USD	5-Mar-2010	1,369,864
XS0289067497	USD	5-Mar-2010	1,439,537
XS0337413917	AUD	5-Mar-2010	2,626,965
XS0338676116	NZD	5-Mar-2010	6,318,480
XS0340417251	EUR	5-Mar-2010	23,403,841
XS0186243118	CHF	8-Mar-2010	34,955,142
XS0186883798	USD	8-Mar-2010	44,457,446
XS0287541089	USD	8-Mar-2010	75,735
XS0288589228	JPY	8-Mar-2010	361,846
XS0289154030	JPY	8-Mar-2010	307,840
XS0303764129	USD	8-Mar-2010	2,031,966
XS0289324641	JPY	9-Mar-2010	699,375
XS0289511320	EUR	9-Mar-2010	48,762,642
XS0337877582	AUD	9-Mar-2010	2,716,022
XS0338084378	AUD	11-Mar-2010	2,655,285
XS0338675811	AUD	11-Mar-2010	1,318,816
XS0338675902	AUD	11-Mar-2010	536,752
XS0349154582	HKD	11-Mar-2010	1,730,147
XS0350899182	EUR	13-Mar-2010	3,324,846
XS0350902580	USD	13-Mar-2010	1,186,862
XS0286894380	GBP	14-Mar-2010	5,437,691
XS0290440667	USD	14-Mar-2010	366,740
XS0318943791	EUR	14-Mar-2010	2,472,866
XS0347683400	USD	14-Mar-2010	2,153,879
XS0348299180	USD	14-Mar-2010	381,746
XS0289004490	JPY	15-Mar-2010	115,532
XS0289748252	JPY	15-Mar-2010	140,369
XS0290111417	JPY	15-Mar-2010	142,037

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0290555480	JPY	15-Mar-2010	222,709
XS0290989309	JPY	15-Mar-2010	792,048
XS0291660644	JPY	15-Mar-2010	231,683
XS0349908839	EUR	15-Mar-2010	11,854,144
XS0351629687	USD	15-Mar-2010	1,097,911
XS0351630347	USD	15-Mar-2010	926,366
CH0027120945	CHF	16-Mar-2010	2,695,048
XS0289746470	JPY	16-Mar-2010	216,386
XS0338801110	AUD	16-Mar-2010	629,539
XS0340461150	NZD	16-Mar-2010	6,303,283
XS0339239294	NZD	17-Mar-2010	3,150,953
XS0213519464	EUR	18-Mar-2010	387,316
XS0339559527	NZD	18-Mar-2010	3,150,264
XS0339559790	NZD	18-Mar-2010	3,150,264
XS0346859084	USD	18-Mar-2010	1,322,114
XS0352117641	USD	18-Mar-2010	640,525
CH0036891221	EUR	19-Mar-2010	3,407,902
XS0247452799	USD	19-Mar-2010	1,054,678
XS0291145364	USD	19-Mar-2010	2,324,820
XS0338845596	AUD	19-Mar-2010	2,921,008
XS0339222050	AUD	19-Mar-2010	1,305,498
XS0352986904	USD	19-Mar-2010	5,755,662
XS0212467947	USD	20-Mar-2010	2,393,304
XS0345700198	EUR	20-Mar-2010	6,192,303
XS0290837383	CHF	21-Mar-2010	2,208,264
XS0187966949	USD	22-Mar-2010	20,965,817
XS0187967160	CHF	22-Mar-2010	22,057,257
XS0211225056	USD	22-Mar-2010	29,184,057
XS0214930231	EUR	22-Mar-2010	102,188
XS0305443409	GBP	22-Mar-2010	1,647,254
XS0352987894	USD	22-Mar-2010	5,841,493
CH0027120903	EUR	23-Mar-2010	19,461,240
XS0247274599	CHF	23-Mar-2010	1,350,357
XS0291463734	JPY	23-Mar-2010	212,171
XS0291464385	JPY	23-Mar-2010	287,192
XS0339561002	AUD	23-Mar-2010	165,162
XS0214633967	EUR	24-Mar-2010	4,674,814
XS0291656022	JPY	25-Mar-2010	417,688
XS0306341958	USD	25-Mar-2010	1,790,629
XS0339559360	AUD	25-Mar-2010	2,952,770
XS0341160249	AUD	25-Mar-2010	2,989,863
XS0353289712	USD	25-Mar-2010	936,418
XS0353507485	USD	25-Mar-2010	430,727
XS0353557233	USD	25-Mar-2010	9,332,409
XS0292459327	USD	26-Mar-2010	1,008,485
XS0354065061	USD	26-Mar-2010	5,687,830
XS0354064841	USD	27-Mar-2010	5,699,584
XS0340649200	AUD	29-Mar-2010	2,230,703
XS0342120820	AUD	29-Mar-2010	2,978,589
XS0353676082	CHF	29-Mar-2010	3,343,092
XS0354298241	USD	29-Mar-2010	5,756,773
XS0292529129	CHF	30-Mar-2010	15,125,204
XS0293166517	EUR	30-Mar-2010	3,046,558
XS0341168069	AUD	30-Mar-2010	2,225,309
XS0352061757	AUD	31-Mar-2010	5,824,383
XS0355321455	AUD	31-Mar-2010	6,661,985
XS0290588572	EUR	2-Apr-2010	3,886,027
XS0356065994	USD	4-Apr-2010	22,007,042
XS0293964002	USD	5-Apr-2010	3,641,524
XS0109171586	JPY	6-Apr-2010	3,635,079
XS0286302988	EUR	6-Apr-2010	1,861,659
XS0292217311	JPY	6-Apr-2010	393,733
XS0294837447	USD	6-Apr-2010	1,530,969
XS0342989398	NZD	6-Apr-2010	1,633,696
XS0343642905	NZD	6-Apr-2010	3,037,558
XS0355567453	USD	6-Apr-2010	5,166,607
XS0355694646	AUD	6-Apr-2010	8,183,781
XS0355694992	NZD	6-Apr-2010	5,966,559
XS0356421379	AUD	6-Apr-2010	1,134,094
XS0356421882	NZD	6-Apr-2010	1,000,351
XS0356422344	AUD	6-Apr-2010	1,119,427
XS0341528965	EUR	7-Apr-2010	5,668,540
XS0342989711	AUD	8-Apr-2010	2,858,099
XS0355694729	USD	8-Apr-2010	5,093,537
XS0292471454	JPY	9-Apr-2010	106,869
XS0294024004	CHF	9-Apr-2010	3,120,247
XS0355937482	USD	9-Apr-2010	632,605
XS0282145969	SEK	12-Apr-2010	59,474,052
XS0294059059	JPY	12-Apr-2010	1,615,701

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0295198625	USD	12-Apr-2010	358,086
XS0344101943	NZD	12-Apr-2010	1,522,260
XS0356202811	USD	12-Apr-2010	447,288
XS0357740843	USD	14-Apr-2010	5,857,445
XS0343798400	AUD	15-Apr-2010	3,241,481
XS0344101273	AUD	15-Apr-2010	3,143,408
XS0344549141	AUD	15-Apr-2010	6,874,341
XS0215902155	EUR	16-Apr-2010	610,686
XS0294123830	SEK	16-Apr-2010	1,001,407
XS0357385177	USD	16-Apr-2010	4,932,690
XS0293965660	JPY	19-Apr-2010	224,343
XS0294898662	JPY	19-Apr-2010	384,335
XS0295003981	JPY	19-Apr-2010	298,662
XS0345814791	AUD	19-Apr-2010	3,278,400
XS0345815178	AUD	19-Apr-2010	3,019,062
XS0346123408	AUD	19-Apr-2010	3,234,363
XS0216591692	USD	20-Apr-2010	593,447
XS0294649529	JPY	20-Apr-2010	947,599
XS0295276017	JPY	20-Apr-2010	264,806
XS0346124638	AUD	22-Apr-2010	2,819,445
XS0346124984	AUD	22-Apr-2010	2,988,191
XS0358125473	USD	22-Apr-2010	5,225,803
XS0358125713	USD	22-Apr-2010	310,165
XS0358444734	USD	22-Apr-2010	437,177
XS0358787421	USD	23-Apr-2010	5,272,646
XS0358787694	USD	23-Apr-2010	5,272,646
XS0251644232	EUR	26-Apr-2010	3,784,559
XS0295860554	JPY	26-Apr-2010	352,811
XS0296548596	JPY	26-Apr-2010	438,314
XS0359607750	USD	26-Apr-2010	711,241
XS0295859622	JPY	27-Apr-2010	442,295
XS0295860125	JPY	27-Apr-2010	308,993
XS0295861289	JPY	27-Apr-2010	210,766
XS0297021361	JPY	27-Apr-2010	161,859
XS0359352159	USD	28-Apr-2010	588,794
XS0359608139	USD	28-Apr-2010	951,778
XS0359722773	USD	28-Apr-2010	6,042,236
XS0359722856	USD	28-Apr-2010	6,875,722
XS0359814976	NZD	28-Apr-2010	2,040,346
XS0359858593	USD	29-Apr-2010	747,489
XS0359858676	USD	29-Apr-2010	710,267
XS0297246950	USD	30-Apr-2010	601,533
XS0360038714	USD	30-Apr-2010	1,428,922
XS0359279998	AUD	3-May-2010	3,567,016
XS0297522228	EUR	4-May-2010	4,829,881
XS0299852946	SGD	4-May-2010	543,940
XS0360700487	USD	4-May-2010	5,809,560
XS0360700560	USD	4-May-2010	5,810,770
XS0360700644	USD	4-May-2010	5,453,257
XS0360599665	EUR	5-May-2010	1,937,761
XS0361107757	USD	5-May-2010	755,276
XS0361107831	USD	5-May-2010	323,231
XS0350117064	NZD	6-May-2010	2,327,016
XS0360377765	AUD	6-May-2010	3,564,797
XS0349153931	AUD	7-May-2010	2,438,840
XS0361723553	USD	7-May-2010	4,927,040
XS0361723637	USD	7-May-2010	5,291,283
XS0195333447	EUR	8-May-2010	5,943,627
XS0195333520	USD	8-May-2010	6,023,263
XS0195333793	EUR	8-May-2010	6,443,643
XS0195333876	USD	8-May-2010	9,014,436
XS0298899450	EUR	9-May-2010	5,874,864
XS0299103084	USD	9-May-2010	4,842,398
XS0297123019	JPY	10-May-2010	491,915
XS0297123522	JPY	10-May-2010	431,539
XS0300241923	GBP	10-May-2010	53,324,660
XS0361644098	EUR	10-May-2010	1,800,000
XS0361965212	USD	10-May-2010	5,424,238
XS0298201988	JPY	11-May-2010	1,111,415
XS0298320218	JPY	11-May-2010	1,431,465
XS0299701655	USD	11-May-2010	998,780
XS0360870488	AUD	11-May-2010	3,561,104
XS0350116926	AUD	12-May-2010	2,507,122
XS0360870306	AUD	12-May-2010	2,367,868
DE000A0MJHE1	EUR	13-May-2010	138,472,976
XS0192518024	USD	13-May-2010	1,351,076
XS0192518370	USD	13-May-2010	1,924,704
XS0362447806	USD	13-May-2010	5,902,309
XS0363444406	AUD	13-May-2010	1,627,727

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0289028085	SEK	14-May-2010	19,479,502
XS0300113841	EUR	14-May-2010	2,895,180
XS0362829599	USD	14-May-2010	5,629,720
XS0188926421	EUR	17-May-2010	32,152,201
XS0299857234	HKD	17-May-2010	2,996,299
XS0350893904	AUD	17-May-2010	2,242,301
XS0351627806	NZD	17-May-2010	4,147,035
XS0363488361	USD	17-May-2010	5,434,666
XS0300477709	EUR	18-May-2010	4,822,265
XS0300854261	SEK	18-May-2010	497,939
XS0298900647	EUR	19-May-2010	2,314,324
XS0351359103	AUD	19-May-2010	1,809,505
XS0362223363	GBP	19-May-2010	3,859,762
XS0363488106	USD	19-May-2010	605,627
XS0299386101	CHF	21-May-2010	4,861,816
XS0351859094	AUD	21-May-2010	2,434,709
XS0300880183	USD	22-May-2010	428,685
XS0364512979	USD	23-May-2010	1,811,353
XS0366104338	NZD	23-May-2010	4,499,664
XS0148360042	EUR	24-May-2010	6,033,927
XS0301365945	EUR	24-May-2010	1,235,747
XS0362745654	USD	24-May-2010	3,353,563
XS0362745811	HKD	24-May-2010	2,052,713
XS0364018779	HKD	24-May-2010	1,354,572
XS0364777689	EUR	24-May-2010	13,836,375
XS0218961109	EUR	25-May-2010	3,369,462
XS0301339510	USD	25-May-2010	2,562,798
XS0301520184	USD	25-May-2010	2,285,845
XS0301568118	HKD	25-May-2010	926,807
XS0193532735	USD	26-May-2010	667,738
XS0364742972	USD	27-May-2010	514,363
XS0364962661	USD	27-May-2010	4,556,062
XS0363582460	USD	28-May-2010	2,841,843
XS0366576774	USD	29-May-2010	424,646
XS0366668621	USD	29-May-2010	379,219
XS0365300069	AUD	30-May-2010	1,389,266
XS0367268066	USD	30-May-2010	196,066
XS0367954335	NZD	30-May-2010	3,383,781
XS0255599598	EUR	31-May-2010	2,405,753
XS0299555739	USD	31-May-2010	1,258,583
XS0168796570	EUR	1-Jun-2010	23,587,901
XS0168796653	EUR	1-Jun-2010	56,373,817
XS0302282602	USD	1-Jun-2010	2,129,089
XS0302861033	EUR	1-Jun-2010	3,175,719
XS0365338200	USD	1-Jun-2010	554,700
XS0366090792	USD	1-Jun-2010	4,870,232
XS0358366325	EUR	3-Jun-2010	13,619,489
XS0366126737	HKD	3-Jun-2010	411,053
XS0366300191	USD	3-Jun-2010	846,160
XS0302815609	JPY	4-Jun-2010	569,037
XS0303800022	USD	4-Jun-2010	1,008,374
XS0363629014	USD	4-Jun-2010	4,181,989
DE000A0TT7X8	EUR	7-Jun-2010	1,466,904
XS0220791585	EUR	7-Jun-2010	5,595,567
XS0301565957	JPY	7-Jun-2010	136,317
XS0302371702	JPY	7-Jun-2010	292,138
XS0302511216	JPY	7-Jun-2010	239,156
XS0303315161	USD	7-Jun-2010	1,240,124
XS0333496700	USD	7-Jun-2010	1,290,706
XS0355896944	EUR	7-Jun-2010	2,972,810
XS0365383339	EUR	7-Jun-2010	2,442,108
XS0296735193	EUR	8-Jun-2010	10,000,000
XS0302350888	EUR	8-Jun-2010	19,311,214
XS0302351266	CHF	8-Jun-2010	4,130,796
XS0303475957	EUR	8-Jun-2010	1,941,763
XS0303476849	EUR	8-Jun-2010	1,941,763
XS0366126224	AUD	8-Jun-2010	2,202,058
XS0296067142	EUR	10-Jun-2010	332,039
XS0365839835	EUR	10-Jun-2010	149,298
XS0367880548	USD	10-Jun-2010	4,640,885
XS0368205869	USD	10-Jun-2010	4,326,922
XS0368574041	SGD	10-Jun-2010	1,262,888
XS0292822771	SEK	11-Jun-2010	24,056,316
XS0304276297	JPY	11-Jun-2010	406,886
XS0368533369	USD	11-Jun-2010	4,290,224
XS0298860916	USD	14-Jun-2010	1,242,794
XS0302019731	GBP	14-Jun-2010	2,747,507
XS0371015750	USD	14-Jun-2010	355,084
XS0278370696	USD	15-Jun-2010	524,235

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0299083468	USD	15-Jun-2010	7,393,272
XS0299085323	EUR	15-Jun-2010	7,221,005
XS0303671548	EUR	15-Jun-2010	4,801,200
XS0303866981	JPY	15-Jun-2010	266,133
XS0159948784	USD	16-Jun-2010	373,562
XS0221834947	CHF	16-Jun-2010	6,240,434
XS0368988951	ILS	16-Jun-2010	778,724
XS0369584486	CHF	16-Jun-2010	3,494,636
XS0221419459	USD	17-Jun-2010	4,252,186
XS0222198631	USD	17-Jun-2010	1,277,785
XS0369418040	USD	17-Jun-2010	596,593
XS0371134924	USD	17-Jun-2010	953,090
XS0305085218	USD	18-Jun-2010	849,802
XS0305155441	JPY	18-Jun-2010	169,701
XS0369673156	USD	18-Jun-2010	229,689
XS0369673313	USD	18-Jun-2010	229,689
XS0369673586	USD	18-Jun-2010	398,743
XS0370072422	ZAR	18-Jun-2010	770,659
XS0220100183	USD	20-Jun-2010	87,138
XS0295182546	USD	20-Jun-2010	7,702,594
XS0303572217	JPY	21-Jun-2010	7,216,415
XS0303746571	EUR	21-Jun-2010	9,593,451
XS0304471666	JPY	21-Jun-2010	140,277
XS0305154717	JPY	21-Jun-2010	791,738
XS0305155011	JPY	21-Jun-2010	265,238
XS0305631151	USD	21-Jun-2010	668,478
XS0278638258	USD	22-Jun-2010	177,187,366
XS0305440991	JPY	22-Jun-2010	362,831
XS0306144022	JPY	22-Jun-2010	1,192,130
XS0306927723	JPY	22-Jun-2010	1,615,418
XS0357874451	AUD	24-Jun-2010	6,849,236
XS0170856115	EUR	25-Jun-2010	14,899,247
XS0253852254	EUR	28-Jun-2010	5,710,604
XS0370964073	AUD	28-Jun-2010	2,375,892
CH0027120978	EUR	29-Jun-2010	9,899,861
XS0303537574	USD	29-Jun-2010	2,450,024
XS0303538200	EUR	29-Jun-2010	1,389,039
XS0307323161	SEK	29-Jun-2010	365,821
XS0307325455	SEK	29-Jun-2010	1,639,273
XS0307326180	SEK	29-Jun-2010	680,229
XS0223700658	EUR	30-Jun-2010	7,036,497
XS0245728547	EUR	30-Jun-2010	1,770,296
XS0258901759	EUR	30-Jun-2010	3,680,180
XS0306226696	EUR	30-Jun-2010	2,682,422
XS0170825664	USD	2-Jul-2010	8,087,853
XS0307617315	USD	2-Jul-2010	804,480
XS0359351938	AUD	2-Jul-2010	4,805,577
XS0235429437	EUR	5-Jul-2010	2,765,501
XS0306179168	CHF	5-Jul-2010	6,199,667
XS0336633150	CHF	5-Jul-2010	1,444,084
XS0359858759	NZD	8-Jul-2010	1,904,123
XS0304080558	EUR	9-Jul-2010	7,552,007
XS0304080715	USD	9-Jul-2010	6,801,691
XS0309103546	EUR	11-Jul-2010	11,270,960
XS0195874523	USD	12-Jul-2010	1,528,372
XS0307256544	JPY	12-Jul-2010	493,692
XS0308972347	EUR	12-Jul-2010	1,688,320
XS0309366986	EUR	13-Jul-2010	5,960,000
XS0310847503	USD	13-Jul-2010	2,487,208
XS0358125630	NZD	14-Jul-2010	1,896,297
XS0361107674	NZD	14-Jul-2010	1,855,523
XS0276047494	USD	15-Jul-2010	206,440,620
XS0264429829	USD	16-Jul-2010	5,986,154
XS0224250133	CHF	19-Jul-2010	3,845,811
XS0260979751	SEK	20-Jul-2010	1,358,841
XS0308460368	USD	20-Jul-2010	3,589,267
XS0222698283	EUR	21-Jul-2010	4,903,583
XS0376686308	EUR	22-Jul-2010	10,128,250
XS0309835139	CHF	23-Jul-2010	4,502,913
XS0313100678	EUR	23-Jul-2010	3,818,474
XS0363707695	AUD	23-Jul-2010	2,274,790
XS0309822319	USD	26-Jul-2010	143,288
XS0311621733	JPY	26-Jul-2010	1,440,541
XS0311744576	JPY	26-Jul-2010	1,106,304
XS0311765654	USD	26-Jul-2010	1,412,278
XS0313198201	EUR	26-Jul-2010	2,576,284
XS0364018340	AUD	26-Jul-2010	2,376,477
XS0364263227	AUD	27-Jul-2010	65,179
XS0224249630	EUR	29-Jul-2010	889,840

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0309871019	EUR	30-Jul-2010	4,162,442
XS0310069538	CHF	30-Jul-2010	2,509,647
XS0313188400	USD	30-Jul-2010	705,754
XS0364895614	AUD	30-Jul-2010	2,468,308
XS0364895887	AUD	30-Jul-2010	2,468,301
XS0310507743	EUR	1-Aug-2010	4,932,579
XS0225771079	EUR	2-Aug-2010	6,821,531
XS0309101508	USD	2-Aug-2010	2,056,017
XS0380855659	USD	2-Aug-2010	5,301,615
XS0312176109	JPY	3-Aug-2010	521,947
XS0312177255	JPY	3-Aug-2010	499,284
XS0312721730	JPY	3-Aug-2010	1,425,453
XS0313327370	EUR	3-Aug-2010	1,710,656
XS0313948050	JPY	3-Aug-2010	954,199
XS0365872968	AUD	3-Aug-2010	937,419
XS0365915874	AUD	3-Aug-2010	3,234,012
XS0365916096	NZD	4-Aug-2010	1,813,529
XS0225841898	EUR	5-Aug-2010	2,152,196
XS0365916179	AUD	5-Aug-2010	2,523,664
XS0366125929	AUD	5-Aug-2010	814,168
XS0365870830	NZD	6-Aug-2010	1,855,151
XS0379318024	USD	8-Aug-2010	2,449,921
XS0367648721	NZD	10-Aug-2010	1,702,761
XS0380276385	HKD	11-Aug-2010	955,449
XS0381306173	USD	11-Aug-2010	3,047,457
XS0367648648	NZD	12-Aug-2010	2,045,611
XS0383013579	USD	12-Aug-2010	1,094,163
XS0306901330	USD	13-Aug-2010	2,231,558
XS0306921957	HUF	13-Aug-2010	1,466,698
XS0116235499	EUR	14-Aug-2010	4,152,319
XS0315264001	USD	15-Aug-2010	1,056,320
XS0263788779	EUR	16-Aug-2010	1,894,833
XS0286637656	USD	16-Aug-2010	1,227,070
XS0305574500	EUR	16-Aug-2010	9,189,764
XS0305574849	USD	16-Aug-2010	5,310,448
XS0367930582	NZD	18-Aug-2010	1,517,190
XS0368098090	NZD	18-Aug-2010	1,745,625
CH0027121000	EUR	20-Aug-2010	1,844,060
XS0314857466	JPY	20-Aug-2010	347,523
XS0316515229	USD	22-Aug-2010	3,821,795
XS0314130369	USD	23-Aug-2010	7,335,681
XS0316937647	USD	24-Aug-2010	523,441
XS0317416880	GBP	27-Aug-2010	1,213,010
XS0317422425	USD	27-Aug-2010	703,055
XS0317422771	EUR	27-Aug-2010	949,537
XS0318056354	CHF	31-Aug-2010	2,719,558
XS0383554739	USD	31-Aug-2010	621,293
XS0383805081	HKD	31-Aug-2010	2,590,159
XS0383805750	USD	31-Aug-2010	2,767,798
XS0383806139	HKD	31-Aug-2010	3,446,141
XS0385434310	USD	31-Aug-2010	909,686
XS0384898440	EUR	2-Sep-2010	11,386,798
XS0383803540	HKD	3-Sep-2010	2,146,879
XS0383803896	HKD	3-Sep-2010	1,590,642
XS0384596515	USD	3-Sep-2010	736,094
XS0116900928	JPY	6-Sep-2010	7,233,549
XS0318191219	JPY	6-Sep-2010	1,479,998
XS0384213368	HKD	6-Sep-2010	2,068,001
XS0384553110	HKD	6-Sep-2010	2,077,718
XS0384783113	HKD	6-Sep-2010	634,046
XS0385433262	HKD	6-Sep-2010	2,721,518
XS0385433429	HKD	6-Sep-2010	1,830,335
XS0199536029	EUR	7-Sep-2010	1,702,463
XS0258411239	EUR	7-Sep-2010	8,005,604
XS0287235047	EUR	7-Sep-2010	3,000,000
XS0312086456	HUF	7-Sep-2010	3,739,723
XS0312086530	USD	7-Sep-2010	2,914,674
XS0312086704	EUR	7-Sep-2010	2,459,007
XS0318778734	CHF	7-Sep-2010	2,806,696
XS0319612387	USD	7-Sep-2010	1,284,647
XS0384984448	USD	7-Sep-2010	1,525,224
XS0385433775	USD	7-Sep-2010	597,155
XS0386674088	USD	8-Sep-2010	5,171,418
XS0228154158	CHF	9-Sep-2010	5,901,959
XS0385433692	HKD	9-Sep-2010	1,477,230
XS0385823306	HKD	9-Sep-2010	867,812
XS0385823488	HKD	9-Sep-2010	441,273
XS0386290778	HKD	9-Sep-2010	731,302
XS0319161518	USD	10-Sep-2010	1,192,038

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0385822753	USD	10-Sep-2010	528,481
XS0319631098	EUR	12-Sep-2010	2,906,642
XS0117104843	JPY	13-Sep-2010	7,549,709
XS0386716699	USD	13-Sep-2010	2,032,394
XS0228149075	EUR	15-Sep-2010	2,977,273
XS0290836658	EUR	16-Sep-2010	489,727
XS0225190775	USD	20-Sep-2010	7,617,668
XS0226254547	EUR	20-Sep-2010	9,950,388
XS0226711629	USD	20-Sep-2010	7,454,588
XS0230515834	USD	20-Sep-2010	14,452,835
XS0321124801	USD	20-Sep-2010	1,751,838
XS0117279058	JPY	21-Sep-2010	11,626,749
XS0307009372	JPY	21-Sep-2010	7,226,155
XS0319632906	JPY	21-Sep-2010	472,368
XS0227965695	USD	22-Sep-2010	36,113,385
XS0231102459	USD	28-Sep-2010	3,858,568
XS0322152462	USD	1-Oct-2010	4,280,954
XS0353382681	USD	1-Oct-2010	5,039,613
XS0319211982	USD	4-Oct-2010	2,797,515
XS0323108265	USD	4-Oct-2010	1,778,213
XS0323747781	USD	4-Oct-2010	1,020,065
XS0268364410	PLN	6-Oct-2010	1,186,798
XS0284313847	EUR	6-Oct-2010	620,322
XS0165754531	EUR	7-Oct-2010	7,575,196
XS0323978162	EUR	9-Oct-2010	2,688,683
XS0268363289	PLN	12-Oct-2010	954,620
XS0269670401	SEK	12-Oct-2010	347,023
XS0323849199	USD	12-Oct-2010	907,076
XS0323849355	EUR	12-Oct-2010	2,178,116
XS0324091304	USD	12-Oct-2010	698,602
XS0324584670	USD	12-Oct-2010	1,131,646
XS0324632404	USD	12-Oct-2010	1,397,205
XS0324851038	EUR	12-Oct-2010	1,460,226
XS0230607524	EUR	13-Oct-2010	5,654,111
XS0267879475	EUR	13-Oct-2010	2,291,777
XS0348974337	USD	15-Oct-2010	2,706,653
XS0348974410	EUR	15-Oct-2010	2,938,456
XS0325475084	USD	18-Oct-2010	2,471,150
XS0325477379	USD	18-Oct-2010	1,593,177
CH0027120838	CHF	19-Oct-2010	1,899,750
XS0325776440	EUR	22-Oct-2010	2,995,516
XS0327275904	JPY	22-Oct-2010	390,247
XS0326364386	EUR	23-Oct-2010	941,111
XS0326516746	USD	25-Oct-2010	1,070,618
XS0326865085	USD	25-Oct-2010	2,579,950
XS0326866216	USD	26-Oct-2010	1,497,787
XS0154907991	EUR	28-Oct-2010	18,480,839
XS0231346593	EUR	28-Oct-2010	37,912
CH0027120853	CHF	29-Oct-2010	2,766,712
XS0327723580	USD	31-Oct-2010	1,431,014
XS0221394447	EUR	1-Nov-2010	504,264
XS0232659150	EUR	1-Nov-2010	1,838,880
XS0327687843	USD	1-Nov-2010	706,043
XS0328865406	USD	1-Nov-2010	1,052,080
CH0027120861	CHF	5-Nov-2010	3,493,473
CH0027120879	EUR	5-Nov-2010	3,643,281
XS0326215893	USD	5-Nov-2010	1,392,536
XS0328209720	USD	5-Nov-2010	1,324,152
XS0328401830	EUR	5-Nov-2010	5,599,868
XS0274481786	JPY	6-Nov-2010	14,595,054
XS0330196295	USD	7-Nov-2010	1,000,525
XS0326072252	GBP	8-Nov-2010	2,094,750
XS0328587240	USD	8-Nov-2010	307,629
XS0273666437	EUR	9-Nov-2010	4,879,359
XS0329159221	USD	9-Nov-2010	296,131
XS0330111641	JPY	12-Nov-2010	208,908
XS0234582178	USD	15-Nov-2010	385,376
XS0329801715	USD	15-Nov-2010	465,152
XS0329801806	EUR	15-Nov-2010	802,381
XS0234421914	EUR	16-Nov-2010	2,736,619
XS0330110833	JPY	16-Nov-2010	374,929
XS0331427061	EUR	16-Nov-2010	2,301,439
XS0234511821	USD	21-Nov-2010	2,250,856
XS0274890523	USD	22-Nov-2010	3,723,815
XS0276072682	EUR	22-Nov-2010	4,889,193
XS0330437087	JPY	22-Nov-2010	273,623
XS0330730622	USD	22-Nov-2010	2,989,247
XS0364513431	USD	23-Nov-2010	107,518
XS0366299831	USD	28-Nov-2010	31,261

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XS0330222984	CHF	29-Nov-2010	3,313,000
XS0234123650	CHF	30-Nov-2010	10,465,711
XS0267365442	EUR	30-Nov-2010	11,447,408
XS0276272936	EUR	30-Nov-2010	4,955,081
XS0333012358	USD	30-Nov-2010	1,040,745
XS0272617100	GBP	1-Dec-2010	953,522
XS0272617951	USD	1-Dec-2010	693,733
XS0272634535	USD	1-Dec-2010	1,566,448
XS0272635185	GBP	1-Dec-2010	1,189,518
XS0302821086	USD	1-Dec-2010	561,087
XS0236406277	JPY	2-Dec-2010	2,148,831
XS0329284987	USD	4-Dec-2010	2,275,576
XS0329288384	USD	4-Dec-2010	755,466
XS0329905417	EUR	4-Dec-2010	1,019,290
XS0334446134	USD	4-Dec-2010	2,140,016
XS0268043709	EUR	5-Dec-2010	51,390,531
XS0301522719	EUR	6-Dec-2010	11,483,924
NO0010395965	NOK	7-Dec-2010	574,967
XS0334814547	EUR	7-Dec-2010	1,040,235
XS0334815437	USD	7-Dec-2010	772,165
XS0333793403	USD	8-Dec-2010	3,976,291
XS0236535679	EUR	9-Dec-2010	905,455
XS0334382065	EUR	10-Dec-2010	3,832,183
XS0332159598	EUR	13-Dec-2010	902,633
XS0332181840	EUR	13-Dec-2010	5,178,261
XS0332409969	EUR	13-Dec-2010	1,282,689
XS0237053623	USD	14-Dec-2010	1,017,919
XS0278126510	EUR	14-Dec-2010	1,580,429
XS0332612844	USD	14-Dec-2010	692,462
XS0237709208	EUR	15-Dec-2010	290,935
XS0276162327	EUR	15-Dec-2010	30,302,968
DK0030068242	DKK	16-Dec-2010	10,180,507
XS0122041675	HKD	20-Dec-2010	3,783,613
XS0239231573	JPY	20-Dec-2010	351,212
XS0307499441	USD	20-Dec-2010	9,038,756
XS0330467746	DKK	20-Dec-2010	360,039
XS0334475232	USD	20-Dec-2010	1,235,689
XS0336050058	USD	20-Dec-2010	1,504,290
XS0278639579	USD	21-Dec-2010	270,846,756
XS0331533173	EUR	21-Dec-2010	2,626,832
XS0334693578	EUR	21-Dec-2010	1,851,185
XS0336951107	EUR	21-Dec-2010	1,558,136
XS0334274098	USD	24-Dec-2010	691,483
XS0375027074	USD	24-Dec-2010	1,583,447
XS0150823721	USD	25-Dec-2010	7,579,583
XS0306345355	AUD	28-Dec-2010	825,699
XS0338071987	EUR	28-Dec-2010	1,427,153
XS0250113502	CHF	29-Dec-2010	7,306,235
XS0280527408	USD	29-Dec-2010	1,036,491
XS0165754705	EUR	30-Dec-2010	2,222,208
XS0223109926	USD	30-Dec-2010	2,463,916
XS0338049462	USD	31-Dec-2010	1,255,530
XS0338316093	CHF	31-Dec-2010	3,042,201
XS0238337439	EUR	3-Jan-2011	3,600,868
XS0279675150	EUR	3-Jan-2011	1,619,583
XS0334205795	USD	3-Jan-2011	1,242,877
XS0372634195	SEK	3-Jan-2011	1,383,614
XS0337488505	USD	4-Jan-2011	642,685
XS0276859609	EUR	5-Jan-2011	2,846,800
XS0338082752	CZK	10-Jan-2011	4,761,352
XS0209026805	EUR	13-Jan-2011	666,218
XS0338056590	EUR	13-Jan-2011	1,817,976
XS0338049975	GBP	14-Jan-2011	1,773,251
XS0341743184	USD	19-Jan-2011	3,136,504
XS0341745635	USD	19-Jan-2011	697,041
XS0341769221	HKD	19-Jan-2011	364,557
NO0010402738	NOK	21-Jan-2011	619,759
CH0027120630	USD	24-Jan-2011	2,189,196
XS0334494290	EUR	24-Jan-2011	3,437,654
XS0335964648	EUR	24-Jan-2011	3,920,598
XS0339764028	USD	24-Jan-2011	1,796,927
XS0339944943	USD	24-Jan-2011	11,978,618
XS0340460855	USD	24-Jan-2011	10,672,975
XS0340648657	USD	24-Jan-2011	1,380,729
CH0034783636	CHF	25-Jan-2011	3,638,659
CH0034783651	EUR	25-Jan-2011	925,818
CH0034783677	USD	25-Jan-2011	688,328
CH0034783693	EUR	25-Jan-2011	925,818
XS0241421089	EUR	25-Jan-2011	42,929,617

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XS0340950608	CHF	25-Jan-2011	3,032,216
XS0123488438	HKD	28-Jan-2011	15,851,307
XS0340530814	USD	28-Jan-2011	1,302,401
XS0241359180	USD	30-Jan-2011	2,245,787
XS0337437007	USD	30-Jan-2011	744,927
XS0342839155	GBP	30-Jan-2011	1,944,836
XS0343872494	USD	30-Jan-2011	6,054,057
XS0277722772	HUF	31-Jan-2011	2,224,775
XS0342751905	USD	1-Feb-2011	18,206,105
XS0184310927	EUR	2-Feb-2011	19,633,938
XS0255689589	EUR	2-Feb-2011	15,550,799
XS0341731411	USD	4-Feb-2011	4,288,089
XS0335137120	EUR	7-Feb-2011	8,353,346
XS0343643036	USD	7-Feb-2011	926,248
XS0345680655	USD	7-Feb-2011	2,470,752
XS0243065421	EUR	8-Feb-2011	1,531,260
XS0339537390	EUR	8-Feb-2011	15,456,111
DE000A0L06X5	EUR	10-Feb-2011	5,169,558
XS0346007320	EUR	11-Feb-2011	2,063,755
XS0242764735	EUR	14-Feb-2011	830,332
XS0242801958	EUR	14-Feb-2011	645,814
XS0344899710	AUD	14-Feb-2011	2,390,561
XS0345003049	USD	14-Feb-2011	686,361
XS0345445737	EUR	14-Feb-2011	1,789,827
XS0338483588	EUR	15-Feb-2011	3,282,990
XS0338483828	USD	15-Feb-2011	2,871,381
XS0339184615	USD	15-Feb-2011	686,262
XS0339538448	USD	15-Feb-2011	1,575,126
XS0341900388	EUR	15-Feb-2011	3,599,000
XS0344095871	USD	15-Feb-2011	2,573,484
DE000A0LJV62	EUR	17-Feb-2011	20,243,752
XS0347259185	USD	18-Feb-2011	2,359,726
XS0186755798	USD	25-Feb-2011	38,657,944
XS0245479810	USD	27-Feb-2011	1,141,878
XS0244837547	EUR	28-Feb-2011	1,472,539
XS0279950637	SEK	28-Feb-2011	4,030,502
XS0287989031	HKD	28-Feb-2011	1,272,392
XS0287990047	USD	28-Feb-2011	1,407,927
XS0345320799	EUR	28-Feb-2011	954,033
XS0345320872	USD	28-Feb-2011	1,899,961
XS0347452426	USD	28-Feb-2011	876,776
XS0348072561	USD	28-Feb-2011	896,916
XS0348072728	USD	28-Feb-2011	1,006,783
XS0349809342	EUR	28-Feb-2011	1,486,344
XS0215568667	USD	2-Mar-2011	4,327,759
XS0246362916	EUR	3-Mar-2011	2,759,562
XS0349924109	USD	3-Mar-2011	391,726
XS0349924281	USD	3-Mar-2011	589,785
XS0349159623	USD	4-Mar-2011	591,745
XS0349282151	EUR	4-Mar-2011	9,000,000
XS0350892336	JPY	4-Mar-2011	699,842
XS0349842558	EUR	5-Mar-2011	919,532
XS0351272322	EUR	6-Mar-2011	2,027,455
DE000A0MHV0	EUR	7-Mar-2011	62,903,195
XS0340076321	EUR	7-Mar-2011	6,301,829
XS0344460323	EUR	7-Mar-2011	2,132,569
XS0344460752	USD	7-Mar-2011	2,730,320
XS0350318399	USD	7-Mar-2011	706,251
XS0286897219	EUR	8-Mar-2011	3,216,675
XS0286900708	CHF	8-Mar-2011	8,443,658
XS0349166917	USD	10-Mar-2011	1,396,892
XS0350394499	EUR	10-Mar-2011	1,033,406
XS0319831854	GBP	13-Mar-2011	1,522,696
XS0163559841	EUR	14-Mar-2011	38,157,000
XS0245046114	USD	14-Mar-2011	1,428,724
XS0344461214	PLN	14-Mar-2011	1,079,940
XS0344576110	EUR	14-Mar-2011	2,661,819
XS0344583249	HUF	14-Mar-2011	6,098,420
XS0345668528	EUR	14-Mar-2011	5,949,197
XS0348914606	EUR	14-Mar-2011	2,013,172
XS0350234455	USD	14-Mar-2011	1,879,900
XS0350390406	EUR	14-Mar-2011	7,033,456
XS0350847116	EUR	14-Mar-2011	3,740,334
XS0351979587	CHF	14-Mar-2011	1,081,144
XS0247457087	EUR	15-Mar-2011	3,795,035
XS0292336673	USD	16-Mar-2011	3,213,384
XS0246504210	EUR	17-Mar-2011	1,350,820
XS0346461634	USD	18-Mar-2011	6,148,843
XS0350894209	JPY	18-Mar-2011	793,473

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0352109465	EUR	18-Mar-2011	5,000,000
XS0352549603	HUF	18-Mar-2011	3,466,062
XS0213378119	EUR	20-Mar-2011	9,544,446
XS0243626123	USD	20-Mar-2011	15,951,263
XS0186349535	JPY	21-Mar-2011	3,460,290
XS0245973770	USD	22-Mar-2011	2,329,538
XS0369799845	USD	22-Mar-2011	4,882,089
XS0369799928	HKD	22-Mar-2011	1,277,701
XS0247770067	EUR	24-Mar-2011	1,658,830
XS0247886442	JPY	24-Mar-2011	158,266
XS0352970650	EUR	26-Mar-2011	4,000,000
XS0353499790	JPY	26-Mar-2011	491,158
XS0292505459	EUR	27-Mar-2011	164,880
XS0343843479	EUR	28-Mar-2011	1,740,094
XS0249055350	USD	30-Mar-2011	61,382
XS0286535223	EUR	30-Mar-2011	14,748,121
XS0247028391	USD	31-Mar-2011	2,639,030
CH0036891239	CHF	2-Apr-2011	2,316,730
XS0247687162	EUR	4-Apr-2011	29,765,313
XS0354856196	USD	4-Apr-2011	681,524
XS0249046284	JPY	6-Apr-2011	685,352
XS0283319837	EUR	6-Apr-2011	11,999,171
XS0353289399	PLN	8-Apr-2011	1,067,926
XS0353289472	PLN	8-Apr-2011	947,775
XS0294497085	EUR	10-Apr-2011	1,297,532
XS0354190554	GBP	10-Apr-2011	1,163,440
XS0372051762	USD	10-Apr-2011	40,773,390
CH0036891189	CHF	11-Apr-2011	680,506
CH0036891197	EUR	11-Apr-2011	701,223
XS0286179923	SEK	11-Apr-2011	3,748,140
XS0286181077	SEK	11-Apr-2011	4,596,818
XS0356365360	USD	11-Apr-2011	1,361,663
XS0250656542	USD	12-Apr-2011	15,586,364
CH0027120812	CHF	13-Apr-2011	15,006,868
CH0027120820	EUR	13-Apr-2011	3,580,951
XS0248620899	CHF	13-Apr-2011	35,894,605
XS0251360714	USD	14-Apr-2011	197,922
XS0346707903	EUR	15-Apr-2011	1,466,946
XS0357486447	EUR	17-Apr-2011	912,635
DE000A0TR749	EUR	18-Apr-2011	352,841
CH0036891254	EUR	21-Apr-2011	4,103,977
XS0251050364	JPY	21-Apr-2011	732,125
XS0251683214	JPY	21-Apr-2011	223,185
XS0251909395	JPY	21-Apr-2011	592,185
XS0166188457	EUR	22-Apr-2011	18,316,485
XS0357658672	EUR	25-Apr-2011	2,050,549
XS0298200238	USD	26-Apr-2011	917,535
XS0250416582	USD	28-Apr-2011	4,904,661
XS0295698947	EUR	29-Apr-2011	4,087,293
XS0354002577	EUR	2-May-2011	6,393,502
XS0360205479	USD	2-May-2011	3,138,355
DE000A0NMJ46	EUR	3-May-2011	6,022,198
XS0359152658	USD	3-May-2011	3,909,028
XS0361886699	USD	5-May-2011	1,831,821
XS0360926298	EUR	6-May-2011	3,504,803
XS0360993991	CHF	6-May-2011	6,275,546
XS0363204941	USD	7-May-2011	773,209
XS0253216005	JPY	9-May-2011	694,477
XS0329133341	EUR	9-May-2011	727,295
XS0251180906	CHF	12-May-2011	29,161,226
XS0362892951	JPY	12-May-2011	185,105
XS0362178989	EUR	15-May-2011	3,470,641
XS0253223555	JPY	16-May-2011	711,687
XS0299624568	SEK	18-May-2011	5,592,296
XS0363981324	JPY	20-May-2011	227,392
XS0364508514	JPY	20-May-2011	524,920
XS0364976299	JPY	20-May-2011	1,002,145
XS0364173665	EUR	21-May-2011	3,175,217
XS0365671121	USD	22-May-2011	1,218,175
XS0255006446	JPY	24-May-2011	958,845
XS0364806884	JPY	25-May-2011	287,134
XS0364948918	JPY	25-May-2011	169,700
XS0364976372	JPY	25-May-2011	490,134
XS0364976539	JPY	25-May-2011	340,289
XS0364976703	JPY	25-May-2011	283,199
XS0365324325	JPY	25-May-2011	283,593
XS0365822864	JPY	25-May-2011	199,862
XS0365823243	JPY	25-May-2011	516,814
XS0365880987	JPY	25-May-2011	123,454

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0219677423	EUR	27-May-2011	1,359,373
CH0039308678	USD	30-May-2011	8,449,603
XS0362343930	EUR	30-May-2011	1,908,066
XS0362725540	USD	30-May-2011	9,427,696
XS0365822781	JPY	30-May-2011	772,614
XS0256259606	PLN	31-May-2011	1,326,147
XS0365873347	USD	31-May-2011	1,581,933
XS0366374394	JPY	3-Jun-2011	1,455,021
XS0366664711	JPY	3-Jun-2011	305,027
XS0366986916	JPY	3-Jun-2011	388,753
XS0368698444	USD	5-Jun-2011	6,580,739
XS0256233122	USD	6-Jun-2011	955,644
XS0368358932	NOK	6-Jun-2011	31,042,320
XS0359895876	EUR	9-Jun-2011	2,249,600
XS0359896098	USD	9-Jun-2011	2,078,917
XS0367990057	EUR	10-Jun-2011	683,440
XS0368198718	JPY	10-Jun-2011	270,603
XS0368366877	JPY	10-Jun-2011	242,432
XS0368582739	JPY	10-Jun-2011	256,120
XS0368801717	JPY	10-Jun-2011	626,828
XS0369744940	JPY	10-Jun-2011	435,812
DK0030106190	DKK	12-Jun-2011	694,156
XS0368448683	USD	12-Jun-2011	3,117,399
XS0220326408	CHF	13-Jun-2011	3,938,477
XS0368497623	EUR	14-Jun-2011	6,970,632
XS0368497896	EUR	14-Jun-2011	6,970,632
XS0257587815	JPY	16-Jun-2011	168,042
XS0368800156	JPY	16-Jun-2011	163,872
XS0301522396	EUR	17-Jun-2011	451,454
XS0249955930	USD	20-Jun-2011	29,841,675
XS0356376995	EUR	20-Jun-2011	7,500,000
XS0368739495	JPY	20-Jun-2011	7,266,419
XS0293677281	EUR	21-Jun-2011	22,556,820
XS0328851794	EUR	21-Jun-2011	9,518,184
XS0330181776	EUR	21-Jun-2011	3,687,101
XS0260996334	JPY	22-Jun-2011	700,872
XS0261618606	JPY	22-Jun-2011	701,664
DE000AONPV47	EUR	24-Jun-2011	11,272,456
XS0259691383	EUR	27-Jun-2011	4,592,366
XS0306249045	USD	27-Jun-2011	3,732,634
XS0373013027	USD	27-Jun-2011	2,808,326
XS0368249487	USD	28-Jun-2011	1,683,206
XS0368298187	EUR	28-Jun-2011	1,774,196
XS0297221458	SEK	29-Jun-2011	1,237,768
XS0297365024	SEK	29-Jun-2011	1,833,385
XS0221564387	USD	30-Jun-2011	768,020
XS0251832662	EUR	30-Jun-2011	38,243,487
XS0258962975	EUR	30-Jun-2011	7,648,697
CH0043088605	USD	4-Jul-2011	3,610,181
CH0043088613	EUR	4-Jul-2011	1,237,483
CH0043088621	CHF	4-Jul-2011	1,592,230
XS0301086475	EUR	4-Jul-2011	23,337,636
XS0308319341	EUR	4-Jul-2011	900,210
XS0296894669	EUR	6-Jul-2011	8,901,572
DE000AONMGK2	EUR	7-Jul-2011	1,551,897
XS0375278313	USD	7-Jul-2011	1,513,259
XS0374132594	AUD	11-Jul-2011	496,761
XS0281706704	EUR	18-Jul-2011	5,000,000
XS0223920348	USD	20-Jul-2011	4,460,525
XS0132961896	HKD	22-Jul-2011	10,285,601
XS0311764509	EUR	25-Jul-2011	1,092,647
XS0260874655	USD	26-Jul-2011	3,432,935
XS0299701499	EUR	27-Jul-2011	1,119,908
XS0305646696	EUR	27-Jul-2011	19,551,000
XS0316834083	USD	27-Jul-2011	514,031
CH0043088639	CHF	4-Aug-2011	650,524
CH0043088647	EUR	4-Aug-2011	1,074,365
CH0043088654	USD	4-Aug-2011	1,104,486
XS0226127784	GBP	8-Aug-2011	2,565,247
XS0313345604	EUR	9-Aug-2011	1,187,161
XS0263244914	USD	11-Aug-2011	1,198,280
XS0197173643	EUR	12-Aug-2011	16,730,438
XS0226717238	USD	12-Aug-2011	533,222
XS0314774257	EUR	13-Aug-2011	5,816,790
XS0226787447	CHF	16-Aug-2011	1,498,995
CH0027120994	EUR	17-Aug-2011	4,378,714
XS0316485563	CHF	17-Aug-2011	915,068
XS0380296144	USD	22-Aug-2011	726,955
XS0264674549	GBP	23-Aug-2011	2,103,824

ISIN	Currency	Maturity date	Admissible Amount in EUR
AU300LBTC011	AUD	24-Aug-2011	142,449,255
AU300LBTC029	AUD	24-Aug-2011	196,447,253
XS0383940292	EUR	26-Aug-2011	5,433,868
XS0317359718	EUR	28-Aug-2011	553,196
XS0384883251	AUD	29-Aug-2011	2,890,940
XS0227570750	EUR	1-Sep-2011	899,895
XS0264966671	USD	1-Sep-2011	2,878,702
DE000A0TX6H7	EUR	5-Sep-2011	2,234,435
XS0266912228	USD	6-Sep-2011	7,467,723
DE000A0NTS89	EUR	8-Sep-2011	1,334,676
CH0043088670	EUR	12-Sep-2011	620,283
CH0043088704	CHF	12-Sep-2011	651,790
XS0225999258	USD	20-Sep-2011	7,651,333
XS0256257907	USD	20-Sep-2011	15,816,977
XS0321019258	EUR	20-Sep-2011	6,930,048
CH0036891247	EUR	21-Sep-2011	887,740
XS0260371827	EUR	21-Sep-2011	1,003,714
XS0267460359	EUR	21-Sep-2011	1,519,933
XS0268040192	SGD	21-Sep-2011	31,843,030
XS0311769219	EUR	22-Sep-2011	2,860,575
XS0268997532	USD	26-Sep-2011	511,514
XS0227081634	EUR	28-Sep-2011	4,400,792
XS0323526854	GBP	28-Sep-2011	1,972,359
XS0268576609	CHF	29-Sep-2011	3,107,076
XS0269529136	CHF	29-Sep-2011	5,198,847
XS0288215220	USD	30-Sep-2011	868,076
XS0288216111	GBP	30-Sep-2011	1,279,867
XS0288291593	GBP	30-Sep-2011	1,126,644
XS0288781502	USD	30-Sep-2011	796,400
DE000A0LHNW7	EUR	3-Oct-2011	1,882,909
XS0268620514	ILS	5-Oct-2011	2,168,487
DE000A0N8MX9	EUR	6-Oct-2011	436,295
XS0269492038	JPY	11-Oct-2011	1,403,347
XS0269500665	JPY	11-Oct-2011	83,190
XS0269969027	EUR	13-Oct-2011	4,567,151
XS0323493584	USD	17-Oct-2011	4,420,233
XS0230522962	EUR	18-Oct-2011	5,080,000
XS0271141565	GBP	18-Oct-2011	582,580
XS0325813409	USD	18-Oct-2011	4,532,592
XS0326085742	EUR	18-Oct-2011	2,325,886
XS0326108973	SEK	18-Oct-2011	1,868,786
XS0230178658	EUR	21-Oct-2011	17,148,384
XS0272052753	USD	21-Oct-2011	2,821,817
XS0270174013	USD	24-Oct-2011	4,559,645
XS0271201484	EUR	25-Oct-2011	2,819,105
DE000A0N1VM8	EUR	26-Oct-2011	7,499,494
XS0268992145	USD	26-Oct-2011	1,665,272
XS0204199466	USD	27-Oct-2011	3,430,927
XS0204199540	EUR	27-Oct-2011	1,843,875
XS0266559433	HUF	31-Oct-2011	994,037
XS0271671793	USD	31-Oct-2011	15,181,918
XS0272574889	SEK	31-Oct-2011	850,657
XS0272095216	EUR	3-Nov-2011	10,177,159
XS0314918276	EUR	7-Nov-2011	8,840,000
XS0326086716	CHF	9-Nov-2011	11,549,445
XS0384379847	CHF	9-Nov-2011	615,970
XS0329219819	EUR	9-Nov-2011	2,132,615
XS0329670946	AUD	13-Nov-2011	350,181
XS0273678283	EUR	16-Nov-2011	8,790,606
XS0274443422	EUR	18-Nov-2011	3,816,425
XS0329571292	EUR	21-Nov-2011	720,200
XS0332675338	USD	21-Nov-2011	2,627,904
XS0331333160	EUR	22-Nov-2011	17,884,430
XS0331249531	USD	23-Nov-2011	4,195,272
DE000A0G0Y08	EUR	24-Nov-2011	6,410,657
DE000A0TLG93	EUR	30-Nov-2011	4,647,627
XS0277119797	EUR	30-Nov-2011	5,153,804
XS0277120027	USD	30-Nov-2011	4,855,851
XS0277120456	CHF	30-Nov-2011	3,301,876
XS0271720673	EUR	1-Dec-2011	721,571
XS0206444191	EUR	6-Dec-2011	5,500,011
XS0276619805	EUR	6-Dec-2011	8,221,841
XS0278544274	USD	6-Dec-2011	3,747,065
XS0277185152	EUR	8-Dec-2011	9,562,657
XS0277470943	USD	11-Dec-2011	1,677,794
XS0327165477	EUR	12-Dec-2011	3,516,378
XS0327165634	EUR	12-Dec-2011	3,087,418
XS0276245700	GBP	15-Dec-2011	14,781,419
XS0279493398	JPY	16-Dec-2011	4,991,407

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0278755052	USD	19-Dec-2011	123,320
XS0334457099	USD	19-Dec-2011	5,281,690
XS0335528666	EUR	19-Dec-2011	3,944,460
XS0245742456	USD	20-Dec-2011	6,719,613
XS0270679722	USD	20-Dec-2011	7,374,967
XS0280164921	EUR	20-Dec-2011	9,116,597
XS0278266951	EUR	27-Dec-2011	1,788,989
XS0280339077	CHF	28-Dec-2011	2,901,152
XS0299993336	USD	3-Jan-2012	7,381,323
XS0374390457	AUD	3-Jan-2012	4,298,215
XS0310271019	USD	6-Jan-2012	3,739,267
XS0280063222	USD	10-Jan-2012	316,820
XS0280541573	JPY	10-Jan-2012	318,085
XS0334918322	USD	10-Jan-2012	2,676,276
XS0335150818	EUR	16-Jan-2012	3,046,853
XS0335151113	EUR	16-Jan-2012	2,820,051
XS0281181809	JPY	17-Jan-2012	209,225
XS0281248723	JPY	17-Jan-2012	485,067
XS0281494335	JPY	17-Jan-2012	519,843
XS0339408584	EUR	18-Jan-2012	1,913,779
XS0210326202	EUR	21-Jan-2012	7,764,225
XS0283703345	EUR	22-Jan-2012	8,090,682
XS0282843068	CHF	24-Jan-2012	7,030,114
XS0282872240	USD	25-Jan-2012	2,262,630
XS0282872752	USD	25-Jan-2012	588,350
XS0283174927	EUR	25-Jan-2012	1,337,123
XS0241963726	EUR	30-Jan-2012	477,217
XS0283820065	EUR	30-Jan-2012	2,677,092
XS0283914637	JPY	30-Jan-2012	3,026,031
CH0027120606	CHF	31-Jan-2012	14,443,441
XS0342520177	USD	31-Jan-2012	650,462
XS0344442420	EUR	31-Jan-2012	1,941,248
XS0342406716	EUR	1-Feb-2012	867,363
XS0283630795	USD	6-Feb-2012	869,272
XS0284011599	EUR	7-Feb-2012	8,664,511
XS0299702380	USD	7-Feb-2012	3,248,489
XS0338941551	EUR	7-Feb-2012	1,981,574
XS0338960262	EUR	7-Feb-2012	2,164,395
XS0285456140	CHF	8-Feb-2012	1,227,815
XS0344087183	USD	8-Feb-2012	859,265
XS0282208049	EUR	9-Feb-2012	27,000,413
XS0286358261	EUR	9-Feb-2012	1,094,844
XS0344556864	USD	13-Feb-2012	4,295,931
XS0344557839	EUR	13-Feb-2012	4,837,000
XS0277877469	USD	14-Feb-2012	1,663,215
XS0285049853	JPY	14-Feb-2012	217,315
XS0286239925	EUR	14-Feb-2012	24,574,116
XS0286018758	EUR	15-Feb-2012	9,581,907
XS0345813397	USD	15-Feb-2012	895,650
XS0286127021	USD	16-Feb-2012	5,200,349
XS0301348420	USD	17-Feb-2012	4,825,618
XS0143565843	JPY	19-Feb-2012	2,215,758
XS0205508137	JPY	19-Feb-2012	3,475,079
XS0344144083	AUD	20-Feb-2012	6,153,986
CH0027120671	CHF	21-Feb-2012	2,404,403
CH0027120697	EUR	21-Feb-2012	4,321,635
CH0027120713	USD	21-Feb-2012	570,446
CH0027120739	EUR	21-Feb-2012	2,624,973
CH0027120754	EUR	21-Feb-2012	2,592,981
XS0346776460	USD	21-Feb-2012	12,963,337
XS0287442692	EUR	22-Feb-2012	2,330,791
XS0287443237	EUR	22-Feb-2012	2,604,845
XS0346821357	USD	22-Feb-2012	1,215,108
XS0287476161	JPY	23-Feb-2012	754,187
XS0288035164	EUR	27-Feb-2012	3,453,672
XS0302819262	USD	27-Feb-2012	2,311,610
SE0002370841	SEK	28-Feb-2012	2,433,159
XS0341338324	EUR	28-Feb-2012	4,110,109
XS0341340817	EUR	28-Feb-2012	2,723,250
FI0008903000	EUR	29-Feb-2012	2,589,345
XS0244093927	EUR	1-Mar-2012	7,215,997
XS0287987332	JPY	1-Mar-2012	309,249
XS0289717968	EUR	1-Mar-2012	659,474
CH0027120796	CHF	2-Mar-2012	5,178,970
DE000A0MGS69	EUR	2-Mar-2012	2,184,248
XS0214267923	EUR	2-Mar-2012	20,622,102
XS0218261625	EUR	2-Mar-2012	3,278,209
XS0287160104	EUR	2-Mar-2012	1,597,961
XS0289151283	JPY	2-Mar-2012	294,240

amended calculation of AA

amended calculation of AA

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0303866049	USD	5-Mar-2012	2,192,457
XS0289002957	JPY	6-Mar-2012	345,615
XS0289100967	JPY	6-Mar-2012	691,522
XS0289323320	JPY	6-Mar-2012	116,432
XS0289482639	JPY	6-Mar-2012	138,219
XS0289837436	JPY	6-Mar-2012	351,217
CH0036891148	CHF	7-Mar-2012	2,300,286
XS0342523197	EUR	7-Mar-2012	2,893,922
XS0245314579	EUR	8-Mar-2012	12,157,703
XS0289154972	JPY	8-Mar-2012	346,226
XS0289487943	JPY	9-Mar-2012	182,975
SE0002379271	SEK	12-Mar-2012	967,860
XS0350817630	USD	12-Mar-2012	724,810
XS0350847033	USD	12-Mar-2012	4,621,479
XS0386331127	USD	12-Mar-2012	1,514,830
XS0289830936	JPY	13-Mar-2012	146,633
XS0290100139	JPY	13-Mar-2012	1,421,465
XS0290250454	EUR	13-Mar-2012	3,040,875
XS0290251007	EUR	13-Mar-2012	5,992,452
XS0290107225	JPY	14-Mar-2012	204,922
XS0290766269	JPY	16-Mar-2012	706,076
XS0290980340	JPY	16-Mar-2012	183,296
XS0291131141	EUR	16-Mar-2012	860,696
XS0290106508	JPY	19-Mar-2012	567,224
XS0290977049	JPY	19-Mar-2012	111,949
XS0292467189	JPY	19-Mar-2012	143,924
XS0352483746	USD	19-Mar-2012	819,872
XS0291347234	EUR	20-Mar-2012	1,529,783
XS0290563740	JPY	21-Mar-2012	119,745
XS0290986206	AUD	21-Mar-2012	426,494
XS0291662343	JPY	21-Mar-2012	226,610
XS0298326256	JPY	21-Mar-2012	430,005
XS0289253287	EUR	22-Mar-2012	3,150,092
XS0290111177	JPY	22-Mar-2012	577,980
XS0291659471	JPY	22-Mar-2012	142,049
XS0306148288	USD	22-Mar-2012	2,134,538
XS0293572425	EUR	23-Mar-2012	2,688,701
XS0353821860	USD	23-Mar-2012	9,026,720
XS0355597104	AUD	27-Mar-2012	439,738
DE000A0NLZG2	EUR	30-Mar-2012	577,652
XS0343090196	EUR	31-Mar-2012	256,671
XS0294839146	USD	2-Apr-2012	3,857,576
XS0294839575	USD	2-Apr-2012	818,831
XS0291655057	JPY	3-Apr-2012	157,728
CH0036891163	CHF	4-Apr-2012	859,509
XS0352785751	EUR	4-Apr-2012	1,347,662
XS0293062146	EUR	5-Apr-2012	1,265,194
DE000A0MHXQ6	EUR	6-Apr-2012	30,893,702
XS0216140417	EUR	6-Apr-2012	6,895,102
XS0348646919	EUR	9-Apr-2012	3,594,578
XS0294059307	JPY	10-Apr-2012	125,439
XS0310085492	USD	10-Apr-2012	3,471,034
XS0292985644	JPY	11-Apr-2012	88,639
XS0294561351	JPY	11-Apr-2012	136,686
XS0356420215	AUD	11-Apr-2012	1,268,040
XS0292153672	USD	12-Apr-2012	4,138,495
XS0294922801	EUR	12-Apr-2012	9,098,261
XS0295002231	JPY	12-Apr-2012	220,179
SE0002419242	SEK	16-Apr-2012	594,467
XS0309186145	USD	16-Apr-2012	1,181,505
XS0294815047	JPY	17-Apr-2012	170,418
XS0296280927	EUR	17-Apr-2012	2,601,347
XS0309790797	USD	17-Apr-2012	1,675,651
XS0310085062	USD	17-Apr-2012	789,675
CH0036891262	CHF	18-Apr-2012	857,963
XS0295861107	JPY	20-Apr-2012	633,713
XS0312196123	AUD	20-Apr-2012	769,810
XS0311101652	USD	23-Apr-2012	1,872,741
XS0296787236	JPY	24-Apr-2012	255,476
XS0297060856	USD	27-Apr-2012	45,196
XS0191748242	EUR	28-Apr-2012	701,673
XS0359314225	SEK	30-Apr-2012	47,385,382
XS0294778336	EUR	3-May-2012	2,855,188
DE000A0NMXZ5	EUR	4-May-2012	12,562,223
XS0296156085	EUR	4-May-2012	7,306,219
XS0313536962	USD	7-May-2012	2,302,524
XS0292248977	USD	8-May-2012	7,497,518
XS0299354919	USD	9-May-2012	1,501,530
XS0313537184	USD	9-May-2012	2,471,634

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0313950031	USD	9-May-2012	2,161,691
XS0362447558	EUR	9-May-2012	1,805,974
XS0294484422	USD	11-May-2012	2,757,718
XS0299642628	USD	11-May-2012	2,484,401
XS0354043258	EUR	13-May-2012	2,391,682
XS0354826017	HUF	13-May-2012	1,841,071
XS0362500380	USD	14-May-2012	2,011,323
XS0298933143	JPY	17-May-2012	570,413
XS0300460721	EUR	18-May-2012	7,069,989
XS0299667963	JPY	21-May-2012	148,296
XS0300418281	EUR	22-May-2012	4,367,258
XS0276235495	CZK	23-May-2012	3,689,620
XS0360915176	AUD	23-May-2012	6,930,849
XS0301519681	USD	24-May-2012	1,853,010
XS0301665401	USD	25-May-2012	525,406
XS0318362711	USD	28-May-2012	1,401,742
XS0318538260	AUD	29-May-2012	3,597,108
XS0301335286	USD	30-May-2012	800,216
DE000A0N6GH8	EUR	1-Jun-2012	38,983,781
XS0319159538	NZD	4-Jun-2012	676,809
XS0363169268	USD	4-Jun-2012	3,727,757
XS0301956800	JPY	5-Jun-2012	269,598
XS0319159702	USD	7-Jun-2012	2,672,560
XS0320033201	AUD	7-Jun-2012	2,960,140
XS0319159454	USD	11-Jun-2012	3,055,998
XS0303174832	JPY	13-Jun-2012	165,725
XS0303557259	JPY	13-Jun-2012	328,315
XS0303756299	JPY	13-Jun-2012	336,340
XS0303962780	JPY	13-Jun-2012	212,010
XS0296789281	EUR	14-Jun-2012	2,865,284
XS0299929595	USD	14-Jun-2012	894,081
XS0304832784	JPY	14-Jun-2012	102,442
DE000A0NTKC6	EUR	15-Jun-2012	252,951
XS0303862998	JPY	15-Jun-2012	241,675
XS0305000837	EUR	15-Jun-2012	486,302
XS0311947682	USD	16-Jun-2012	3,858,322
XS0311955511	USD	16-Jun-2012	3,858,147
XS0370988338	USD	18-Jun-2012	1,270,562
XS0371134411	HKD	18-Jun-2012	38,805
XS0304836264	JPY	19-Jun-2012	284,351
XS0304838559	JPY	19-Jun-2012	187,545
XS0304909327	JPY	19-Jun-2012	195,743
XS0304909830	JPY	19-Jun-2012	354,860
XS0304910416	JPY	19-Jun-2012	314,863
XS0304910929	JPY	19-Jun-2012	333,337
XS0304911570	JPY	19-Jun-2012	290,411
XS0305339417	JPY	19-Jun-2012	271,911
XS0305340779	JPY	19-Jun-2012	338,718
XS0306311373	JPY	19-Jun-2012	183,074
XS0258731909	USD	20-Jun-2012	19,268,184
XS0305163460	JPY	20-Jun-2012	216,642
XS0305889593	JPY	20-Jun-2012	230,229
XS0306232744	JPY	20-Jun-2012	444,169
XS0306694448	JPY	20-Jun-2012	72,536
XS0306029512	JPY	21-Jun-2012	181,020
XS0307252980	JPY	22-Jun-2012	125,643
XS0272318709	EUR	28-Jun-2012	17,894,370
XS0296489304	EUR	29-Jun-2012	38,867,819
XS0300658597	CHF	29-Jun-2012	11,596,325
XS0372320928	AUD	2-Jul-2012	435,206
XS0324476869	NZD	5-Jul-2012	730,509
DE000A0NTV01	EUR	6-Jul-2012	4,837,219
XS0373609295	USD	8-Jul-2012	4,741,013
XS0308983203	JPY	10-Jul-2012	139,696
XS0308736296	JPY	11-Jul-2012	444,950
XS0309823044	USD	11-Jul-2012	4,081,499
XS0309843232	AUD	11-Jul-2012	5,843,589
XS0308391704	JPY	12-Jul-2012	539,602
XS0308481794	JPY	12-Jul-2012	233,708
XS0308935575	EUR	12-Jul-2012	2,466,157
XS0308937605	USD	12-Jul-2012	1,174,922
XS0309186731	JPY	12-Jul-2012	897,962
XS0309334356	EUR	12-Jul-2012	1,397,776
XS0309351103	JPY	12-Jul-2012	306,452
XS0307734037	JPY	13-Jul-2012	299,725
DE000A0N7XQ2	EUR	17-Jul-2012	39,349,148
XS0309435039	JPY	18-Jul-2012	205,783
XS0309435898	JPY	18-Jul-2012	218,442
XS0311301070	USD	18-Jul-2012	3,351,822

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0251910997	EUR	19-Jul-2012	2,462,975
XS0259295607	EUR	19-Jul-2012	2,414,298
XS0309183043	JPY	19-Jul-2012	96,539
XS0309183555	JPY	19-Jul-2012	292,890
XS0309184793	JPY	19-Jul-2012	312,875
XS0310412019	JPY	19-Jul-2012	199,036
XS0310863021	JPY	19-Jul-2012	2,111,155
XS0311753130	JPY	19-Jul-2012	238,709
XS0302634059	EUR	20-Jul-2012	13,398,196
XS0312432114	AUD	23-Jul-2012	4,029,148
XS0312433948	USD	23-Jul-2012	3,519,094
XS0311754963	JPY	24-Jul-2012	198,239
XS0311223688	EUR	25-Jul-2012	367,316
XS0310478978	JPY	26-Jul-2012	291,284
XS0311226608	JPY	26-Jul-2012	394,541
XS0311745383	JPY	26-Jul-2012	308,220
XS0311855729	JPY	26-Jul-2012	238,362
XS0311857428	JPY	26-Jul-2012	193,786
XS0311864986	JPY	26-Jul-2012	579,726
XS0312175473	JPY	26-Jul-2012	2,192,743
XS0312197360	JPY	26-Jul-2012	234,264
XS0309156668	EUR	27-Jul-2012	5,978,887
XS0309471182	AUD	27-Jul-2012	250,023
XS0311621816	JPY	27-Jul-2012	181,265
XS0312198251	JPY	27-Jul-2012	340,662
XS0313103003	USD	27-Jul-2012	2,026,286
XS0334227096	USD	29-Jul-2012	3,083,381
XS0334227336	USD	29-Jul-2012	3,083,381
XS0334227682	USD	29-Jul-2012	6,166,762
XS0312173262	JPY	30-Jul-2012	159,399
XS0312196719	JPY	30-Jul-2012	159,387
XS0313782814	USD	30-Jul-2012	2,832,275
XS0225471431	EUR	1-Aug-2012	1,098,909
XS0311860562	JPY	1-Aug-2012	410,514
XS0312924334	SGD	1-Aug-2012	1,125,031
XS0312938045	SGD	1-Aug-2012	810,847
XS0307992676	EUR	2-Aug-2012	5,673,481
XS0312197956	JPY	2-Aug-2012	88,175
XS0311102544	JPY	3-Aug-2012	154,170
XS0311225469	JPY	3-Aug-2012	727,140
XS0311748130	JPY	3-Aug-2012	315,393
XS0311866767	JPY	3-Aug-2012	397,545
XS0312726705	USD	3-Aug-2012	1,224,033
XS0312729634	JPY	3-Aug-2012	407,263
XS0312938557	JPY	3-Aug-2012	558,554
DE000A0NXXZ9	EUR	7-Aug-2012	37,154,677
XS0311866171	JPY	7-Aug-2012	416,421
XS0312938714	JPY	7-Aug-2012	680,787
XS0313437716	JPY	7-Aug-2012	162,681
XS0313528944	EUR	7-Aug-2012	622,124
XS0313532623	EUR	7-Aug-2012	795,323
XS0313893561	USD	7-Aug-2012	11,169,392
XS0314160358	JPY	7-Aug-2012	149,512
XS0314159855	JPY	8-Aug-2012	227,732
XS0312463184	EUR	9-Aug-2012	13,286,263
XS0314250779	USD	9-Aug-2012	327,991
XS0314763052	EUR	9-Aug-2012	4,584,016
XS0314774505	USD	13-Aug-2012	8,366,094
XS0313662321	JPY	14-Aug-2012	101,025
XS0314637348	JPY	14-Aug-2012	145,912
XS0313436072	JPY	15-Aug-2012	180,820
XS0376511928	CHF	15-Aug-2012	729,854
XS0315804475	JPY	16-Aug-2012	458,155
XS0315805019	JPY	16-Aug-2012	560,186
CH0027120986	CHF	17-Aug-2012	4,143,775
XS0316395739	JPY	21-Aug-2012	103,013
XS0316842698	GBP	23-Aug-2012	749,727
XS0315548296	JPY	24-Aug-2012	89,412
XS0316829919	JPY	24-Aug-2012	277,093
XS0317366333	JPY	24-Aug-2012	162,940
XS0317292117	EUR	28-Aug-2012	1,704,360
DE000A0NZAV4	EUR	29-Aug-2012	13,918,778
XS0342098398	CHF	29-Aug-2012	3,075,611
XS0310995955	CZK	30-Aug-2012	2,510,364
XS0316394336	JPY	4-Sep-2012	155,001
XS0316527828	JPY	5-Sep-2012	372,317
XS0316993475	JPY	5-Sep-2012	198,671
XS0317366416	JPY	5-Sep-2012	381,338
XS0317416377	JPY	5-Sep-2012	380,080

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0319729579	GBP	5-Sep-2012	4,137,308
XS0312439556	EUR	6-Sep-2012	2,550,896
XS0318538930	JPY	6-Sep-2012	397,174
XS0313102377	EUR	7-Sep-2012	8,857,091
XS0315845155	USD	7-Sep-2012	363,912
XS0317961729	EUR	7-Sep-2012	824,375
XS0318224598	USD	7-Sep-2012	1,492,069
XS0319358650	JPY	12-Sep-2012	126,354
XS0318999827	JPY	13-Sep-2012	247,450
XS0315528777	CZK	14-Sep-2012	1,671,535
XS0318192704	JPY	14-Sep-2012	111,449
XS0318538005	JPY	14-Sep-2012	362,425
XS0319358064	JPY	14-Sep-2012	496,843
XS0319359039	JPY	14-Sep-2012	488,789
XS0319611819	JPY	14-Sep-2012	504,127
XS0320031684	USD	14-Sep-2012	1,351,392
XS0321395583	EUR	18-Sep-2012	5,484,055
XS0319816897	JPY	19-Sep-2012	83,412
XS0224858737	USD	20-Sep-2012	10,006,171
XS0313734922	USD	20-Sep-2012	15,212,406
XS0313737271	USD	20-Sep-2012	7,608,940
XS0314746479	USD	20-Sep-2012	7,662,886
XS0335622501	USD	26-Sep-2012	7,499,474
XS0321125014	JPY	28-Sep-2012	1,322,027
XS0323097120	USD	28-Sep-2012	1,577,250
XS0324072858	USD	4-Oct-2012	969,076
XS0155540700	USD	8-Oct-2012	4,293,615
XS0319193396	EUR	8-Oct-2012	10,712,337
XS0325152154	EUR	8-Oct-2012	180,054
XS0314034728	EUR	9-Oct-2012	3,500,942
XS0321793803	JPY	10-Oct-2012	94,597
XS0322031757	JPY	10-Oct-2012	334,936
XS0323882059	AUD	10-Oct-2012	90,411
XS0325385176	EUR	15-Oct-2012	7,145,366
XS0323634583	JPY	16-Oct-2012	632,558
XS0323634740	JPY	16-Oct-2012	72,904
XS0323881838	JPY	16-Oct-2012	525,954
XS0324078384	USD	16-Oct-2012	1,490,674
XS0324072346	EUR	17-Oct-2012	14,468,009
XS0324409837	JPY	18-Oct-2012	207,888
CH0027120846	EUR	19-Oct-2012	4,641,010
CH0027121026	CHF	19-Oct-2012	2,158,089
XS0262375487	EUR	19-Oct-2012	303,736
XS0264967307	CHF	19-Oct-2012	6,788,742
XS0325840980	EUR	22-Oct-2012	4,243,876
XS0324341345	JPY	23-Oct-2012	145,394
XS0272317131	EUR	24-Oct-2012	4,512,158
NO0010387749	NOK	25-Oct-2012	302,293
XS0270828584	CHF	25-Oct-2012	15,675,910
XS0294585889	CHF	25-Oct-2012	5,555,484
FI0003025379	EUR	26-Oct-2012	4,306,183
XS0325841525	JPY	26-Oct-2012	146,707
XS0326708657	JPY	26-Oct-2012	432,246
XS0326907697	USD	26-Oct-2012	745,896
XS0325287166	USD	29-Oct-2012	3,519,488
XS0327328281	USD	29-Oct-2012	574,921
NO0010393507	NOK	30-Oct-2012	859,275
XS0325550555	EUR	30-Oct-2012	12,585,505
XS0327165550	USD	30-Oct-2012	5,172,599
XS0327236914	EUR	30-Oct-2012	2,783,378
XS0327398656	USD	31-Oct-2012	437,991
XS0322779264	EUR	1-Nov-2012	1,763,769
XS0327576772	GBP	1-Nov-2012	3,747,436
DE000A0TLL96	EUR	2-Nov-2012	9,721,865
XS0273044940	EUR	2-Nov-2012	4,114,629
XS0321299868	EUR	6-Nov-2012	2,083,625
XS0327465786	JPY	6-Nov-2012	526,488
XS0327465869	JPY	6-Nov-2012	742,551
XS0327713359	JPY	6-Nov-2012	421,153
DE000A0S5NN9	EUR	7-Nov-2012	12,447,269
XS0328922645	USD	7-Nov-2012	1,248,781
XS0328923379	EUR	7-Nov-2012	3,768,195
XS0235076097	USD	13-Nov-2012	32,204,401
XS0324445807	EUR	15-Nov-2012	4,049,803
XS0324446011	USD	15-Nov-2012	6,866,446
XS0330195560	HKD	16-Nov-2012	986,975
XS0330196022	JPY	16-Nov-2012	374,254
XS0330111997	JPY	20-Nov-2012	223,010
XS0235808457	USD	21-Nov-2012	39,557,033

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0372842202	EUR	22-Nov-2012	2,121,417
XS0236268024	USD	23-Nov-2012	27,925,244
XS0329670433	EUR	23-Nov-2012	1,977,612
XS0276510111	USD	24-Nov-2012	2,318,745
XS0330111567	AUD	27-Nov-2012	356,498
XS0231442046	EUR	29-Nov-2012	17,844,642
NO0010392731	NOK	30-Nov-2012	268,826
XS0324188134	EUR	30-Nov-2012	2,016,008
XS0331334481	CZK	30-Nov-2012	6,953,341
XS0332756849	EUR	30-Nov-2012	1,707,263
XS0276438255	EUR	1-Dec-2012	10,016,195
XS0273255058	EUR	3-Dec-2012	2,535,835
XS0331248723	EUR	3-Dec-2012	5,230,103
XS0333757606	EUR	3-Dec-2012	1,423,589
XS0333940129	USD	3-Dec-2012	541,433
DE000A0S1160	EUR	7-Dec-2012	31,488,753
XS0327774732	EUR	7-Dec-2012	1,236,067
FI0003025882	EUR	12-Dec-2012	1,709,069
FI0003026559	EUR	12-Dec-2012	1,779,395
XS0334419321	GBP	12-Dec-2012	5,170,168
XS0334634648	CHF	13-Dec-2012	3,182,359
XS0324872893	EUR	14-Dec-2012	7,893,178
XS0324872976	USD	14-Dec-2012	6,924,212
XS0334854410	USD	14-Dec-2012	2,368,010
XS0336218762	USD	14-Dec-2012	459,855
XS0333420395	USD	18-Dec-2012	950,853
XS0334476552	EUR	19-Dec-2012	3,111,758
XS0228868195	USD	20-Dec-2012	11,982,602
XS0238959273	USD	20-Dec-2012	32,254,980
XS0332587715	EUR	20-Dec-2012	5,671,333
XS0196987779	USD	21-Dec-2012	17,546,338
XS0336320022	USD	21-Dec-2012	1,480,398
XS0337388382	EUR	22-Dec-2012	9,762,909
XS0183360063	USD	23-Dec-2012	60,982,308
XS0237410831	EUR	28-Dec-2012	274,323
FI0003026351	EUR	3-Jan-2013	7,446,990
DE000A0TLKY4	EUR	4-Jan-2013	5,232,834
XS0335352877	USD	4-Jan-2013	626,386
XS0334488995	USD	7-Jan-2013	2,423,058
XS0336893499	USD	11-Jan-2013	192,193,763
XS0338138307	EUR	11-Jan-2013	6,367,753
XS0159166056	EUR	16-Jan-2013	6,936,307
XS0242676285	USD	20-Jan-2013	37,621,590
XS0278983191	EUR	21-Jan-2013	5,950,621
XS0339408238	USD	22-Jan-2013	1,055,933
DE000A0SUEV6	EUR	23-Jan-2013	41,094,965
CH0034783644	CHF	25-Jan-2013	1,243,710
CH0034783669	EUR	25-Jan-2013	893,971
CH0034783685	USD	25-Jan-2013	715,624
CH0034783701	EUR	25-Jan-2013	1,013,102
XS0341781432	EUR	29-Jan-2013	733,035
XS0342422838	USD	31-Jan-2013	1,582,508
XS0344143945	AUD	31-Jan-2013	574,461
XS0210782552	EUR	1-Feb-2013	78,846,362
XS0344537997	USD	1-Feb-2013	181,272
XS0331517564	GBP	5-Feb-2013	20,829
XS0331517994	GBP	5-Feb-2013	349,225
XS0343530340	EUR	6-Feb-2013	404,853
XS0343843982	EUR	7-Feb-2013	2,184,041
XS0344142202	JPY	8-Feb-2013	665,530
XS0344485312	USD	11-Feb-2013	1,369,432
XS0343647706	EUR	12-Feb-2013	1,766,102
XS0345204613	SEK	14-Feb-2013	1,890,839
XS0347107673	USD	14-Feb-2013	4,632,953
XS0243541215	AUD	15-Feb-2013	1,191,739
XS0336931331	USD	15-Feb-2013	5,036,036
XS0336943427	EUR	15-Feb-2013	2,815,264
XS0337763576	EUR	15-Feb-2013	361,898
XS0345213796	AUD	15-Feb-2013	2,298,748
XS0346687287	CHF	19-Feb-2013	3,212,883
XS0346687360	EUR	19-Feb-2013	1,623,984
XS0343832191	EUR	20-Feb-2013	5,152,805
XS0121855026	EUR	25-Feb-2013	1,621,316
XS0346785537	EUR	27-Feb-2013	2,000,000
XS0346802050	EUR	27-Feb-2013	1,000,000
XS0349362003	USD	27-Feb-2013	935,608
XS0342777371	EUR	3-Mar-2013	8,599,663
XS0349279108	GBP	3-Mar-2013	2,719,918
XS0349054360	USD	4-Mar-2013	1,587,614

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0349498674	EUR	5-Mar-2013	24,441,255
XS0349498914	USD	5-Mar-2013	19,006,100
XS0349505635	USD	5-Mar-2013	4,987,778
XS0242136413	CHF	6-Mar-2013	1,074,846
XS0350314059	USD	10-Mar-2013	2,424,499
DE000A0TNGJ5	EUR	12-Mar-2013	3,502,277
FI0008902994	EUR	12-Mar-2013	5,531,691
XS0243853453	EUR	13-Mar-2013	23,050,158
XS0350893490	JPY	13-Mar-2013	286,655
XS0287672694	EUR	13-Mar-2013	4,671,646
CH0029197156	CHF	14-Mar-2013	100,833,024
DE000A0TQG23	EUR	14-Mar-2013	11,419,809
XS0345061591	EUR	14-Mar-2013	804,827
XS0350980206	EUR	14-Mar-2013	893,929
XS0350982830	USD	14-Mar-2013	1,247,676
XS0351390017	EUR	14-Mar-2013	6,811,185
XS0280725978	EUR	15-Mar-2013	23,155,251
XS0344533657	USD	17-Mar-2013	5,868,756
XS0351766836	EUR	18-Mar-2013	2,779,534
XS0291646577	EUR	19-Mar-2013	13,292,360
XS0340290757	GBP	20-Mar-2013	547,133
XS0340299386	GBP	20-Mar-2013	44,215
XS0342803128	USD	20-Mar-2013	3,884,656
XS0342838934	JPY	20-Mar-2013	10,387,448
XS0346689499	USD	20-Mar-2013	3,741,679
XS0353157562	USD	20-Mar-2013	3,831,779
XS0351910897	USD	21-Mar-2013	3,364,988
XS0346686719	EUR	28-Mar-2013	1,102,354
XS0292528311	EUR	30-Mar-2013	5,368,446
XS0292542494	CHF	30-Mar-2013	48,145,491
XS0350312608	EUR	3-Apr-2013	3,223,456
XS0249127878	SEK	4-Apr-2013	4,763,674
XS0353348740	USD	4-Apr-2013	389,190
XS0354911710	JPY	8-Apr-2013	685,628
XS0341704954	EUR	9-Apr-2013	462,370
XS0243354619	EUR	10-Apr-2013	6,862,068
XS0285922133	EUR	10-Apr-2013	4,608,137
XS0375356648	EUR	10-Apr-2013	1,792,241
XS0250331088	JPY	12-Apr-2013	1,435,578
XS0356861343	USD	15-Apr-2013	3,003,961
DE000A0SHLW6	EUR	23-Apr-2013	18,705,273
XS0251363064	JPY	26-Apr-2013	1,230,444
XS0251529136	AUD	26-Apr-2013	834,271
XS0295087125	USD	26-Apr-2013	5,791,420
XS0359123634	EUR	28-Apr-2013	3,226,713
XS0359404489	USD	30-Apr-2013	8,050,045
DE000A0V4E15	EUR	7-May-2013	18,892,899
XS0296281735	EUR	7-May-2013	5,923,238
XS0252816755	JPY	8-May-2013	820,266
XS0349362268	GBP	9-May-2013	1,195,275
DE000A0TR731	EUR	10-May-2013	7,937,220
XS0362500893	USD	13-May-2013	1,497,878
XS0362739418	RUB	13-May-2013	615,748
XS0234198587	EUR	14-May-2013	2,943,892
XS0362408733	JPY	14-May-2013	584,853
XS0343900022	GBP	15-May-2013	9,112,739
XS0343900451	GBP	15-May-2013	3,448,445
XS0343900535	GBP	15-May-2013	782,855
XS0349690601	GBP	15-May-2013	1,400,495
DE000A0TVAJ5	USD	16-May-2013	2,133,754
DE000A0TVAJ5	USD	16-May-2013	517,815
XS0361886855	USD	16-May-2013	2,039,913
XS0253610678	AUD	17-May-2013	1,728,010
XS0254628661	EUR	17-May-2013	378,327
XS0362651324	EUR	21-May-2013	1,392,259
XS0362651597	GBP	21-May-2013	3,151,244
XS0362651670	USD	21-May-2013	2,676,541
XS0364167006	USD	21-May-2013	5,065,638
XS0360915333	USD	23-May-2013	8,201,657
XS0217939650	CHF	24-May-2013	2,438,810
XS0253740889	AUD	24-May-2013	1,549,214
XS0366684073	MXN	27-May-2013	188,806,673
XS0366664984	EUR	29-May-2013	382,342
XS0366665288	GBP	29-May-2013	931,310
XS0366665874	SEK	29-May-2013	4,262,132
XS0366666179	USD	29-May-2013	282,677
XS0365839751	USD	30-May-2013	2,979,175
XS0365881019	JPY	4-Jun-2013	545,418
XS0368882535	USD	6-Jun-2013	4,521,057

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0295760093	EUR	10-Jun-2013	1,953,014
XS0355133454	EUR	10-Jun-2013	2,752,179
XS0379217184	EUR	10-Jun-2013	2,505,085
XS0366385598	JPY	11-Jun-2013	363,307
XS0366387024	JPY	11-Jun-2013	447,196
XS0367656237	JPY	11-Jun-2013	448,219
XS0257915503	JPY	15-Jun-2013	3,533,960
XS0257916063	JPY	15-Jun-2013	3,497,637
XS0368801477	JPY	18-Jun-2013	280,732
XS0366384609	JPY	19-Jun-2013	534,309
XS0358366754	GBP	20-Jun-2013	244,098
XS0371797100	EUR	20-Jun-2013	982,840
XS0371847210	USD	20-Jun-2013	4,678,934
XS0372528165	USD	21-Jun-2013	4,376,467
XS0353141137	GBP	24-Jun-2013	2,146,088
XS0371621672	EUR	24-Jun-2013	3,175,335
XS0371764514	USD	24-Jun-2013	7,335,681
DE000A0SG1J6	EUR	25-Jun-2013	25,899,630
XS0169939211	USD	27-Jun-2013	7,390,601
XS0366066495	EUR	27-Jun-2013	2,215,389
XS0372294313	EUR	27-Jun-2013	10,183,056
XS0302315386	EUR	29-Jun-2013	137,284,810
XS0304219818	EUR	29-Jun-2013	12,703,628
XS0366304854	USD	30-Jun-2013	13,895,570
XS0360445786	GBP	4-Jul-2013	1,055,010
DE000A0TVPR6	EUR	8-Jul-2013	4,274,115
XS0362676826	EUR	8-Jul-2013	5,200,844
XS0305948860	EUR	11-Jul-2013	8,022,525
XS0222780701	EUR	12-Jul-2013	1,401,661
XS0170498280	USD	15-Jul-2013	7,381,077
US52521XAC20	USD	16-Jul-2013	5,938,316
XS0230176793	USD	17-Jul-2013	34,598,372
XS0261749450	USD	17-Jul-2013	864,090
XS0220691017	EUR	18-Jul-2013	114,396,411
XS0306937953	EUR	31-Jul-2013	18,217,004
XS0366064870	GBP	31-Jul-2013	908,270
XS0366064953	GBP	31-Jul-2013	232,946
XS0366065174	GBP	31-Jul-2013	825,752
XS0366065257	GBP	31-Jul-2013	4,022,843
XS0368699764	EUR	31-Jul-2013	6,992,036
XS0364263144	EUR	1-Aug-2013	4,362,647
XS0313326992	USD	6-Aug-2013	9,991,061
XS0313327453	USD	6-Aug-2013	3,706,461
DE000A0TV576	EUR	7-Aug-2013	1,511,085
XS0171428369	EUR	8-Aug-2013	12,450,197
XS0173177766	EUR	8-Aug-2013	10,373,886
XS0364507383	GBP	9-Aug-2013	1,863,661
XS0380855220	AUD	12-Aug-2013	2,087,303
XS0382587888	AUD	12-Aug-2013	4,382,131
XS0361857674	GBP	16-Aug-2013	4,263,834
XS0361858136	GBP	16-Aug-2013	11,250,183
XS0307348234	EUR	17-Aug-2013	109,215,570
XS0315529312	USD	20-Aug-2013	7,692,379
XS0316372522	EUR	21-Aug-2013	1,709,120
XS0301517552	EUR	25-Aug-2013	4,799,325
XS0369661813	GBP	29-Aug-2013	2,286,833
XS0314067140	EUR	3-Sep-2013	1,666,862
XS0319210661	USD	7-Sep-2013	1,259,800
XS0373858249	GBP	17-Sep-2013	78,625
XS0267225273	EUR	19-Sep-2013	447,492
XS0317188646	EUR	26-Sep-2013	23,532,729
XS0317188059	EUR	26-Sep-2013	40,597,790
XS0247984965	EUR	28-Sep-2013	2,222,497
DE000A0SHPH8	EUR	7-Oct-2013	10,974,984
XS0177758801	USD	8-Oct-2013	23,423,593
XS0317240157	EUR	9-Oct-2013	3,546,797
XS0176153350	EUR	10-Oct-2013	243,924,347
XS0177328548	EUR	31-Oct-2013	649,998
XS0274087294	GBP	1-Nov-2013	13,614,613
XS0204960610	EUR	4-Nov-2013	21,527,412
XS0234443488	EUR	18-Nov-2013	11,546,558
DE000A0LHVD0	EUR	22-Nov-2013	18,089,820
XS0347006131	EUR	22-Nov-2013	8,537,530
XS0332714764	GBP	23-Nov-2013	1,658,162
XS0178969209	EUR	26-Nov-2013	42,404,590
XS0236536644	USD	1-Dec-2013	4,411,141
XS0273084656	EUR	9-Dec-2013	1,735,156
XS0327236757	EUR	10-Dec-2013	6,802,603
XS0181881474	USD	18-Dec-2013	8,570,015

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0178999537	EUR	19-Dec-2013	3,606,371
XS0332050078	EUR	27-Dec-2013	1,116,723
XS0377288450	EUR	27-Dec-2013	1,549,446
XS0259672599	EUR	29-Dec-2013	4,174,311
DE000A0SUT07	EUR	3-Jan-2014	2,831,071
DE000A0SUA81	EUR	6-Jan-2014	7,996,645
DE000A0SUA99	EUR	6-Jan-2014	10,817,353
XS0181945972	EUR	14-Jan-2014	103,077,099
XS0282866192	USD	31-Jan-2014	3,449,567
XS0321471517	USD	31-Jan-2014	880,815
XS0358300571	USD	31-Jan-2014	672,562
XS0284162533	EUR	2-Feb-2014	5,768,592
XS0341923083	USD	4-Feb-2014	3,068,690
XS0284511994	EUR	7-Feb-2014	55,165,518
XS0284892261	EUR	8-Feb-2014	2,469,718
XS0285422597	EUR	8-Feb-2014	3,379,614
XS0345439334	GBP	8-Feb-2014	2,774,527
XS0242448578	USD	9-Feb-2014	1,935,015
XS0285200852	AUD	10-Feb-2014	219,986
XS0332049815	EUR	14-Feb-2014	3,583,598
XS0286586648	EUR	16-Feb-2014	825,130
XS0287004310	USD	20-Feb-2014	1,022,237
XS0287234313	EUR	20-Feb-2014	10,458,992
XS0358299542	USD	20-Feb-2014	821,321
XS0286034870	AUD	21-Feb-2014	120,050
XS0288341448	EUR	23-Feb-2014	7,967,388
XS0287474976	AUD	24-Feb-2014	217,671
XS0286531156	EUR	26-Feb-2014	20,756,887
DE000A0ONLYL5	EUR	27-Feb-2014	11,362,356
XS0185655445	EUR	27-Feb-2014	39,518,477
XS0285769278	EUR	28-Feb-2014	5,356,106
XS0339810078	EUR	4-Mar-2014	1,228,108
XS0289152331	AUD	7-Mar-2014	168,918
XS0289153651	AUD	7-Mar-2014	164,798
XS0289483017	JPY	7-Mar-2014	262,014
XS0289484171	AUD	7-Mar-2014	133,976
XS0289659400	EUR	7-Mar-2014	726,572
XS0288610016	USD	9-Mar-2014	337,164
XS0289940289	USD	12-Mar-2014	693,489
XS0353349474	USD	14-Mar-2014	652,064
XS0290366243	AUD	20-Mar-2014	126,351
XS0290772077	AUD	20-Mar-2014	99,408
XS0290975340	AUD	20-Mar-2014	238,287
XS0290993590	USD	20-Mar-2014	232,425
XS0352980022	USD	20-Mar-2014	1,162,831
DE000A0G4LS9	EUR	25-Mar-2014	828,868
DE000A0G4LS9	EUR	25-Mar-2014	7,246,172
XS0290294742	EUR	27-Mar-2014	3,563,310
XS0295664535	EUR	27-Mar-2014	1,627,324
XS0342412284	EUR	28-Mar-2014	26,488,884
XS0289261546	USD	31-Mar-2014	1,470,231
XS0352310485	EUR	31-Mar-2014	4,855,882
XS0293628748	EUR	2-Apr-2014	17,677,826
XS0356420728	AUD	2-Apr-2014	4,587,559
XS0292221776	JPY	5-Apr-2014	480,245
XS0188232507	USD	8-Apr-2014	3,982,983
XS0352601537	HKD	11-Apr-2014	1,354,283
XS0189914111	USD	13-Apr-2014	4,307,760
XS0295005333	AUD	17-Apr-2014	72,672
XS0358735032	GBP	18-Apr-2014	5,982,604
XS0360716566	MXN	22-Apr-2014	4,065,945
XS0189294225	EUR	23-Apr-2014	61,656,962
XS0355509257	EUR	23-Apr-2014	1,789,509
XS0356376300	EUR	25-Apr-2014	15,059,448
XS0297155136	EUR	26-Apr-2014	2,348,251
XS0297183187	EUR	27-Apr-2014	10,846,003
XS0191248607	JPY	28-Apr-2014	7,396,803
XS0294695043	USD	28-Apr-2014	3,457,681
XS0297155565	EUR	7-May-2014	32,548,665
XS0297022419	AUD	9-May-2014	210,819
XS0297023813	AUD	9-May-2014	219,790
XS0297501065	AUD	9-May-2014	200,601
XS0298202952	USD	9-May-2014	291,825
XS0356612043	HKD	13-May-2014	830,504
XS0299886092	USD	21-May-2014	1,213,961
XS0299211721	AUD	22-May-2014	144,227
DE000A0TVK20	EUR	23-May-2014	2,731,801
DE000A0TVK20	EUR	23-May-2014	9,291,601
XS0253857642	EUR	23-May-2014	7,062,444

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0301547542	EUR	29-May-2014	969,131
XS0301338546	AUD	5-Jun-2014	205,215
XS0301347968	USD	5-Jun-2014	289,334
XS0301885272	AUD	5-Jun-2014	214,411
XS0302904296	AUD	6-Jun-2014	215,848
XS0358366168	EUR	7-Jun-2014	2,133,668
XS0194244645	SGD	10-Jun-2014	25,253,854
XS0303838006	EUR	13-Jun-2014	5,044,646
XS0305645375	EUR	20-Jun-2014	5,775,917
XS0306151662	AUD	20-Jun-2014	191,867
XS0306637306	USD	20-Jun-2014	129,698
XS0371606012	USD	20-Jun-2014	594,531
XS0304195026	USD	23-Jun-2014	4,438,294
XS0371026443	USD	25-Jun-2014	43,315
XS0358734811	GBP	30-Jun-2014	3,930,702
XS0372163054	EUR	8-Jul-2014	5,688,421
XS0306849745	AUD	9-Jul-2014	120,009
XS0307752955	AUD	9-Jul-2014	145,451
XS0195431613	EUR	14-Jul-2014	28,773,126
XS0309485729	EUR	14-Jul-2014	17,652,992
DE000A0TPVQ8	USD	17-Jul-2014	1,361,739
DE000A0TPVQ8	USD	17-Jul-2014	1,516,171
DE000A0TPVQ8	USD	17-Jul-2014	677,585
XS0301569603	USD	17-Jul-2014	8,372,880
XS0309363371	AUD	18-Jul-2014	245,501
XS0309436359	JPY	18-Jul-2014	198,398
XS0310410823	USD	18-Jul-2014	204,069
XS0363950527	GBP	18-Jul-2014	2,032,762
XS0258779775	EUR	21-Jul-2014	7,988,546
XS0196767064	EUR	22-Jul-2014	14,590,724
XS0260303580	EUR	24-Jul-2014	2,817,047
XS0310856678	AUD	25-Jul-2014	163,261
XS0311622038	AUD	25-Jul-2014	82,977
XS0299929165	EUR	27-Jul-2014	3,701,375
XS0100289064	EUR	28-Jul-2014	9,457,049
XS0197088296	EUR	28-Jul-2014	14,019,046
XS0368094420	GBP	30-Jul-2014	62,125
XS0368094693	GBP	30-Jul-2014	379,656
XS0368198635	GBP	30-Jul-2014	88,560
XS0100490084	EUR	4-Aug-2014	5,518,483
XS0366211927	GBP	7-Aug-2014	1,475,487
XS0366213626	GBP	7-Aug-2014	69,360
XS0313948480	JPY	14-Aug-2014	216,302
XS0314855338	AUD	14-Aug-2014	137,566
XS0368727722	GBP	15-Aug-2014	2,581,681
XS0315549187	JPY	21-Aug-2014	171,770
XS0316206357	EUR	21-Aug-2014	975,030
XS0316994010	JPY	5-Sep-2014	237,853
XS0317366846	JPY	5-Sep-2014	189,281
XS0318191565	USD	11-Sep-2014	222,456
XS0318999744	AUD	12-Sep-2014	286,925
XS0376548334	GBP	12-Sep-2014	380,848
XS0258396927	CHF	18-Sep-2014	403,764
XS0319000187	JPY	19-Sep-2014	168,477
XS0319611900	AUD	19-Sep-2014	252,022
XS0319633037	JPY	19-Sep-2014	311,562
XS0380777671	AUD	20-Sep-2014	7,400,261
XS0200284247	EUR	22-Sep-2014	82,124,933
XS0323312974	EUR	11-Oct-2014	7,085,538
XS0324844769	EUR	16-Oct-2014	1,264,803
XS0324929164	EUR	16-Oct-2014	1,254,313
XS0263715467	EUR	17-Oct-2014	16,321,058
XS0323881911	AUD	17-Oct-2014	188,395
XS0324409241	JPY	17-Oct-2014	411,764
XS0203783526	USD	22-Oct-2014	16,562,507
XS0324405173	USD	23-Oct-2014	268,900
XS0323848977	EUR	25-Oct-2014	7,777,990
XS0202417050	EUR	27-Oct-2014	19,845,608
XS0324269488	EUR	30-Oct-2014	3,822,458
XS0324269561	USD	30-Oct-2014	1,631,273
XS0326730313	USD	30-Oct-2014	1,527,908
XS0327421060	EUR	31-Oct-2014	1,446,582
XS0327940259	AUD	6-Nov-2014	444,400
XS0327941067	USD	6-Nov-2014	539,103
XS0327714837	JPY	7-Nov-2014	201,233
XS0328587323	AUD	14-Nov-2014	102,611
XS0270174872	EUR	17-Nov-2014	797,603
XS0205443764	EUR	25-Nov-2014	10,388,717
XS0329243108	USD	28-Nov-2014	623,537

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0329243876	EUR	28-Nov-2014	850,950
XS0329289192	USD	28-Nov-2014	479,844
XS0326999959	EUR	29-Nov-2014	75,314,680
XS0266165736	EUR	1-Dec-2014	2,822,017
XS0331653823	JPY	11-Dec-2014	565,373
XS0332759272	EUR	11-Dec-2014	4,307,906
XS0276868774	EUR	13-Dec-2014	2,785,299
XS0332976884	EUR	13-Dec-2014	1,981,547
XS0280432526	EUR	15-Dec-2014	2,617,412
XS0334641346	USD	17-Dec-2014	245,730
XS0334492757	AUD	19-Dec-2014	392,292
XS0334496154	AUD	19-Dec-2014	93,283
XS0334641692	USD	19-Dec-2014	241,032
XS0332632446	USD	20-Dec-2014	5,967,696
XS0332634657	EUR	20-Dec-2014	1,274,220
XS0336218176	USD	21-Dec-2014	270,267
XS0337869720	AUD	9-Jan-2015	153,433
XS0337915267	AUD	9-Jan-2015	1,186,443
XS0337915853	AUD	9-Jan-2015	1,539,551
XS0338069494	AUD	9-Jan-2015	100,971
XS0209131001	EUR	14-Jan-2015	5,230,502
XS0209308294	JPY	14-Jan-2015	66,358,051
XS0284611869	EUR	26-Jan-2015	4,971,993
XS0342236295	EUR	29-Jan-2015	362,370
XS0216921741	EUR	31-Jan-2015	6,129,410
XS0338464950	USD	31-Jan-2015	379,904
XS0338465098	EUR	31-Jan-2015	706,118
XS0338465171	USD	31-Jan-2015	532,770
XS0338465254	EUR	31-Jan-2015	2,661,715
XS0210715289	EUR	4-Feb-2015	74,714,573
XS0285498902	EUR	6-Feb-2015	4,150,762
XS0211093041	EUR	16-Feb-2015	89,850,740
XS0211244941	EUR	17-Feb-2015	10,903,270
XS0212011547	USD	23-Feb-2015	11,551,712
XS0212990732	EUR	25-Feb-2015	23,394,886
XS0288391971	EUR	27-Feb-2015	8,143,977
XS0344072318	EUR	28-Feb-2015	2,151,968
XS0344087340	EUR	28-Feb-2015	2,480,943
XS0344834691	USD	28-Feb-2015	484,834
XS0345215148	EUR	28-Feb-2015	581,029
XS0345439250	EUR	28-Feb-2015	807,145
XS0212915523	EUR	1-Mar-2015	100,477
XS0348936161	JPY	4-Mar-2015	317,276
XS0349177955	USD	4-Mar-2015	2,547,592
XS0287860265	EUR	5-Mar-2015	26,923,781
XS0351275853	EUR	12-Mar-2015	3,063,573
XS0290654978	EUR	16-Mar-2015	11,654,683
XS0213971210	EUR	18-Mar-2015	24,943,829
XS0346466781	USD	18-Mar-2015	20,134,359
XS0351984660	USD	18-Mar-2015	533,830
XS0291152576	EUR	19-Mar-2015	733,295
XS0214347360	EUR	23-Mar-2015	2,982,858
XS0353507642	EUR	25-Mar-2015	627,486
XS0350310909	EUR	30-Mar-2015	677,465
XS0354397654	USD	1-Apr-2015	1,500,956
XS0215760777	EUR	7-Apr-2015	37,806,951
XS0353876179	USD	8-Apr-2015	3,983,589
XS0359631974	EUR	30-Apr-2015	1,470,464
XS0362407768	AUD	6-May-2015	1,030,996
XS0366665015	EUR	29-May-2015	455,563
XS0366665361	GBP	29-May-2015	1,530,836
XS0366665957	SEK	29-May-2015	3,030,200
XS0366666336	USD	29-May-2015	113,023
XS0367656583	AUD	2-Jun-2015	830,945
XS0366803269	EUR	10-Jun-2015	4,926,773
XS0217027068	USD	20-Jun-2015	552,068
XS0223158386	EUR	30-Jun-2015	31,728,543
XS0223929489	EUR	30-Jun-2015	26,186,097
XS0295736622	EUR	1-Jul-2015	2,180,953
XS0306090423	EUR	9-Jul-2015	13,638,570
XS0308834547	EUR	9-Jul-2015	8,008,857
XS0223938803	EUR	13-Jul-2015	929,551
XS0378532245	AUD	29-Jul-2015	4,656,535
XS0378532161	AUD	30-Jul-2015	496,737
XS0225326858	CHF	10-Aug-2015	4,120,626
XS0382589405	AUD	14-Aug-2015	4,682,421
XS0226456258	EUR	23-Aug-2015	10,282,238
XS0383364873	USD	29-Aug-2015	353,890
XS0387561680	AUD	15-Sep-2015	1,780,977

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0367280277	USD	20-Sep-2015	7,076,385
XS0322927046	USD	10-Oct-2015	429,891
XS0324632669	EUR	24-Oct-2015	2,893,218
XS0232254259	JPY	26-Oct-2015	659,562
XS0233114882	EUR	27-Oct-2015	5,544,460
XS0233752145	EUR	3-Nov-2015	7,395,434
XS0234203411	EUR	9-Nov-2015	6,859,082
XS0234065786	EUR	23-Nov-2015	944,030
XS0231181222	EUR	30-Nov-2015	2,569,536
XS0236377239	USD	9-Dec-2015	341,910
XS0237049605	JPY	9-Dec-2015	659,562
XS0237048623	JPY	15-Dec-2015	659,562
XS0334595138	CHF	17-Dec-2015	1,082,043
XS0238796204	USD	20-Dec-2015	15,766,420
XS0289069519	EUR	20-Dec-2015	15,093,367
XS0312300477	EUR	28-Dec-2015	6,054,578
XS0324491660	EUR	10-Jan-2016	1,600,434
XS0237304059	EUR	19-Jan-2016	2,458,945
XS0239997496	JPY	19-Jan-2016	659,562
XS0238228901	EUR	3-Feb-2016	4,751,363
XS0240142827	EUR	15-Feb-2016	1,677,469
XS0332049229	EUR	15-Feb-2016	4,389,126
XS0346080590	EUR	15-Feb-2016	7,068,203
XS0373219582	EUR	15-Feb-2016	2,024,969
XS0276441044	EUR	16-Feb-2016	20,412,293
XS0342637872	EUR	18-Feb-2016	30,471,172
XS0346439200	EUR	21-Feb-2016	1,680,687
XS0247938938	EUR	23-Mar-2016	12,254,021
XS0248282120	EUR	27-Mar-2016	22,637,127
XS0341920220	EUR	8-Apr-2016	55,684,123
XS0250266169	CZK	12-Apr-2016	2,708,239
XS0349530823	EUR	18-Apr-2016	1,479,527
XS0360242910	EUR	2-May-2016	1,308,510
XS0250573689	SKK	4-May-2016	5,973,857
XS0189452153	USD	14-May-2016	6,649,645
XS0340891240	EUR	30-May-2016	2,582,407
XS0366298866	GBP	3-Jun-2016	844,402
XS0255988817	EUR	5-Jun-2016	57,662,744
XS0328705115	EUR	6-Jun-2016	156,666,455
XS0256738757	USD	20-Jun-2016	4,432,163
XS0257328392	USD	20-Jun-2016	4,458,777
XS0258128916	USD	20-Jun-2016	9,366,089
XS0341922358	EUR	24-Jun-2016	41,637,304
XS0252173066	EUR	5-Jul-2016	3,089,313
XS0258715456	EUR	6-Jul-2016	51,031,609
XS0258128247	USD	7-Jul-2016	4,358,970
XS0361379166	EUR	22-Jul-2016	2,971,200
XS0132969360	EUR	31-Jul-2016	13,409,846
XS0262983264	SGD	8-Aug-2016	65,761,769
XS0267959665	EUR	21-Sep-2016	10,325,389
XS0324731990	EUR	12-Oct-2016	6,617,540
XS0269969704	EUR	13-Oct-2016	3,000,599
XS0270326217	JPY	17-Oct-2016	1,462,944
XS0270926081	USD	20-Oct-2016	8,318,139
XS0273043629	EUR	10-Nov-2016	1,445,446
XS0323978089	USD	10-Nov-2016	311,063
XS0276341418	EUR	24-Nov-2016	5,814,455
XS0205437527	USD	1-Dec-2016	1,974,071
XS0207897199	USD	6-Dec-2016	1,828,406
XS0278320832	EUR	6-Dec-2016	3,343,935
XS0209163624	EUR	19-Dec-2016	37,267,669
XS0279324957	JPY	22-Dec-2016	1,319,124
XS0280166116	EUR	28-Dec-2016	3,568,656
XS0279612823	EUR	29-Dec-2016	9,259,749
XS0208459023	EUR	30-Dec-2016	72,445,069
XS0270685968	EUR	30-Dec-2016	1,005,669
XS0270686859	EUR	30-Dec-2016	4,587,196
XS0269657994	EUR	31-Jan-2017	8,335,228
XS0283497005	EUR	31-Jan-2017	428,126,124
XS0272783530	EUR	7-Feb-2017	4,527,917
XS0209163897	EUR	8-Feb-2017	36,548,663
XS0211814123	EUR	16-Feb-2017	55,221,854
XS0286747836	EUR	19-Feb-2017	9,667,764
XS0286529093	EUR	23-Feb-2017	32,639,411
XS0270683161	EUR	28-Feb-2017	15,107,981
XS0270684565	EUR	28-Feb-2017	2,175,388
XS0213593865	EUR	1-Mar-2017	17,269,809
XS0269657135	EUR	2-Mar-2017	2,222,659
XS0287569924	EUR	9-Mar-2017	3,273,366

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0289922113	CHF	12-Mar-2017	3,012,144
XS0290092955	JPY	16-Mar-2017	2,638,248
XS0290094738	AUD	16-Mar-2017	471,014
XS0290095628	JPY	16-Mar-2017	1,068,990
XS0290096600	JPY	16-Mar-2017	1,202,614
XS0290989994	JPY	20-Mar-2017	3,314,909
XS0292502514	USD	20-Mar-2017	3,889,498
XS0294106314	EUR	30-Mar-2017	3,856,735
XS0294106405	EUR	30-Mar-2017	4,147,625
XS0288524795	EUR	6-Apr-2017	6,501,494
XS0294325203	USD	13-Apr-2017	1,693,991
XS0296282386	EUR	24-Apr-2017	13,445,583
XS0297741539	USD	25-Apr-2017	9,125,661
XS0295087042	USD	26-Apr-2017	27,577,104
XS0297392770	EUR	2-May-2017	10,454,150
XS0297186958	USD	4-May-2017	12,475,179
XS0298692434	HKD	8-May-2017	51,049,976
XS0282452621	EUR	12-May-2017	8,742,648
XS0301316906	EUR	25-May-2017	3,926,659
XS0301705041	EUR	25-May-2017	9,397,633
XS0302118632	JPY	30-May-2017	1,241,736
XS0220152069	EUR	6-Jun-2017	26,443,352
XS0220704109	EUR	13-Jun-2017	19,378,644
XS0304490963	USD	15-Jun-2017	12,511,928
XS0303465214	EUR	18-Jun-2017	686,954
XS0304145351	EUR	18-Jun-2017	3,700,038
XS0306251967	EUR	18-Jun-2017	7,850,000
XS0305255407	USD	19-Jun-2017	14,301,222
XS0305338799	USD	26-Jun-2017	271,207
XS0280223107	EUR	4-Jul-2017	2,984,197
XS0308461176	EUR	5-Jul-2017	939,364
XS0307663939	EUR	9-Jul-2017	4,830,531
XS0308985240	JPY	10-Jul-2017	448,273
XS0309365319	JPY	12-Jul-2017	353,105
XS0311765068	EUR	26-Jul-2017	824,120
XS0310086623	EUR	27-Jul-2017	4,801,501
XS0313198979	EUR	1-Aug-2017	15,152,570
XS0313432329	USD	3-Aug-2017	189,116
XS0313537002	USD	3-Aug-2017	482,737
XS0225842433	EUR	8-Aug-2017	9,586,785
XS0314999250	EUR	14-Aug-2017	522,856
XS0226707510	EUR	15-Aug-2017	9,549,748
XS0315504323	EUR	16-Aug-2017	314,606,404
XS0315356039	JPY	17-Aug-2017	6,672,295
XS0316264638	USD	22-Aug-2017	308,284
XS0317996279	EUR	31-Aug-2017	973,314
XS0318943445	EUR	6-Sep-2017	90,000,000
XS0229979983	EUR	19-Sep-2017	11,113,994
XS0311446479	EUR	20-Sep-2017	14,048,620
XS0383779815	AUD	20-Sep-2017	8,094,439
XS0230911785	EUR	29-Sep-2017	12,784,939
XS0322779348	EUR	2-Oct-2017	16,273,816
XS0323412337	EUR	4-Oct-2017	134,355
XS0324058865	ILS	11-Oct-2017	186,260,808
XS0324446524	CHF	17-Oct-2017	10,252,208
XS0368669007	EUR	17-Oct-2017	7,919,514
XS0326823324	JPY	23-Oct-2017	2,188,038
XS0299371509	EUR	25-Oct-2017	19,823,150
XS0296589194	EUR	31-Oct-2017	1,097,180
XS0326598371	USD	31-Oct-2017	15,224,071
XS0327731096	EUR	2-Nov-2017	388,289
XS0326264917	EUR	7-Nov-2017	8,459,026
XS0329877889	USD	21-Nov-2017	7,594,851
XS0331249291	EUR	22-Nov-2017	5,499,867
XS0326826343	EUR	25-Nov-2017	486,682
XS0323271170	USD	27-Nov-2017	3,720,928
XS0330837773	EUR	27-Nov-2017	34,142,121
XS0331472281	AUD	27-Nov-2017	417,909
XS0330834598	EUR	30-Nov-2017	2,570,314
XS0332109221	USD	11-Dec-2017	3,830,784
XS0334151411	EUR	11-Dec-2017	6,000,000
XS0336248322	USD	14-Dec-2017	2,047,574
XS0334788360	EUR	17-Dec-2017	7,727,293
XS0335243159	EUR	18-Dec-2017	159,101
XS0329879588	AUD	20-Dec-2017	17,291,530
XS0330133611	AUD	20-Dec-2017	17,295,621
XS0330133702	AUD	20-Dec-2017	11,228,355
XS0330133967	AUD	20-Dec-2017	17,291,530
XS0330134007	AUD	20-Dec-2017	17,295,621

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0334171799	AUD	20-Dec-2017	8,300,883
XS0334171872	AUD	20-Dec-2017	16,135,355
XS0334172094	AUD	20-Dec-2017	8,300,883
XS0338656787	USD	20-Dec-2017	26,434,308
XS0338656860	USD	20-Dec-2017	19,825,731
XS0338657082	USD	20-Dec-2017	26,434,308
XS0338657165	USD	20-Dec-2017	26,434,308
XS0350507959	USD	20-Dec-2017	1,085,617
XS0356126705	EUR	20-Dec-2017	967,047
XS0367282059	USD	20-Dec-2017	3,079,600
XS0368230628	EUR	20-Dec-2017	-
IT0006578600	EUR	22-Dec-2017	13,536,197
XS0311297021	EUR	27-Dec-2017	4,705,795
XS0336556146	USD	27-Dec-2017	6,521,136
XS0338307936	USD	28-Dec-2017	4,414,126
XS0307362656	EUR	30-Dec-2017	1,046,698
XS0336952337	USD	3-Jan-2018	6,867,470
XS0336410013	USD	7-Jan-2018	3,266,520
XS0336025027	EUR	10-Jan-2018	13,090,503
XS0340696466	EUR	21-Jan-2018	3,189,456
XS0340031730	EUR	22-Jan-2018	9,856,808
XS0340461580	USD	23-Jan-2018	745,078
XS0342406476	USD	23-Jan-2018	2,504,202
XS0339480187	USD	24-Jan-2018	1,065,270
XS0339480344	USD	25-Jan-2018	6,094,415
XS0343088968	USD	25-Jan-2018	4,217,691
XS0340291722	USD	30-Jan-2018	7,013,683
XS0342194601	EUR	30-Jan-2018	1,614,224
XS0339479841	USD	31-Jan-2018	4,133,887
XS0339479924	USD	31-Jan-2018	752,273
XS0342489589	USD	31-Jan-2018	1,457,070
XS0344314850	USD	31-Jan-2018	1,126,017
XS0339480005	USD	1-Feb-2018	1,824,625
XS0340050284	USD	1-Feb-2018	457,680
XS0342520094	USD	1-Feb-2018	4,251,745
XS0340461747	USD	6-Feb-2018	1,385,121
XS0341031275	USD	6-Feb-2018	1,365,405
XS0343872734	USD	7-Feb-2018	4,222,745
XS0342733671	EUR	9-Feb-2018	6,000,000
XS0342095881	USD	11-Feb-2018	5,957,558
XS0345213283	USD	11-Feb-2018	3,353,777
XS0344960058	USD	12-Feb-2018	1,995,588
XS0345205693	EUR	13-Feb-2018	1,038,623
XS0344086532	USD	14-Feb-2018	3,420,672
XS0346470387	USD	14-Feb-2018	15,676,728
XS0344829931	USD	15-Feb-2018	7,299,420
XS0348560524	EUR	15-Feb-2018	1,075,097
XS0364806298	EUR	15-Feb-2018	2,096,908
XS0346007080	EUR	18-Feb-2018	5,538,219
XS0347016015	EUR	19-Feb-2018	15,816,075
XS0345212806	USD	19-Feb-2018	3,487,550
XS0346073975	USD	19-Feb-2018	8,562,193
XS0347451295	USD	20-Feb-2018	1,837,338
XS0346508707	USD	21-Feb-2018	1,409,285
XS0344549067	USD	25-Feb-2018	4,644,365
XS0347938671	EUR	27-Feb-2018	268,876
XS0348533984	EUR	28-Feb-2018	12,796,916
XS0346881252	EUR	3-Mar-2018	5,275,248
XS0347785312	USD	3-Mar-2018	4,651,638
XS0349506369	EUR	4-Mar-2018	1,382,930
XS0347769035	JPY	5-Mar-2018	833,343
XS0348934893	USD	5-Mar-2018	8,100,717
XS0348442756	USD	6-Mar-2018	377,855
XS0213454829	EUR	7-Mar-2018	21,579,194
XS0350419742	USD	10-Mar-2018	668,651
XS0351358717	USD	10-Mar-2018	4,222,281
XS0347768813	USD	11-Mar-2018	8,012,477
XS0349442888	USD	11-Mar-2018	2,000,751
XS0351261127	USD	13-Mar-2018	2,303,015
XS0351261630	USD	13-Mar-2018	1,920,018
XS0350635875	USD	18-Mar-2018	4,405,991
XS0352061674	USD	18-Mar-2018	765,500
XS0349442458	USD	19-Mar-2018	6,447,970
XS0350454905	USD	19-Mar-2018	2,987,947
XS0351983779	JPY	19-Mar-2018	697,519
XS0352734924	USD	19-Mar-2018	766,745
XS0342945002	USD	20-Mar-2018	10,477,959
XS0350115878	USD	20-Mar-2018	3,072,388
XS0353187478	USD	20-Mar-2018	1,591,834

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ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0367279774	USD	20-Mar-2018	2,969,775
XS0367279931	USD	20-Mar-2018	3,030,436
XS0349506104	USD	21-Mar-2018	3,369,199
XS0350419403	USD	25-Mar-2018	3,426,527
XS0350116173	USD	26-Mar-2018	7,084,818
XS0351439046	USD	26-Mar-2018	389,544
XS0352111289	USD	26-Mar-2018	4,669,117
XS0353780900	USD	26-Mar-2018	1,546,271
XS0352901507	USD	27-Mar-2018	2,457,217
XS0352061591	SGD	28-Mar-2018	1,065,368
XS0352111016	USD	28-Mar-2018	1,594,852
XS0353348666	USD	31-Mar-2018	13,058,562
XS0353349045	USD	31-Mar-2018	2,607,262
XS0353873408	USD	31-Mar-2018	1,437,229
XS0353875015	USD	31-Mar-2018	4,290,547
XS0351857551	USD	1-Apr-2018	4,746,985
XS0354397571	USD	1-Apr-2018	2,317,592
XS0352901689	USD	2-Apr-2018	5,311,314
XS0353157216	USD	3-Apr-2018	14,041,997
XS0353349631	USD	7-Apr-2018	2,575,132
XS0356447093	EUR	11-Apr-2018	9,314,405
XS0353349714	USD	14-Apr-2018	1,075,499
XS0359302642	EUR	14-Apr-2018	1,432,846
XS0356444660	EUR	18-Apr-2018	35,553,038
XS0356444827	EUR	18-Apr-2018	32,267,102
XS0358009487	USD	18-Apr-2018	2,413,425
XS0358689841	GBP	18-Apr-2018	7,400,920
XS0357393197	USD	22-Apr-2018	1,078,505
XS0358176468	EUR	25-Apr-2018	1,178,983
XS0358302601	CZK	25-Apr-2018	1,807,688
XS0356956564	USD	28-Apr-2018	2,124,482
XS0358118189	USD	29-Apr-2018	3,026,134
XS0358585551	USD	7-May-2018	766,274
XS0218614567	EUR	16-May-2018	17,722,549
XS0342414819	EUR	16-May-2018	14,384,221
XS0364742543	NZD	21-May-2018	273,588
XS0255600941	CZK	23-May-2018	8,763,035
XS0365026656	USD	25-May-2018	3,349,671
XS0366665106	EUR	28-May-2018	1,536,171
XS0366665791	GBP	28-May-2018	1,976,973
XS0366666096	SEK	28-May-2018	5,571,354
XS0366666419	USD	28-May-2018	925,298
XS0363471631	USD	30-May-2018	2,522,791
XS0254946287	EUR	1-Jun-2018	66,979,780
XS0367519161	USD	12-Jun-2018	960,076
XS0368783477	SGD	12-Jun-2018	2,649,043
XS0369274708	EUR	17-Jun-2018	3,103,268
XS0368699509	USD	18-Jun-2018	771,454
XS0369333215	CHF	18-Jun-2018	1,293,184
XS0369868327	USD	20-Jun-2018	388,178
52519VAX4	USD	22-Jun-2018	3,779,250
XS0357601722	GBP	25-Jun-2018	3,275,689
XS0372300144	AUD	25-Jun-2018	2,588,118
XS0372359975	AUD	25-Jun-2018	600,193
XS0359897229	USD	2-Jul-2018	11,895,397
XS0375441671	NZD	18-Jul-2018	389,834
XS0366065505	EUR	31-Jul-2018	4,879,912
XS0379485864	USD	5-Aug-2018	3,995,630
XS0366298601	EUR	18-Aug-2018	1,393,573
XS0383284840	USD	25-Aug-2018	522,126
XS0383284923	SEK	25-Aug-2018	7,560,999
XS0383285060	EUR	25-Aug-2018	2,445,707
XS0383284766	GBP	26-Aug-2018	642,642
XS0384072103	USD	27-Aug-2018	3,829,958
XS0382285954	USD	28-Aug-2018	309,391
XS0209164192	EUR	1-Oct-2018	22,287,886
XS0209164275	EUR	8-Oct-2018	31,698,990
XS0209164358	EUR	15-Oct-2018	31,859,906
XS0270220220	EUR	18-Oct-2018	8,805,481
XS0209164432	EUR	22-Oct-2018	35,485,460
XS0361641318	EUR	31-Oct-2018	2,492,704
XS0361641821	EUR	31-Oct-2018	1,246,352
XS0326476693	GBP	15-Dec-2018	17,804,850
XS0342489316	USD	21-Dec-2018	69,553,094
XS0384581756	EUR	31-Jan-2019	1,142,985
XS0384581913	EUR	31-Jan-2019	1,059,608
XS0293892419	EUR	29-Mar-2019	359,955,619
XS0299086644	USD	9-May-2019	6,804,353
XS0323352095	EUR	1-Oct-2019	5,350,000

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0327725528	USD	5-Nov-2019	1,505,966
XS0329201528	USD	5-Nov-2019	746,399
XS0329980030	USD	15-Nov-2019	322,242
XS0332025120	USD	5-Dec-2019	2,620,506
XS0334732491	USD	3-Jan-2020	2,242,345
XS0206245234	USD	6-Jan-2020	6,019,273
XS0336623433	USD	8-Jan-2020	39,309,318
XS0338754525	USD	10-Jan-2020	1,505,378
XS0208689967	USD	11-Jan-2020	11,399,682
XS0207502781	USD	13-Jan-2020	2,135,487
XS0341714243	USD	18-Jan-2020	1,154,546
XS0340222750	USD	23-Jan-2020	1,799,734
XS0342489233	USD	28-Jan-2020	40,533,595
XS0320169013	EUR	31-Jan-2020	2,413,673
XS0211092316	USD	3-Feb-2020	3,838,766
XS0340062883	USD	4-Feb-2020	2,227,917
XS0345633811	USD	6-Feb-2020	698,346
XS0339215351	USD	15-Feb-2020	2,188,069
XS0347925264	USD	27-Feb-2020	2,578,693
XS0349757103	USD	7-Mar-2020	148,435,171
XS0351984827	USD	18-Mar-2020	3,325,632
XS0350635958	USD	28-Mar-2020	4,662,883
XS0342225769	EUR	31-Mar-2020	58,785,704
XS0341721453	EUR	1-Apr-2020	16,532,761
XS0216140094	USD	19-Apr-2020	3,749,153
XS0361383192	USD	9-May-2020	806,677
XS0362345638	USD	28-May-2020	38,809,419
XS0355227942	EUR	2-Jun-2020	10,674,659
XS0368710082	USD	9-Jun-2020	4,898,994
XS0365192078	USD	11-Jun-2020	23,513,791
XS0221851875	USD	1-Jul-2020	1,369,665
XS0365822435	EUR	2-Jul-2020	9,076,239
XS0371084640	USD	3-Jul-2020	2,613,033
XS0224536705	EUR	28-Jul-2020	5,222,981
XS0368926506	EUR	1-Aug-2020	15,071,112
XS0225770857	JPY	5-Aug-2020	721,868
XS0226995396	EUR	17-Aug-2020	18,135,220
XS0226956141	EUR	25-Aug-2020	4,218,993
XS0227573267	JPY	26-Aug-2020	1,437,451
XS0270984957	EUR	28-Dec-2020	5,170,712
XS0335070032	EUR	28-Dec-2020	5,271,082
XS0249129494	USD	31-Dec-2020	13,420,033
XS0244530498	EUR	13-Mar-2021	1,727,249
XS0255101353	USD	19-May-2021	1,772,579
XS0266833515	EUR	12-Sep-2021	7,318,877
XS0268364766	JPY	29-Sep-2021	1,425,257
XS0272080457	JPY	27-Oct-2021	6,842,964
XS0289151879	USD	2-Mar-2022	1,638,044
XS0293179338	USD	24-Apr-2022	2,234,108
XS0297116070	EUR	2-May-2022	4,560,643
XS0293180344	USD	15-May-2022	2,366,561
XS0309870474	EUR	18-Jul-2022	9,243,307
XS0327725106	USD	1-Nov-2022	773,698
XS0329878770	JPY	16-Nov-2022	2,171,783
XS0331488014	USD	21-Nov-2022	1,900,042
XS0331506369	EUR	26-Nov-2022	1,656,831
XS0336850762	USD	19-Dec-2022	1,801,805
XS0336373575	USD	24-Dec-2022	855,122
XS0336617625	USD	24-Dec-2022	1,952,247
XS0342097747	USD	31-Jan-2023	6,240,021
XS0340461820	USD	6-Feb-2023	6,288,247
XS0343832605	USD	7-Feb-2023	5,599,449
XS0345439763	USD	14-Feb-2023	1,660,488
XS0340592681	USD	15-Feb-2023	22,463,293
XS0343197074	USD	15-Feb-2023	1,342,936
XS0346122343	USD	19-Feb-2023	2,340,868
XS0346438657	USD	20-Feb-2023	1,661,716
XS0342804365	USD	21-Feb-2023	115,859,609
XS0347452855	USD	25-Feb-2023	1,167,350
XS0346467326	USD	27-Feb-2023	1,223,260
XS0347689274	USD	27-Feb-2023	1,117,504
XS0348100362	USD	27-Feb-2023	5,129,659
XS0348391409	USD	27-Feb-2023	12,801,035
XS0348391235	USD	28-Feb-2023	2,252,138
XS0349911387	EUR	3-Mar-2023	57,458,091
XS0346689143	USD	4-Mar-2023	2,416,748
XS0347872128	USD	4-Mar-2023	7,742,644
XS0349092022	USD	4-Mar-2023	8,124,645
XS0350109475	USD	10-Mar-2023	3,707,591

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0350187604	EUR	10-Mar-2023	4,291,600
XS0350764337	USD	12-Mar-2023	1,756,462
XS0351271514	USD	12-Mar-2023	1,566,581
XS0353301947	USD	17-Mar-2023	7,133,803
XS0349757442	USD	19-Mar-2023	3,800,794
XS0349904689	USD	25-Mar-2023	3,196,290
XS0353739187	USD	25-Mar-2023	1,301,474
XS0353180895	USD	27-Mar-2023	1,625,437
XS0353180978	USD	27-Mar-2023	2,190,708
XS0354608290	JPY	27-Mar-2023	5,516,401
XS0165086165	EUR	1-Apr-2023	10,725,575
XS0352061245	USD	1-Apr-2023	542,848
XS0354197054	USD	3-Apr-2023	4,719,714
XS0356045707	USD	9-Apr-2023	7,295,668
XS0314254680	EUR	15-Apr-2023	1,978,339
XS0359405023	USD	28-Apr-2023	2,579,641
XS0360117690	USD	29-Apr-2023	14,129,566
XS0360994296	USD	27-May-2023	4,207,913
XS0366932407	USD	29-May-2023	4,242,744
XS0365475531	USD	30-May-2023	1,224,759
XS0366383387	USD	5-Jun-2023	4,839,040
XS0368699681	USD	12-Jun-2023	2,613,723
XS0368095237	USD	16-Jun-2023	3,064,685
XS0366386059	JPY	19-Jun-2023	450,649
XS0379247504	USD	15-Aug-2023	354,471
XS0317898186	EUR	28-Oct-2023	2,234,585
XS0361886772	EUR	31-Oct-2023	850,034
XS0239715260	EUR	30-Jan-2024	40,950,000
XS0186365499	EUR	1-Mar-2024	11,124,140
XS0317898004	EUR	30-Jul-2024	2,556,152
XS0224301571	EUR	1-Aug-2025	1,542,787
XS0232569086	JPY	27-Oct-2025	659,149
XS0234063906	JPY	10-Nov-2025	716,794
XS0346438731	USD	27-Feb-2026	4,590,879
XS0245162531	EUR	7-Mar-2026	5,200,310
XS0255434085	EUR	26-May-2026	21,317,489
XS0260592752	EUR	24-Jul-2026	6,478,804
XS0284375283	EUR	20-Dec-2026	26,167,913
XS0284376760	EUR	20-Dec-2026	20,933,065
XS0284379350	EUR	20-Dec-2026	36,630,648
XS0284381257	EUR	20-Dec-2026	36,641,725
XS0292221008	JPY	25-Mar-2027	1,400,768
XS0295094923	JPY	13-Apr-2027	1,059,169
XS0297097429	EUR	30-Apr-2027	10,703,913
US52519VAP13	USD	20-Dec-2027	13,408,624
US52519VAQ95	USD	20-Dec-2027	30,209,592
US52519VAS51	USD	20-Dec-2027	43,719,790
US52519VAU08	USD	20-Dec-2027	63,524,422
XS0327716881	USD	20-Dec-2027	13,170,660
XS0327717343	USD	20-Dec-2027	28,125,114
XS0327717855	USD	20-Dec-2027	13,170,660
XS0327717939	USD	20-Dec-2027	14,623,462
XS0337916406	JPY	11-Jan-2028	577,487
XS0331053719	USD	15-May-2028	277,420
XS0373960011	EUR	20-Jun-2028	20,817,620
XS0237558662	EUR	12-Dec-2030	5,353,603
XS0126813053	EUR	28-Mar-2031	18,085,380
XS0361015471	EUR	30-Jun-2031	10,588,411
XS0288702052	EUR	28-Feb-2032	1,458,643
XS0335394879	JPY	21-Dec-2032	2,660,867
XS0336192868	JPY	27-Dec-2032	1,375,014
XS0249942870	EUR	7-Jul-2033	29,115,684
XS0335156005	EUR	18-Dec-2034	9,266,500
XS0210433206	EUR	15-Feb-2035	58,616,223
XS0213416141	EUR	16-Mar-2035	58,141,836
XS0218304458	EUR	17-May-2035	70,180,500
XS0224442805	JPY	20-Jul-2035	1,064,884
XS0229584296	EUR	5-Oct-2035	155,188,255
XS0232364868	EUR	2-Nov-2035	67,412,854
XS0239265555	JPY	11-Jan-2036	750,662
XS0253139843	JPY	16-May-2036	1,504,501
XS0253743800	JPY	23-May-2036	1,504,459
XS0256400127	JPY	20-Jun-2036	878,403
XS0256520700	JPY	20-Jun-2036	1,098,004
XS0256731828	JPY	20-Jun-2036	732,003
XS0256732800	JPY	20-Jun-2036	732,003
XS0256932053	JPY	20-Jun-2036	1,683,606
XS0259838745	JPY	25-Jul-2036	1,363,396
XS0263507278	JPY	11-Aug-2036	1,048,605

subject to unresolved MEN

amended calculation of AA / subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0266104867	JPY	12-Sep-2036	1,781,399
XS0266838407	JPY	12-Sep-2036	822,598
XS0266912905	JPY	26-Sep-2036	228,631
XS0267300589	JPY	26-Sep-2036	660,937
XS0268241683	JPY	26-Sep-2036	538,485
XS0268364253	JPY	29-Sep-2036	729,082
XS0270328189	JPY	20-Oct-2036	2,113,041
XS0270820177	JPY	24-Oct-2036	675,384
XS0270752313	EUR	25-Oct-2036	2,722,113
XS0274755072	JPY	28-Nov-2036	695,637
XS0278981658	EUR	18-Dec-2036	10,804,253
XS0279378532	JPY	18-Dec-2036	2,712,919
XS0280508952	JPY	28-Dec-2036	2,546,506
XS0278290589	JPY	29-Dec-2036	555,372
XS0281179811	JPY	16-Jan-2037	12,279,190
XS0185247912	EUR	29-Jan-2037	1,005,993
XS0286637144	JPY	23-Feb-2037	260,230
XS0287308299	USD	23-Feb-2037	1,046,472
XS0288782658	JPY	9-Mar-2037	2,968,029
XS0289338948	JPY	9-Mar-2037	417,524
XS0290717486	JPY	13-Mar-2037	1,508,527
XS0289536400	JPY	16-Mar-2037	716,794
XS0290093847	JPY	16-Mar-2037	559,978
XS0291873122	JPY	23-Mar-2037	287,095
XS0290716595	JPY	27-Mar-2037	1,129,273
XS0291869955	JPY	27-Mar-2037	1,582,949
XS0292540019	JPY	27-Mar-2037	660,937
XS0292305280	JPY	30-Mar-2037	831,535
XS0293140553	JPY	5-Apr-2037	512,486
XS0293875083	JPY	13-Apr-2037	1,458,344
XS0293363858	JPY	17-Apr-2037	881,472
XS0297459868	JPY	15-May-2037	1,322,973
XS0299876457	JPY	15-May-2037	681,698
XS0302264535	JPY	12-Jun-2037	2,116,757
XS0302480230	JPY	12-Jun-2037	330,743
XS0303531700	JPY	19-Jun-2037	3,296,089
XS0305103565	JPY	22-Jun-2037	228,600
XS0305127150	JPY	3-Jul-2037	1,190,676
XS0307008481	JPY	10-Jul-2037	1,318,435
XS0310885933	JPY	13-Jul-2037	704,531
XS0307903830	JPY	17-Jul-2037	859,933
XS0309227436	JPY	26-Jul-2037	403,152
XS0312480196	JPY	2-Aug-2037	1,890,439
XS0312057432	JPY	7-Aug-2037	727,635
XS0313326646	JPY	10-Aug-2037	659,562
XS0313326729	JPY	14-Aug-2037	988,827
XS0314743963	JPY	17-Aug-2037	659,562
XS0313664459	JPY	21-Aug-2037	661,487
XS0314747105	AUD	24-Aug-2037	492,284
XS0315419134	JPY	24-Aug-2037	737,215
XS0316169050	JPY	24-Aug-2037	957,679
XS0317943586	JPY	24-Aug-2037	661,006
XS0316953925	JPY	4-Sep-2037	430,995
XS0317981081	JPY	5-Sep-2037	2,657,159
XS0316953255	AUD	7-Sep-2037	447,510
XS0318599056	JPY	14-Sep-2037	5,332,710
XS0319724851	JPY	14-Sep-2037	824,949
XS0321080912	JPY	19-Sep-2037	2,047,529
XS0319683990	JPY	25-Sep-2037	1,133,671
XS0328666119	JPY	30-Sep-2037	1,888,621
XS0321792151	USD	9-Oct-2037	652,358
XS0321396987	JPY	10-Oct-2037	850,351
XS0325959285	JPY	18-Oct-2037	330,503
XS0324342582	JPY	23-Oct-2037	2,853,697
XS0327082854	JPY	6-Nov-2037	2,778,212
XS0327082938	JPY	6-Nov-2037	661,830
XS0328666036	JPY	6-Nov-2037	1,395,165
XS0330205625	JPY	16-Nov-2037	769,517
XS0329067531	JPY	20-Nov-2037	1,878,967
XS0330724229	JPY	20-Nov-2037	470,730
XS0329878267	JPY	27-Nov-2037	1,653,716
XS0333969706	JPY	7-Dec-2037	637,968
XS0333106333	JPY	11-Dec-2037	661,830
XS0333106416	JPY	11-Dec-2037	1,088,995
XS0333106762	JPY	11-Dec-2037	860,926
XS0334885729	JPY	14-Dec-2037	661,830
XS0333106259	JPY	18-Dec-2037	2,576,114
XS0333106507	JPY	18-Dec-2037	3,373,582
XS0335622253	JPY	18-Dec-2037	1,088,939

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0336192942	USD	18-Dec-2037	1,112,088
XS0335621875	JPY	21-Dec-2037	221,607
XS0336408462	JPY	21-Dec-2037	356,528
XS0336409353	JPY	21-Dec-2037	661,830
XS0320168718	EUR	31-Dec-2037	1,150,482
XS0336623516	JPY	8-Jan-2038	356,552
XS0336851653	JPY	8-Jan-2038	142,927
XS0338518128	JPY	8-Jan-2038	420,400
XS0338677270	JPY	8-Jan-2038	5,858,112
XS0339677139	USD	11-Jan-2038	2,580,358
XS0338518391	JPY	15-Jan-2038	1,524,187
XS0338675571	JPY	15-Jan-2038	1,256,825
XS0339479684	USD	15-Jan-2038	1,242,806
XS0339479502	JPY	18-Jan-2038	727,455
XS0338518045	JPY	19-Jan-2038	881,695
XS0339480773	JPY	25-Jan-2038	772,864
XS0339559287	JPY	25-Jan-2038	838,558
XS0341031192	JPY	25-Jan-2038	1,252,747
XS0342155370	JPY	29-Jan-2038	838,388
XS0340462042	JPY	5-Feb-2038	529,189
XS0343216809	JPY	5-Feb-2038	3,343,913
XS0343217104	JPY	5-Feb-2038	3,129,833
XS0343584602	JPY	5-Feb-2038	3,311,314
XS0342155297	JPY	12-Feb-2038	419,274
XS0344830608	JPY	15-Feb-2038	206,216
XS0343872577	JPY	22-Feb-2038	726,829
XS0346508616	JPY	26-Feb-2038	1,786,014
XS0346509002	JPY	26-Feb-2038	3,309,149
XS0348443135	JPY	26-Feb-2038	1,171,154
XS0348444026	JPY	26-Feb-2038	1,191,294
XS0346438814	JPY	4-Mar-2038	1,172,107
XS0349756980	JPY	4-Mar-2038	753,115
XS0349442532	JPY	5-Mar-2038	707,918
XS0350115951	JPY	11-Mar-2038	665,577
XS0352061088	JPY	11-Mar-2038	1,264,145
XS0350190145	JPY	12-Mar-2038	5,308,062
XS0351650964	JPY	12-Mar-2038	877,394
XS0349442615	JPY	18-Mar-2038	3,717,532
XS0349757368	JPY	18-Mar-2038	2,375,626
XS0351275341	JPY	18-Mar-2038	831,455
XS0352062052	JPY	19-Mar-2038	426,093
XS0352901416	JPY	19-Mar-2038	752,529
XS0351439475	JPY	26-Mar-2038	921,072
XS0352601024	JPY	26-Mar-2038	769,754
XS0352601370	USD	26-Mar-2038	327,164
XS0352601610	JPY	26-Mar-2038	806,489
XS0352601701	JPY	26-Mar-2038	806,209
XS0353348823	JPY	26-Mar-2038	934,690
XS0353872939	JPY	26-Mar-2038	610,344
XS0353873663	JPY	26-Mar-2038	891,593
XS0354316241	JPY	26-Mar-2038	810,099
XS0354483140	JPY	26-Mar-2038	2,963,521
XS0354496555	JPY	8-Apr-2038	618,255
XS0353875106	JPY	9-Apr-2038	1,128,699
XS0355669614	JPY	15-Apr-2038	809,483
XS0354482928	JPY	16-Apr-2038	3,701,854
XS0357773000	JPY	22-Apr-2038	906,614
XS0358426244	JPY	22-Apr-2038	907,919
XS0359279212	JPY	7-May-2038	409,430
XS0362680695	JPY	13-May-2038	884,182
XS0360775141	JPY	14-May-2038	1,242,715
XS0362376435	JPY	14-May-2038	1,608,802
XS0362680778	JPY	20-May-2038	804,329
XS0362661398	JPY	28-May-2038	1,528,022
XS0363628982	JPY	28-May-2038	433,515
XS0364649763	JPY	28-May-2038	831,776
XS0364769314	JPY	28-May-2038	1,185,141
XS0364650183	JPY	3-Jun-2038	1,297,538
XS0364995240	JPY	3-Jun-2038	1,623,514
XS0364995323	JPY	3-Jun-2038	962,764
XS0365299204	JPY	3-Jun-2038	455,332
XS0364649250	JPY	4-Jun-2038	804,163
XS0368576848	JPY	11-Jun-2038	765,936
XS0368582812	JPY	17-Jun-2038	959,474
XS0369334700	JPY	17-Jun-2038	490,698
XS0366374634	JPY	18-Jun-2038	1,845,038
XS0368882451	JPY	18-Jun-2038	880,880
XS0368926092	JPY	25-Jun-2038	562,739
XS0373147064	JPY	15-Jul-2038	736,763

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0374734480	JPY	15-Jul-2038	1,534,919
XS0376740956	JPY	30-Jul-2038	404,000
XS0379987372	JPY	14-Aug-2038	458,099
XS0384259866	JPY	3-Sep-2038	1,434,702
XS0320168809	EUR	21-Dec-2040	1,044,011
XS0237937171	EUR	12-Dec-2045	35,602,479
XS0258581403	EUR	22-Jun-2046	21,637,302
XS0311664543	JPY	25-Jul-2047	659,218
Total Admissible Amount EUR			21,477,469,949

Amended ISINs

The following ISINs have been amended since the last publication on the LBT Website of September 27, 2012

ISIN	Currency	Maturity date	Acceleration date	8 October 2008 outstanding nominal value in EUR	Amended Admissible Amount in EUR	Amended Admissible Amount %
XS0372528165	USD	21-Jun-2013	4-Aug-2011	3,667,840	4,376,467	119.3200%
XS0290250454	EUR	13-Mar-2012		2,650,000	3,040,875	114.7500%
XS0205443764	EUR	25-Nov-2014	18-Sep-2008	15,000,000	10,388,717	69.2581%
XS0234443488	EUR	18-Nov-2013	18-Sep-2008	15,000,000	11,546,558	76.9771%
XS0292542494	CHF	30-Mar-2013	23-Feb-2012	38,644,854	48,145,491	124.5845%
XS0284011599	EUR	7-Feb-2012		10,000,000	8,664,511	86.6451%
XS0358444734	USD	22-Apr-2010		7,335,681	437,177	5.9596%
XS0237558662	EUR	12-Dec-2030	24-Jan-2012	7,960,000	5,353,603	67.2563%
XS0299993336	USD	3-Jan-2012		5,160,124	7,381,323	143.0455%

Manifest Error Notifications

The following ISINs are subject to unresolved Manifest Error Notifications as of November 30, 2012

ISIN	Currency	Maturity date	Admissible Amount in EUR
XS0235648747	USD	20-Nov-2008	5,444,467
XS0336130835	USD	14-Dec-2008	10,441
XS0336336960	USD	20-Dec-2008	40,040
XS0354645227	USD	28-Mar-2009	3,367
XS0366314226	USD	28-May-2009	106,176
XS0347064924	EUR	29-Oct-2009	58,577
XS0378810823	USD	5-Feb-2010	-
XS0350390406	EUR	14-Mar-2011	7,033,456
XS0331333160	EUR	22-Nov-2011	17,884,430
XS0292542494	CHF	30-Mar-2013	48,145,491
XS0295087042	USD	26-Apr-2017	27,577,104
XS0356126705	EUR	20-Dec-2017	967,047
XS0331053719	USD	15-May-2028	277,420
XS0237558662	EUR	12-Dec-2030	5,353,603