

**COMPOSITION PLAN**  
(*faillissementsakkoord*)

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

**("LBT")**

**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**

**December 5, 2012**

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.

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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](http://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 and amended on January 27, 2012 and on December 5, 2012, between the Bankruptcy Trustees and LBHI and certain of its affiliates (the "**Settlement Agreement**", attached as **Annex I**), 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

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34,548,000,000 as a *class 4A senior affiliate claim* as defined in the Confirmed 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**").

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%. 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 thereto; 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 or will be 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 II**. The filing of Noteholders' claims and the collection of voting instructions from Noteholders, is directed through Direct Participants.

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

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The Supervisory Judge has approved the filing and voting procedures as described and laid down in the Consent Solicitation Memorandum.

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

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announced by communications sent through the communication channels of the Clearing Systems.

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 on, 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 Manifest Error Notifications, as well as the requirements for such 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 December 5, 2012, twelve 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 III** 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. Reference is made to **Annex IV** (U.S. Debtors' statement dated December 5, 2012).

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

A draft of the Composition Plan dated November 30, 2012 was made available as an attachment to the fourteenth (interim) Public Report of the same date. This draft is superseded in all aspects by this Composition Plan.

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#### **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 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 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 V**. 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 VI**, which includes the Acknowledged U.S. Debtor Claims, provides a list of submitted and provisionally admitted or disputed Other Ordinary Claims which list shall be updated from time to time.
- 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.

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## **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.
- 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

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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 3 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, 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

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conversion rates determined by reference to prevailing spot exchange rates approximately 5 business days before each Distribution Date. The conversion rates applicable to each non-U.S. Dollar denominated Series will be communicated on, or one business day before, each Distribution Date on the LBT Website and, if and to 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 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 will act for the benefit of the Ordinary Creditors, 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.

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- 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, 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, attn. R.J. Schimmelpenninck and F. Verhoeven, vereffenaars, c/o Houthoff Buruma, PO Box 75505, NL-1070 AM, Amsterdam, the Netherlands.*

#### **Article 8, Releases**

- 8.1. As of 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

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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. As of the Effective Date, each and every Ordinary Creditor shall waive any and all claims, rights, remedies and actions against the Released Parties and (other) 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

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have a corresponding meaning. All references to any provision of law shall also be deemed to refer to any modification thereof.

**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 this 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

<b>Acknowledged Noteholder Claim</b>	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
<b>Acknowledged Claim</b>	an Acknowledged Noteholder Claim or an Acknowledged Other Ordinary Claim, <i>provided however</i> , that a claim that is allowed for voting purposes only on the basis of Article 125 DBA ( <i>voorwaardelijke toelating</i> ) is not considered an "Acknowledged Claim"
<b>Acknowledged Other Ordinary Claim</b>	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 ( <i>renvooi procedures</i> ), 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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<b>Acknowledged U.S. Debtor Claims</b>	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
<b>Admissible Amounts</b>	the LBT Note Valuation attributable to a particular ISIN expressed in EUR
<b>Article</b>	an article of the Composition Plan
<b>Available Cash</b>	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, less 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
<b>Bankruptcy (Date)</b>	October 8, 2008
<b>Bankruptcy Trustees</b>	R.J. Schimmelpenninck and F. Verhoeven, appointed by the Amsterdam District Court, solely acting in their capacity of bankruptcy trustees ( <i>curatoren</i> ) of LBT, without personal liability

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<b>Claims Admission Meeting</b>	the meeting chaired by the Supervisory Judge, in which each of the claims of Ordinary Creditors that have been validly filed by or on behalf of Ordinary Creditors will either be admitted ( <i>erkend</i> ) or disputed ( <i>betwist</i> ), which meeting is scheduled for March 7, 2013
<b>Claims Filing Date</b>	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
<b>Clearing System(s)</b>	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
<b>Composition Plan</b>	this composition plan ( <i>faillissementsakkoord</i> ) including all annexes thereto offered by LBT to its Ordinary Creditors in accordance with the DBA

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

<b>Conditions</b>	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
<b>Confirmed Chapter 11 Plan</b>	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
<b>Consent Solicitation Memorandum</b>	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 by Noteholders as described in the document (including its annexes and sections) attached as <b><u>Annex II</u></b>
<b>DBA</b>	Dutch Bankruptcy Act ( <i>Faillissementswet</i> )
<b>DCC</b>	Dutch Civil Code
<b>Definitive Valuation Principles</b>	the valuation principles set out in paragraph six of the tenth public report
<b>Direct Participant</b>	each person or entity who is shown in the records of a Clearing System as a holder of a particular nominal amount of Notes

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<b>Disputed Claim</b>	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
<b>Distribution Agent</b>	Deutsche Bank AG, London branch or any other party engaged by LBT to make distributions in accordance with Article 3
<b>Distribution Date</b>	each date at which LBT instructs the Distribution Agent to make distributions of Available Cash as provided for in Articles 3 and 4
<b>Distribution Provisions</b>	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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<b>Effective Date</b>	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 ( <i>homologatiebeslissing</i> ) of the Amsterdam District Court is no longer subject to appeal
<b>Expenses</b>	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
<b>Final Order</b>	a judgment of a court of competent jurisdiction that is no longer open to appeal or cassation
<b>Indemnified Parties</b>	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

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

<b>Intermediary Institution</b>	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 multiple layers) through its own account with the next (final) Intermediary Institution who holds an account with a Direct Participant
<b>ISIN</b>	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>
<b>LBHI</b>	Lehman Brothers Holdings Inc.
<b>LBT</b>	Lehman Brothers Treasury Co. B.V.
<b>LBT estate</b>	the bankruptcy estate ( <i>faillissementsboedel</i> ) of LBT
<b>LBT Website</b>	<a href="http://www.lehmanbrotherstresury.com">www.lehmanbrotherstresury.com</a>
<b>LBT Intercompany claim</b>	LBT's intercompany claim of USD 34,548,000,000 against LBHI, allowed as a Class 4A claim under the Confirmed Chapter 11 Plan pursuant to the Settlement Agreement

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

**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 **Annex V** for the valuation of each ISIN)

**List of Admitted Claims**

the final list of claims filed with and acknowledged by the Bankruptcy Trustees and not disputed by Ordinary Creditors, as evidenced by the court minutes of the Claims Admission Meeting (*proces-verbaal van de verificatievergadering*) 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; **Annex VI** is a list of submitted and provisionally admitted or disputed Other Ordinary Claims which list shall be updated from time to time

**Liquidators**

R.J. Schimmelpenninck and F. Verhoeven, or any other person appointed as liquidator (*vereffenaar*) of LBT by Stichting

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<b>Manifest Error</b>	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
<b>Manifest Error Notification</b>	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
<b>Noteholder(s)</b>	has the meaning assigned thereto in each applicable market section included in the Consent Solicitation Memorandum ( <b><u>Annex II</u></b> )
<b>Notes</b>	notes and certificates issued by LBT under the issuance Programs
<b>Ordinary Creditors</b>	all ordinary non-preferred unsecured creditors, being (i) Noteholders as defined in the Consent Solicitation Memorandum and (ii) Other Ordinary Creditors
<b>Original Currency</b>	the currency in which a Series of Notes is denominated upon issuance or the currency in which an Other Ordinary Claim is denominated
<b>Other Ordinary Claims</b>	all unsecured non-preferred claims other than claims arising out of Notes

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<b>Other Ordinary Creditors</b>	creditors holding an unsecured non-preferred claim against LBT, other than a claim arising out of Notes
<b>Outstanding Series (of Notes)</b>	the Series (of Notes) that are outstanding at Bankruptcy Date as set forth in <b><u>Annex V</u></b>
<b>Pro Rata Share</b>	<p>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) the 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 an ISIN, the undisputed part of such Admissible Amount will be taken into account), (ii) all Acknowledged Other Ordinary Claims and (iii) all Disputed Claims (for the avoidance of doubt, excluding any undisputed parts of Disputed Claims);</p> <p>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) the 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 an ISIN, the undisputed part of such Admissible Amount will be taken into account), (ii) all Acknowledged Other Ordinary Claims and (iii) all Disputed Claims (for the avoidance of doubt, excluding any undisputed parts of Disputed Claims);</p> <p>the Pro Rata Share is calculated by denominating all relevant claims in Euros using exchange rates as of the Bankruptcy Date</p>

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<b>Programs</b>	the Euro Medium Term Note Program, the German Note Issuance Program, the (Swiss) Certificates Program and the (Italian) Inflation Linked Notes Program
<b>Provisional Admissible Amounts</b>	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
<b>Provisional Valuation Principles</b>	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
<b>Public Report</b>	the public reports ( <i>openbare verslagen</i> ) published by the Bankruptcy Trustees available on the LBT Website

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

<b>Released Parties</b>	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
<b>Series (of Notes)</b>	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
<b>Settlement Agreement</b>	the agreement entered into between certain U.S. Debtors and the LBT estate on August 30, 2011 and amended on January 27, 2012 and December 5, 2012 attached as <b><u>Annex I</u></b>
<b>Stichting</b>	Stichting Lehman Brothers Treasury

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

<b>UBO(s)</b>	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
<b>U.S. Debtors</b>	LBHI and its affiliated U.S. entities
<b>VSA</b>	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

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

## **SECTION D: LIST OF ANNEXES**

- Annex I: Settlement Agreement
- Annex II: Consent Solicitation Memorandum
- Annex III: List of VSA signatories
- Annex IV: Statement of U.S. Debtors
- Annex V: Final List of LBT Note Valuations
- Annex VI: List of submitted Other Ordinary Claims

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

## **ANNEX I**

## SETTLEMENT AGREEMENT

This Settlement Agreement (the “Agreement”) is made and entered into as of August 30, 2011 (the “Execution Date”), by and among Debtors<sup>1</sup> and Rutger J. Schimmelpenninck and Frédéric Verhoeven, in their capacity as bankruptcy trustees (*curatoren*) (the “LBT Trustees”) for Lehman Brothers Treasury Co. B.V. (such estate and corporate entity, collectively, “LBT”). The Debtors and the LBT Trustees shall each be referred to individually as a “Party” and collectively as the “Parties.” For the avoidance of doubt, whenever LBT is required hereunder to take any actions or assume any obligations, the LBT Trustees shall cause LBT to take such actions or assume such obligations.

## RECITALS

WHEREAS, on September 15, 2008 and on various dates thereafter, each of the Debtors commenced a voluntary case under chapter 11 of title 11 of the United States Code (the “Bankruptcy Code”) in the United States Bankruptcy Court for the Southern District of New York (the “Bankruptcy Court”), which cases are being jointly administered under Case Number 08-13555 (JMP) (the “Chapter 11 Cases” and each a “Chapter 11 Case”);

WHEREAS, LBT was declared bankrupt (*in staat van faillissement*) by the Amsterdam District Court on October 8, 2008 with the appointment of Rutger J. Schimmelpenninck as bankruptcy trustee (*curator*) for LBT. On October 13, 2009, the Amsterdam District Court appointed Frédéric Verhoeven as bankruptcy trustee (*curator*);

WHEREAS, the LBT Trustees have, on behalf of LBT, filed the proofs of claim listed on Schedule A attached hereto against certain Debtors (collectively, the “Proofs of Claim”) for amounts that the LBT Trustees assert are due and owing to LBT;

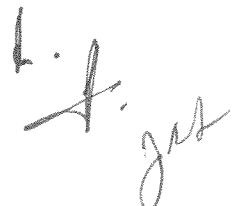
WHEREAS, certain Debtors have asserted amounts due and owing to them from LBT (the “Liquidation Claims”);

WHEREAS, LBT issued notes and certificates jointly (the “LBT Notes”) pursuant to, among other issuance programs, the Euro Medium-Term Note Program;

WHEREAS, holders of LBT Notes (the “LBT Noteholders”) have filed proofs of claim against LBHI based upon an asserted guarantee that runs in favor of LBT Noteholders (the “LBT Noteholder Claims”);

WHEREAS, the Parties are desirous of resolving potential disputes and all other outstanding issues between the Parties and avoiding extensive and expensive litigation;

<sup>1</sup> As used herein, the “Debtors” means Lehman Brothers Holdings Inc. (“LBHI”); Lehman Brothers Special Financing Inc. (“LBSF”); Lehman Commercial Paper Inc.; Lehman Brothers Commercial Corporation (“LBCC”); Lehman Brothers Financial Products Inc.; Lehman Brothers OTC Derivatives Inc.; Lehman Brothers Derivative Products Inc.; Lehman Brothers Commodity Services Inc. (“LBCS”); Lehman Scottish Finance L.P.; CES Aviation LLC; CES Aviation V LLC; CES Aviation IX LLC; East Dover Limited; Luxembourg Residential Properties Loan Finance S.a.r.l.; BNC Mortgage LLC; Structured Asset Securities Corporation; LB Rose Ranch LLC; LB 2080 Kalakaua Owners LLC; Merit LLC; LB Somerset LLC; LB Preferred Somerset LLC; LB 745 LLC; PAMI Statler Arms LLC.



WHEREAS, on August 24, 2011, the Debtors filed the Revised Second Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and its Affiliated Debtors [ECF No. 19482] (the “Plan”) and the Debtors’ Disclosure Statement for the Revised Plan [ECF No. 19484] (the “Disclosure Statement”); and

WHEREAS, each of the Debtors, either individually or jointly, will file an amendment, modification and/or supplement to the Plan that will incorporate the terms and conditions of this Agreement (the “Amended Plan”);

WHEREAS, the LBT Trustees have executed this Agreement subject to the approval by the Supervisory Judge (*rechter-commissaris*) and to the extent applicable, hereof by a Final Order in the LBT Case (as defined below);

WHEREAS, the LBT Trustees may request LBHI to cause a transfer of the shares of LBT to the Entity (as defined below) controlled by the LBT Trustees for the purpose of advancing the administration of the LBT Case;

NOW, THEREFORE, in consideration of the recitals stated above, the agreements, promises and warranties set forth below and other good and valuable consideration, the receipt and sufficiency of which is hereby acknowledged, the Parties agree as follows:

1. ***Definitions***

Except as otherwise specified herein or as the context may otherwise require, the following terms have the respective meanings set forth below for all purposes of this Agreement.

“Affiliate” shall have the meaning set forth in section 101(2) of the Bankruptcy Code.

“Agreement” has the meaning ascribed to it in the Preamble.

“Allowed LBSF Claim” has the meaning ascribed to it in Section 2.2(a)(i).

“Allowed LBT Claim” has the meaning ascribed to it in Section 2.1(a).

“Allowed US Claims” has the meaning ascribed to it in Section 2.2(a)(ii).

“Alternative Plan” means a chapter 11 plan or plans, proposed by parties other than the Debtors.

“Amended Disclosure Statement” means the Disclosure Statement as amended, modified and/or supplemented to incorporate the terms of the Amended Plan.

“Amended Plan” has the meaning ascribed to it in the Recitals.

“Assigned LBCC Claim” has the meaning ascribed to it in Section 2.1(b).

“Bankruptcy Code” has the meaning ascribed to it in the Recitals.

“Bankruptcy Court” has the meaning ascribed to it in the Recitals.

“Business Day” means any day on which commercial banks in both New York, New York and the Netherlands are open for business.

“Chapter 11 Case” has the meaning ascribed to it in the Recitals.

“Confirmation Order” means an order of the Bankruptcy Court (i) confirming the Amended Plan pursuant to section 1129 of the Bankruptcy Code; (ii) approving, pursuant to Rule 9019 of the Federal Rules of Bankruptcy Procedure and applicable provisions of the Bankruptcy Code, the terms of this Agreement; and (iii) authorizing the Debtors to take all necessary corporate actions to consummate the transactions contemplated by this Agreement.

“Disclosure Statement” has the meaning ascribed to it in the Recitals.

“Disputed Portion” has the meaning ascribed to it in Section 2.2(a)(3).

“Effective Date” means the date that the Amended Plan becomes effective as provided for therein.

“Entity” has the meaning ascribed to it in Section 3(a)(2).

“Execution Date” has the meaning ascribed to it in the Preamble.

“Final Order” means, with respect to any proceeding in either the Netherlands or the United States, an order entered in such proceeding as to which the time to appeal or seek other review has expired or which remains in full force and effect after all appeals or other review have been taken.

“LBCS ISDA Master Agreement” means that certain ISDA Master Agreement, dated as of August 8, 2006, between LBCS and LBT.

“LBSF ISDA Master Agreement” means, as amended, that certain ISDA Master Agreement, dated as of May 11, 1995, between LBSF and LBT.

“LBT” has the meaning ascribed to it in the Preamble.

“LBT Avoidance Actions” means all avoidance actions and causes of action against Lehman US pursuant to sections 42 and 47 of the Dutch Insolvency Act and 6:162 of the Dutch Civil Code.

“LBT Case” means the bankruptcy case of LBT that was commenced on October 8, 2008 by the Amsterdam District Court.

“LBT Composition Plan” means the composition plan (“*akkoord*”) in the LBT Case, if any, that is endorsed by the LBT Trustees.

“LBT Noteholder Claims” has the meaning ascribed to it in the Recitals.

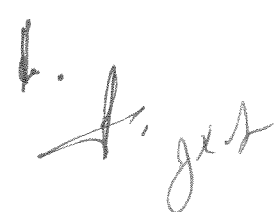
“LBT Noteholders” has the meaning ascribed to it in the Recitals.

“LBT Notes” has the meaning ascribed to it in the Recitals.

“LBT Trustees” has the meaning ascribed to it in the Preamble.

“Lehman Tax Affiliate” means (a) any person or entity which directly or indirectly holds ten percent of the vote or value of a Debtor, or (b) any person or entity in which, directly or indirectly, a Debtor owns ten percent of the vote or value.

“Liquidation Claims” has the meaning ascribed to it in the Recitals.

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“Parties” has the meaning ascribed to it in the Preamble.

“Party” has the meaning ascribed to it in the Preamble.

“Pending Claim Objection” means an action by a creditor in the LBT Case, as a result of which the Supervisory Judge directs or applicable law requires the LBT Trustees to withhold a distribution on all or a portion of the Allowed US Claims.

“Plan” has the meaning ascribed to it in the Recitals.

“Plan Support Agreements” shall have the meaning ascribed to it in the Amended Plan.

“Proofs of Claim” has the meaning ascribed to it in the Recitals.

“Reserve Amount” has the meaning ascribed to it in Section 2.2(a)(3).

“Supervisory Judge” means the judge presiding in the LBT Case.

“US Avoidance Actions” means all actions under chapter 5 of the Bankruptcy Code or similar actions under applicable state law.

“Valuation” has the meaning ascribed to it in Section 6.6 of this Agreement.

“Voting Deadline” means the date set by the Bankruptcy Court by which creditors must vote to accept or reject the Amended Plan.

## 2. ***Settlement of Claims.***

### 2.1. *The LBT Proofs of Claim.*

(a) *LBT Intercompany Claim Against LBHI.* LBT will have an allowed, senior, non-priority, non-subordinated general unsecured claim against LBHI in an amount equal to \$34,548,000,000 in respect of proof of claim number 58612 (the “Allowed LBT Claim”).

(b) *LBT Claim Against LBCC.* As of the Effective Date, LBT assigns to LBHI all of its rights, title and interests in, arising under or related to proof of claim number 58645 against LBCC (the “Assigned LBCC Claim”). The Assigned LBCC Claim shall be allowed as a non-priority, non-subordinated general unsecured claim against LBCC in an amount to be determined by LBHI and LBCC.

(c) Other than the Allowed LBT Claim and the Assigned LBCC Claim, all other claims or receivables asserted or held by LBT against the Debtors will be deemed fully and forever expunged, extinguished, disallowed and released.

(d) The Allowed LBT Claim as set forth in this Section 2.1 shall not be subject to any objections or defenses, whether by way of netting, set off, recoupment, counterclaim or otherwise, or any claim under section 510 of the Bankruptcy Code or otherwise which would have the effect of subordinating such claims to the claims of other general unsecured creditors; and to the extent that the Debtors now have or become legally entitled to be subrogated to the rights of any creditor of LBT, the Debtors agree not to assert any right as subrogee of such creditor against LBT, to the extent such right is permitted by applicable law.

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(e) *Plan Exceptions for LBT.* Sections 8.10, 8.14, 8.15, and 13.8 of the Plan shall not apply to LBT or to the Allowed LBT Claim. In addition, section 8.13(e) of the Plan shall not apply to the LBT Noteholder Claims.

2.2. *The Debtors' Liquidation Claims*

(a) *Claims Against LBT.*

(i) LBSF will have an allowed, non-priority, non-senior, non-subordinated general unsecured claim against LBT in an amount equal to \$1,022,992,712 (the "Allowed LBSF Claim").

(ii) LBCS will have an allowed, non-priority, non-senior, non-subordinated general unsecured claim against LBT in an amount equal to \$43,507,736 (the "Allowed LBCS Claim") and together with the Allowed LBSF Claim, the "Allowed US Claims").

(iii) If at any time when a distribution is to be made on the Allowed US Claims, there is a Pending Claim Objection to the allowance (in whole or in part) of an Allowed US Claim, then the LBT Trustees shall establish a reserve containing the distribution (the "Reserve Amount") that would otherwise be allocated to the disputed portion of such Allowed US Claim (the "Disputed Portion"), provided that the LBT Trustees shall make distributions on any undisputed portion of the Allowed US Claims to the holders of the Allowed US Claims. Upon resolution of the Pending Claim Objection in favor of allowance of the Disputed Portion (either through withdrawal of the Pending Claim Objection, determination by the Amsterdam District Court to allow the Allowed US Claim that is the subject of the Pending Claim Objection, or agreement among the parties), then the LBT Trustees shall promptly distribute the Reserve Amount (together with any interest earned thereon unless prohibited by applicable law) to the holder of such Allowed US Claim. To the extent that all or part of the Disputed Portion is disallowed (either through determination by the Amsterdam District Court or agreement by the parties), then the LBT Trustees shall distribute the Reserve Amount attributable to the disallowed Disputed Portion of the Allowed US Claim to admitted creditors in the LBT Case, including any holder of an Allowed US Claim to the extent such holder is an admitted creditor, and any remainder to the holder of the Allowed US Claim. The LBT Trustees shall promptly inform the Debtors if there is a Pending Claim Objection to the allowance of any Allowed US Claim and shall comply with their obligations in Section 3(b)(6) of this Agreement.

(b) Other than the Allowed US Claims, all other claims or receivables asserted or held by the Debtors against LBT will be deemed fully and forever expunged, extinguished, disallowed and released.

(c) The Allowed US Claims as set forth in this Section 2.2 shall not be subject to further objections or defenses, whether by way of netting, set off, recoupment, counterclaim or otherwise, or any other claim which would have the effect of subordinating such claims to the claims of other unsecured creditors; and to the extent that LBT now has or becomes legally entitled to be subrogated to the rights of any creditor of the Debtors, the LBT Trustees agree not to assert any right as subrogee of such creditor against the Debtors, to the extent such right is permitted by applicable law.

2.3. *Claims Register.* In order to reflect the entry into this Agreement, upon the Effective Date, the Parties hereto acknowledge and agree that (i) the Proofs of Claim and the Allowed US Claims shall be deemed amended to the extent necessary to reflect the terms of the settlement reached in this Agreement and/or to reflect the reconciliation of such claims that has been ongoing amongst the Parties, (ii) they shall execute and submit joint instructions to Epiq Bankruptcy Solutions, LLC requesting

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that the claims register in the Chapter 11 Cases be amended to reflect (A) the allowance of proof of claim number 58612 in the amount of \$34,548,000,000, (B) the assignment of proof of claim number 58645 to LBHI, and (C) the disallowance of the remaining Proofs of Claim on Schedule A of this Agreement, and (iii) to the extent necessary, they shall execute and file a notice of transfer of proof of claim number 58645 by LBT to LBHI in accordance with the Federal Rules of Bankruptcy Procedure.

3. ***Amended Plan and Related Support.***

(a) *The Debtors' Obligations.*

(1) Within a reasonable period of time following the Execution Date, the Debtors will (i) file the Amended Plan to incorporate this Agreement and seek approval of the Amended Disclosure Statement and voting procedures with respect thereto, and (ii) prosecute the Amended Plan and seek entry of a Confirmation Order. If the Bankruptcy Court allows other parties to solicit acceptances of any Alternative Plan or Alternative Plans and subject to LBT's obligations in Section 3(b)(5) below, the Debtors agree not to object to LBT voting to accept any Alternative Plan or Alternative Plans in the amounts set forth on Schedule A with respect to each Proof of Claim.

(2) As may be requested by the LBT Trustees, in order to assist the LBT Trustees in the administration and resolution of the LBT Case, upon the request of the LBT Trustees, which request shall be made no later than ten days prior to the Effective Date, LBHI shall as soon as reasonably practicable after receipt of such request, but no later than one day prior to the Effective Date, cause the transfer of the shares of LBT in exchange for no consideration to an entity designated by the LBT Trustees to be incorporated under Dutch law (the "Entity"). The Entity shall not own any interest, directly or indirectly, in any Debtor or Lehman Tax Affiliate (other than LBT), nor shall any Debtor or Lehman Tax Affiliate be a direct or indirect beneficiary or owner of the Entity. The LBT Trustees shall cause the Entity to be formed prior to the date of the transfer of the LBT shares.

(3) Provided that (a) the Debtors are afforded an opportunity to review a draft of the LBT Composition Plan for a reasonable period of time, but not less than 30 days prior to publication of a draft LBT Composition Plan to LBT's creditors and (b) the LBT Composition Plan is consistent with the terms of this Agreement and treats the Allowed US Claims the same as other similar claims to the extent permitted by Dutch law, the Debtors holding Allowed US Claims shall (i) vote for the LBT Composition Plan, (ii) support approval of the LBT Composition Plan, (iii) neither join in nor support any objection to the LBT Composition Plan, and (iv) seek authority, to the extent necessary, from the Bankruptcy Court, to perform all of the foregoing prior to the deadline for the voting on the LBT Composition Plan.

(4) Notwithstanding Section 3(a)(3)(i), if there is an alternative to the LBT Composition Plan in the Netherlands that has not been proposed by or formulated with the Debtors, then LBSF or LBCS, in their capacity as creditors of LBT, may support the approval of such alternative if and only if such alternative provides LBSF or LBCS, respectively, with an equal or greater economic recovery than the LBT Composition Plan, provided that LBSF or LBCS, as applicable, shall also (i) vote to accept the LBT Composition Plan to the extent LBSF or LBCS is permitted to vote in favor of the LBT Composition Plan while supporting approval of an alternative and (ii) comply with its obligations in Sections 3(a)(3)(ii) – (iv) and Section 3(a)(5) of this Agreement.

(5) Subject to Section 6.6 of this Agreement, which the Parties agree applies to the valuation of the Allowed US Claims, the Debtors acknowledge that LBT may adopt principles for valuing claims in the LBT Case that are different from the principles adopted in the Chapter 11 Cases and the Debtors holding Allowed US Claims will not object to those principles if the principles have not been

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objected to by LBT Noteholders holding two thirds in nominal amount and a majority in number of all LBT Notes that are subject to Plan Support Agreements that have not been terminated.

(6) The Debtors acknowledge and agree that Rutger J. Schimmelpenninck may refuse to serve as a member of the Director Selection Committee (as defined in the Amended Plan) or as a trustee of the Plan Trust (as defined in the Amended Plan), or may resign from either position at any time, for any reason or for no reason, and in his sole and absolute discretion, and no provision of this Agreement, the Plan Trust Agreement (as defined in the Amended Plan) or the Amended Plan shall limit his right to do so or shall condition any treatment of LBT or LBT Noteholders upon his refusal or resignation.

(b) *LBT's Obligations.* LBT agrees to perform and comply with the following obligations as to the Amended Plan, which obligations shall become effective as set forth in Section 11 below:

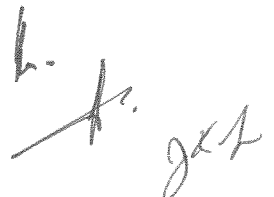
(1) LBT shall (i) support approval of the Amended Disclosure Statement, (ii) neither oppose nor object to the Amended Disclosure Statement, and (iii) neither join in nor support any objection to the Amended Disclosure Statement.

(2) If the Bankruptcy Court allows the Debtors to solicit acceptances of the Amended Plan before acceptances are solicited for any Alternative Plan or Alternative Plans, and provided that LBT has been solicited pursuant to section 1125 of the Bankruptcy Code, LBT shall (i) timely vote to accept the Amended Plan in the amounts set forth on Schedule A with respect to each Proof of Claim, and not thereafter withdraw or change such vote, and (ii) support approval and confirmation of the Amended Plan.

(3) LBT shall not oppose or object to the Amended Plan or the solicitation of the Amended Plan, or join in or support any objection to the Amended Plan or the solicitation of the Amended Plan.

(4) LBT shall not (i) participate in the formulation of, file, or prosecute any Alternative Plan (ii) join in or support any Alternative Plan, including, without limitation, express support in writing of, or enter into any form of plan support agreement with respect to any Alternative Plan, or (iii) subject to Section 3(b)(5) below, take any action to alter, delay or impede the confirmation and consummation of the Amended Plan; provided that, a vote on an Alternative Plan or Plans shall not constitute an action to delay or impede the confirmation or consummation of the Amended Plan. The foregoing does not prohibit the LBT Trustees from responding to inquiries of creditors of LBT regarding an Alternative Plan, provided that such discussions are neither solicited nor initiated by the LBT Trustees.

(5) If the Bankruptcy Court allows other parties to solicit acceptances of any Alternative Plan or Alternative Plans at the same time as the Amended Plan, LBT may vote to accept any Alternative Plan or Alternative Plans, only if such Alternative Plan or Alternative Plans provide LBT with an equal or greater economic recovery than the Amended Plan, provided, however, that LBT shall also (i) timely vote to accept the Amended Plan, and not thereafter withdraw or change such vote, (ii) comply with the provisions of Section 3(b)(3) and 3(b)(4) above except to the extent 3(b)(4)(iii) is subject to this 3(b)(5), and (ii) support approval and confirmation of the Amended Plan, and indicate a preference for the Amended Plan on its voting ballot, if the Amended Plan provides LBT and its creditors with an equal or greater economic recovery compared with any Alternative Plan that LBT votes to accept. Notwithstanding anything contained in this section, LBT shall not indicate a preference on its voting ballots for any Alternative Plan.

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(6) The LBT Trustees shall take reasonable actions consistent with Dutch law to support (i) the allowance of the Allowed US Claims in the LBT Case, including, without limitation, by supporting the applicable holder of the Allowed US Claim in its defense of any Pending Claim Objection, and (ii) the payment of distributions on the Allowed US Claims from LBT, including under the LBT Composition Plan, in each case, so long as the Debtors are not in breach of their representations and warranties in Section 6.6 of this Agreement.

(7) If LBT submits a LBT Composition Plan, (i) the LBT Trustees will provide the Debtors an opportunity to review a draft LBT Composition Plan at least 30 days prior to publication of a draft LBT Composition Plan to LBT's creditors and (ii) the LBT Composition Plan will be consistent with the terms of this Agreement and treat the Allowed US Claims the same as other similar claims to the extent permitted by Dutch law.

(c) *Solicitation Required in Connection with Amended Plan.* Notwithstanding anything contained in this Section 3 or elsewhere in this Agreement, this Agreement is not, and shall not be deemed to be, a solicitation of a vote for the acceptance of the Amended Plan pursuant to section 1125 of the Bankruptcy Code, or rejection of any Alternative Plan. Acceptance of the Amended Plan will not be solicited until the Bankruptcy Court has approved the Amended Disclosure Statement and related ballots, and such Amended Disclosure Statement and ballots have been transmitted to parties entitled to receive the same in accordance with an order of the Bankruptcy Court.

4. ***The LBT Trustees' Representations and Warranties.*** In order to induce the Debtors to enter into and perform their obligations under this Agreement, the LBT Trustees hereby represent, warrant and acknowledge as follows:

4.1. *Authority.* (i) Subject to the approval by the Supervisory Judge, and, to the extent applicable, obtaining a Final Order, the LBT Trustees have the power and authority to execute, deliver and perform their obligations under this Agreement, and to consummate the transactions contemplated herein; and (ii) subject to the approval by the Supervisory Judge, and, to the extent applicable, obtaining a Final Order, the execution, delivery and performance by the LBT Trustees of this Agreement and the consummation of the transactions contemplated herein have been duly authorized by all necessary action on the part of LBT and no other proceedings on the part of LBT are necessary to authorize and approve this Agreement or any of the transactions contemplated herein.

4.2. *Validity.* Subject to the approval by the Supervisory Judge, and, to the extent applicable, obtaining a Final Order, this Agreement has been duly executed and delivered by the LBT Trustees and constitutes the legal, valid and binding agreement of the LBT Trustees, enforceable against the LBT estate in accordance with its terms.

4.3. *Authorization of Governmental Authorities and Creditors.* Subject to the approval by the Supervisory Judge, and, to the extent applicable, obtaining a Final Order, no action by (including any authorization, consent or approval), in respect of, or filing with, any governmental authority is required for, or in connection with, the valid and lawful authorization, execution, delivery and performance by LBT pursuant to this Agreement.

4.4. *No Reliance.* The LBT Trustees (i) are in their capacity as bankruptcy trustees sophisticated parties with respect to the subject matter of this Agreement, (ii) have been represented and advised by legal counsel in connection with this Agreement, (iii) have adequate information concerning the matters that are the subject of this Agreement, and (iv) have independently and without reliance upon any Debtor or any of the Debtors' Affiliates, or any officer, employee, agent or representative thereof, and based on such information as LBT has deemed appropriate, made their own analysis and decision to enter

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into this Agreement, except that the LBT Trustees have relied upon each Debtor's express representations, warranties and covenants in this Agreement, and the LBT Trustees acknowledge that they have entered into this Agreement voluntarily and of their own choice and not under coercion or duress.

4.5. *Title.* Subject to the effectiveness of this Agreement, LBT owns and has good title to its Proofs of Claim, free and clear of any and all liens, claims (other than on account of claims against the assets of LBT), set-off rights of third parties, security interests, participations, or encumbrances created or incurred by or against LBT as of the Execution Date and has not transferred or assigned to any other person any of the claims or receivables that are the subject of this Agreement, in whole or in part.

4.6. *Transactions covered by Valuation.* The LBT Trustees have no knowledge that the Transactions (as defined in the applicable ISDA Master Agreement) covered by the Valuation do not constitute all valid, binding and enforceable Transactions by and between LBT, on the one hand, and LBSF and LBCS, on the other hand, outstanding as of September 12, 2008.

5. *No Transfer of Claims.* LBT may not transfer any of the claims or receivables that are the subject of this Agreement, or any rights or interests arising thereunder or related thereto, in whole or in part, prior to the Effective Date; provided, however, that LBT may pledge or otherwise encumber up to \$500 million of the Allowed LBT Claim to obtain financing in connection with the LBT Case so long as the secured party agrees in writing that in the event that such secured party ever forecloses the Allowed LBT Claim up to the aforementioned maximum amount of \$500 million or otherwise becomes the holder of the Allowed LBT Claim, such secured party and its successors or assigns shall be bound by Sections 3(b)(1)-(4) hereto.

6. *The Debtors' Representations and Warranties.* In order to induce LBT and the LBT Trustees to enter into and perform its obligations under this Agreement, each Debtor hereby represents, warrants and acknowledges as follows:

6.1. *Authority.* Subject to Bankruptcy Court approval to the extent necessary, (i) each Debtor has the power and authority to execute, deliver and perform its obligations under this Agreement, and to consummate the transactions contemplated herein and (ii) the execution, delivery and performance by such Debtor of this Agreement and the consummation of the transactions contemplated herein have been duly authorized by all necessary action on the part of such Debtor and no other proceedings on the part of such Debtor are necessary to authorize and approve this Agreement or any of the transactions contemplated herein.

6.2. *Validity.* Subject to Bankruptcy Court approval to the extent necessary, this Agreement has been duly executed and delivered by each Debtor and constitutes the legal, valid and binding agreement of each Debtor, enforceable against each Debtor in accordance with its terms.

6.3. *Authorization of Governmental Authorities.* No action by (including any authorization, consent or approval), in respect of, or filing with, any governmental authority is required for, or in connection with, the valid and lawful authorization, execution, delivery and performance by each Debtor of this Agreement, other than entry of the Confirmation Order.

6.4. *No Reliance.* Each Debtor (i) is a sophisticated party with respect to the matters that are the subject of this Agreement, (ii) has had the opportunity to be represented and advised by legal counsel in connection with this Agreement, (iii) has adequate information concerning the matters that are the subject of this Agreement, and (iv) has independently and without reliance upon the LBT Trustees, and based on such information as such Debtor has deemed appropriate, made its own analysis and

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decision to enter into this Agreement, except that such Debtor has relied upon the LBT Trustees' express representations, warranties and covenants in this Agreement, which it enters, or as to which it acknowledges and agrees, voluntarily and of its own choice and not under coercion or duress.

6.5. *Title.* Each Debtor owns and has good title to its respective Liquidation Claims, free and clear of any and all liens, claims (other than on account of claims against the assets of such Debtor), set-off rights of third parties, security interests, participations, or encumbrances created or incurred by or against any such Debtor as of the Execution Date, and has not transferred or assigned to any other person any of the claims or receivables that are the subject of this Agreement.

6.6. *Amount of Allowed US Claims.* The amounts of the Allowed LBSF Claim and Allowed LBCS Claim have been determined by LBSF and LBCS respectively in good faith and in a commercially reasonable manner pursuant to section 6(e)(i)(4) of the LBSF ISDA Master Agreement and of the LBCS ISDA Master Agreement respectively as of December 12, 2008 (the "Valuation"), and further that:

(a) The Valuation has been conducted on a Transaction (as defined in the applicable ISDA Master Agreement) by Transaction basis using valuation models and techniques generally accepted in the financial community.

(b) The amount of the Allowed US Claims is based on LBSF's and LBCS's respective commercially reasonable and good faith determinations of each such Transaction's fair market value as of December 12, 2008 adjusted to take into account unperformed obligations (assuming the satisfaction of applicable conditions precedent) on or before December 12, 2008 and based on mid-market valuation parameters. The Valuation does not take into account (i) any cost of funding, (ii) any loss or cost incurred as a result of terminating, liquidating, obtaining or reestablishing any hedge or related trading position, and/or (iii) any bid-ask or bid-offer spread or allowance, and no adjustment has been made to the Valuation to account for the applicable parties' credit standing. No additional loss or damages (including, without limitation, any special, incidental, indirect or consequential loss or damages) has been factored into the amount of the Allowed US Claims. The Valuation also does not include any of LBSF's or LBCS's respective fees, costs or expenses in connection with the termination of the applicable ISDA Master Agreement.

(c) LBSF and LBCS have no knowledge that (i) the Transactions covered by the Valuation do not constitute all valid, binding and enforceable Transactions by and between LBT, on the one hand, and LBSF and LBCS, on the other hand, outstanding as of September 12, 2008 or (ii) any collateral was posted by any party with respect to any Transaction covered by the Valuation.

7. *No Transfer of Claims.* Each Debtor entity may not transfer any of the Liquidation Claims, or any rights or interests arising thereunder or related thereto, in whole or in part, prior to the Effective Date.

8. *Surviving Contracts.* The contracts and any non-binding agreements listed in Schedule B shall survive the execution and consummation of this Agreement. All executory contracts between the Debtors and LBT that are not included on Schedule B shall be rejected pursuant to section 365 of the Bankruptcy Code in accordance with the Amended Plan. Any claims that arise from the rejection of pre-petition executory contracts between the Debtors and LBT are deemed to be satisfied in full by the claims allowed pursuant to Section 2 hereof.

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9. **Cooperation.** The Parties will continue to exchange data relating to the respective bankruptcy cases and insolvency proceedings based on the data-sharing agreement and the cross border international protocol in order to assist each other in resolving claims of Affiliates and other creditors.

10. **Releases.**

10.1. **Debtors' Releases.** Upon the occurrence of the Effective Date, and except as to (i) the allowed claims set forth in Section 2 hereof, (ii) the Debtors' distribution entitlements in the LBT Case, (iii) the agreements, promises, settlements, representations and warranties set forth in this Agreement, (iv) the performance of the obligations set forth herein, and (v) the claims, if any, arising under the surviving contracts set forth on Schedule B, provided that the foregoing exception shall not apply to the personal liability of the LBT Trustees, and subject to the effectiveness of this Agreement in accordance with Section 11 below, and in consideration of the foregoing and the LBT Trustees' execution of this Agreement, each Debtor on behalf of itself, its estate, and its successors and assigns, will fully and forever release, discharge and acquit LBT, the LBT estate and the LBT Trustees (in their personal and professional capacities), and their respective successors, assigns, officers, directors, employees, agents, representatives, consultants, financial advisors, accountants and attorneys, from all manners of action, causes of action, judgments, executions, debts, demands, rights, damages, costs, expenses, and claims of every kind, nature, and character whatsoever existing as of the date hereof, whether at law or in equity, whether based on contract (including, without limitation, quasi-contract or estoppel), statute, regulation, tort (excluding intentional torts, fraud, recklessness, gross negligence or willful misconduct) or otherwise, accrued or unaccrued, known or unknown, matured or unmatured, liquidated or unliquidated, certain or contingent, including, without limitation, all US Avoidance Actions.

10.2. **LBT's Releases.** Upon the occurrence of the Effective Date, and except as to (i) the allowed claims set forth in Section 2 hereof, (ii) LBT's distribution entitlements in the Chapter 11 Cases, (iii) the agreements, promises, settlements, representations and warranties set forth in this Agreement, (iv) the performance of the obligations set forth herein, and (v) the claims, if any, arising under the surviving contracts set forth on Schedule B, and subject to the effectiveness of this Agreement in accordance with Section 11 below, and in consideration of the foregoing and each Debtor's execution of this Agreement, the LBT Trustees on behalf of the LBT estate, and its successors and assigns, will fully and forever release, discharge and acquit each Debtor and Alvarez and Marsal North America, LLC, and their respective successors, assigns, officers, directors, employees, agents, representatives, consultants, financial advisors, accountants and attorneys, from all manners of action, causes of action, judgments, executions, debts, demands, rights, damages, costs, expenses, and claims of every kind, nature, and character whatsoever existing as of the date hereof, whether at law or in equity, whether based on contract (including, without limitation, quasi-contract or estoppel), statute, regulation, tort (excluding intentional torts, fraud, recklessness, gross negligence or willful misconduct) or otherwise, accrued or unaccrued, known or unknown, matured or unmatured, liquidated or unliquidated, certain or contingent, including, without limitation, (i) any administrative expense claims arising under section 503 of the Bankruptcy Code, and (ii) LBT Avoidance Actions.

11. **Effectiveness of Agreement.**

11.1. Sections 3 (except 3(b)(2)), 5, 7, 9 and 11 through 27 of this Agreement shall be effective upon the Execution Date.

11.2. Section 3(b)(2) of this Agreement shall be effective upon entry of a Final Order from the Supervisory Judge approving this Agreement, provided that if such Final Order from the Supervisory Judge is appealed against or if a creditor takes other action, Section 3(b)(2) of this

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Agreement shall only be effective upon entry of a Final Order from the Amsterdam District Court, the Amsterdam Court of Appeals or the Supreme Court in the Hague.

11.3. All other provisions of this Agreement shall be effective upon approval of this Agreement by the Bankruptcy Court and the occurrence of the Effective Date.

## 12. *Termination.*

12.1. *Automatic Termination.* This Agreement shall automatically terminate on any date on which the Bankruptcy Court denies the motion seeking the Confirmation Order with prejudice.

12.2. *Debtors' Right to Terminate.* Each Debtor shall have the right, at its election, to terminate this Agreement by written notice to the LBT Trustees if (a) there is a breach, in any material respect, of the representations, warranties and/or covenants of the LBT Trustees hereunder, taken as a whole, and the LBT Trustees shall fail to cure such breach within ten (10) days following written notice of such breach from any of the Debtors, or (b) other than as set forth herein, the LBT Trustees allow and provide for materially different treatment of claims held by other creditors of LBT that are legally similar to the Allowed US Claims that results in such other creditors having a recovery entitlement in respect of said claims that is materially higher than the recovery entitlement in respect of the Allowed US Claims.

12.3. *The LBT Trustees' Right to Terminate.* The LBT Trustees shall have the right, at its election, to terminate this Agreement by written notice to the Debtors if (a) the Debtors file or support a chapter 11 plan that provides for the substantive consolidation of one or more Debtor or Affiliate and LBT, commences any proceeding for similar relief, or joins with any other party in any proceeding seeking similar relief; (b) an order confirming the Amended Plan, in a form and substance reasonably satisfactory to the LBT Trustees, is not entered by the Bankruptcy Court on or before February 29, 2012; (c) there is a breach, in any material respect, of the representations, warranties and/or covenants of the Debtors hereunder, taken as a whole, and the Debtors fail to cure such breach within ten (10) days following written notice of such breach from the LBT Trustees; (d) Debtors make any changes or amendments to the Amended Plan or Amended Disclosure Statement, or the Debtors take any other action (including, without limitation, with respect to claims, asset transfers or allocations) in each case, that, individually or, in the aggregate together with all other such changes, amendments, actions and agreements, will, if the Amended Plan were to be consummated, materially and adversely affect the treatment of, estimated recoveries by, or distribution to, or proportionate share of the Debtors' assets that are distributed pursuant to the Amended Plan to, the Allowed LBT Claim; or (e) a majority in number of the holders of LBT Notes who signed Plan Support Agreements (or their successors and assigns) holding two-thirds in amount of LBT Notes subject to Plan Support Agreements, have terminated their Plan Support Agreements; provided, however, that with respect to Section 12.3(d), (i) the Debtors are not guaranteeing or committing to any specific recovery amount under the Amended Plan and (ii) modifications to the projected recovery amounts set forth in the disclosure statement approved by the Bankruptcy Court with respect to the Amended Plan that are based upon revised projections of asset values shall not constitute material modifications to the Amended Plan; and provided further that unless the Debtors agree otherwise, the LBT Trustees must exercise any right to terminate this Agreement under Sections 12(d) and (e) by giving written notice of termination to the Debtors no later than the close of business of the tenth Business Day after and excluding the day on which the LBT Trustees receive written notice of the event creating such right of termination.

12.4. *Effect of Termination.* In the event that this Agreement is terminated, then neither this Agreement, nor any motion or other pleading filed in the Bankruptcy Court with respect to the approval of this Agreement or confirmation of the Amended Plan, shall have any *res judicata* or collateral estoppel effect or be of any force or effect, each of the Parties' respective interests, rights, remedies and

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defenses shall be restored without prejudice as if this Agreement had never been executed and the Parties hereto shall be automatically relieved of any further obligations hereunder. Except as expressly provided herein, this Agreement and all communications and negotiations among the Parties with respect hereto or any of the transactions contemplated hereunder are without waiver of or prejudice to the Parties rights and remedies and the Parties hereby reserve all claims, defenses and positions that they may have with respect to each other.

13. ***Withholding Rights and Allocation of Payments.*** Each Party shall be entitled to deduct and withhold from the amounts otherwise payable to any other Party pursuant to this Agreement such amounts as it is required to deduct and withhold with respect to the making of such payment under any requirement of any applicable tax law. Any amounts so withheld shall be treated for all purposes of this Agreement as having been paid to such Party in respect of the allowed claim for which such deduction and withholding is made. The Parties agree that any payments made by LBT and the Debtors on account of the claims and receivables that are the subject of this Agreement shall be allocated for all purposes, including but not limited to US federal income tax and Dutch tax purposes, first to the principal portion of such claims and receivables, and, only after the principal portion of such respective claims and receivables is satisfied in full, to any portion of such claims and receivables comprising interest accruing prior to the filing of each Debtor's Chapter 11 Case (but solely to the extent that interest is an allowable portion of such claims and receivables).

14. ***Venue and Choice of Law.***

14.1. *Venue.* To the maximum extent permissible by law, the Parties expressly consent and submit to the exclusive jurisdiction of the Bankruptcy Court over any actions or proceedings relating to the enforcement or interpretation of this Agreement and any Party bringing such action or proceeding shall bring such action or proceeding in the Bankruptcy Court; provided that the Parties may appear before another court of competent jurisdiction if a non Party brings any action relating to this Agreement before such other court of competent jurisdiction, provided, further, that any actions or proceedings arising out of disputes in the amount or validity of the Liquidation Claims shall be within the exclusive jurisdiction of the Amsterdam District Court. Each of the Parties agrees that a final judgment in any such action or proceeding, including all appeals, shall be conclusive and may be enforced in other jurisdictions (including any foreign jurisdictions) by suit on the judgment or in any other manner provided by applicable law. If the Bankruptcy Court refuses or abstains from exercising jurisdiction over the enforcement of this Agreement and/or any actions or proceedings arising hereunder or thereunder, then the Parties agree that venue shall be in any other state or federal court located within the County of New York in the State of New York having proper jurisdiction. Each Party hereby irrevocably and unconditionally waives, to the fullest extent it may legally and effectively do so, (i) any objection which it may now or hereafter have to the laying of venue of any suit, action or proceeding arising out of or relating to this Agreement with the Bankruptcy Court or with any other state or federal court located within the County of New York in the State of New York, or with the Amsterdam District Court or other court of competent jurisdiction as described above solely relating to any actions or proceedings arising out of disputes in the amount or validity of the Liquidation Claims and (ii) the defense of an inconvenient forum to the maintenance of such action or proceeding in any such court. Each Party irrevocably consents to service of process at the addresses set forth in Section 15 hereof. Nothing in this Agreement will affect the right, or requirement, of any Party to this Agreement to serve process in any other manner permitted or required by applicable law.

14.2. *Choice of Law.* This Agreement and all claims and disputes arising out of or in connection with this Agreement, shall be governed by and construed in accordance with the laws of the State of New York and the Bankruptcy Code, without regard to choice of law principles to the extent such principles would apply a law other than that of the State of New York or the Bankruptcy Code; provided,

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however, that any claims and disputes arising out of the Liquidation Claims shall be governed by and construed in accordance with Dutch law except as otherwise provided in the underlying agreements.

15. **Notices.** All notices and other communications given or made pursuant to this Agreement shall be in writing and shall be deemed effectively given: (a) upon personal delivery to the party to be notified, (b) when sent by confirmed electronic mail or facsimile if sent during normal business hours of the recipient, and if not so confirmed, then on the next Business Day, (c) three days after having been sent by registered or certified mail, return receipt requested, postage prepaid, or (d) one Business Day after deposit with a nationally recognized overnight courier, specifying next day delivery, with written verification of receipt. All communications shall be sent:

To the Debtors at:

1271 Avenue of the Americas, 39th Floor  
New York, New York 10020  
U.S.A.  
Attn: John Suckow and Daniel J. Ehrmann  
Facsimile: (646) 834-0874  
jsuckow@alvarezandmarsal.com and dehrmann@alvarezandmarsal.com

With a copy (which shall not constitute notice) to:

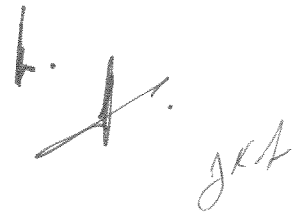
Weil, Gotshal & Manges LLP  
767 Fifth Avenue  
New York, New York 10153  
U.S.A.  
Attn: Alfredo R. Pérez, Esq. and Lori R. Fife, Esq.  
Facsimile: (212) 310-8007  
Alfredo.perez@weil.com and lori.fife@weil.com

To the LBT Trustees at:

Rutger J. Schimmelpenninck and Frédéric Verhoeven, *curatoren van* Lehman Brothers  
Treasury Co. B.V.  
Houthoff Buruma  
PO Box 75505  
NL-1070 AM Amsterdam  
the Netherlands  
Facsimile: +31 (0) 20 605 67 08  
r.schimmelpenninck@houthoff.com and f.verhoeven@houthoff.com

With a copy (which shall not constitute notice) to:

Kramer Levin Naftalis & Frankel LLP  
1177 Avenue of Americas  
New York, New York 10036  
Attn: Thomas Moers Mayer and Daniel M. Eggermann  
Facsimile (212) 715-8000  
tmayer@kramerlevin.com and deggermann@kramerlevin.com

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or to such other address as may have been furnished by a Party to each of the other Parties by notice given in accordance with the requirements set forth above.

16. **Expenses.** The fees and expenses incurred by each Party (including the fees of any attorneys, accountants, investment bankers, financial advisors or any other professionals engaged by such Party) in connection with this Agreement and the transactions contemplated hereby, whether or not the transactions contemplated hereby are consummated, will be paid by such Party.

17. **No Admission of Liability.** Each Party acknowledges that this Agreement effects a settlement of potential claims and counterclaims that might be denied and contested, and that nothing contained herein shall be construed as an admission of liability or wrongdoing.

18. **Entire Agreement.** This Agreement constitutes the entire and only agreement of the Parties concerning the subject matter hereof. This Agreement supersedes and replaces any and all prior or contemporaneous verbal or written agreements between the Parties concerning the subject matter hereof, and to the extent of any conflicts between the Amended Plan and the terms of this Agreement, the terms of this Agreement shall control. The Parties acknowledge that this Agreement is not being executed in reliance on any verbal or written agreement, promise or representation not contained herein.

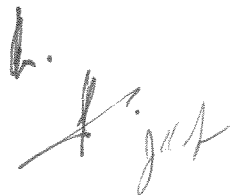
19. **No Oral Modifications.** This Agreement may not be modified or amended orally. This Agreement only may be modified or amended by a writing signed by a duly authorized representative of each Party hereto. Any waiver of compliance with any term or provision of this Agreement on the part of the Debtors must be provided in a writing signed by the LBT Trustees. Any waiver of compliance with any term or provision of this Agreement on the part of LBT or the LBT Trustees must be provided in a writing signed by each Debtor. No waiver of any breach of any term or provision of this Agreement shall be construed as a waiver of any subsequent breach.

20. **Construction.** This Agreement constitutes a fully negotiated agreement among commercially sophisticated parties and therefore shall not be construed or interpreted for or against any Party, and any rule or maxim of construction to such effect shall not apply to this Agreement.

21. **Binding Effect; Successor and Assigns.** Any declaration, representation, or statement of the LBT Trustees shall only be made in their capacity and function as bankruptcy trustees of LBT, and shall in no circumstance be construed as being a declaration, representation, or statement of the LBT Trustees on their own and personal behalf. This Agreement shall inure to the benefit of and be binding upon the Parties and the LBT estate and their respective successors and permitted assigns; provided, however, that subject to Section 5 and 7 above, no Party may assign its rights or obligations under this Agreement without the written consent of the other Party, which consent shall not be unreasonably withheld or delayed, and any assignment not in accordance with the terms hereof shall be null and void *ab initio*.

22. **Counterparts.** This Agreement may be executed in counterparts, each of which constitutes an original, and all of which, collectively, constitute only one agreement. The signatures of all of the Parties need not appear on the same counterpart.

23. **Headings; Schedules and Exhibits.** The headings utilized in this Agreement are designed for the sole purpose of facilitating ready reference to the subject matter of this Agreement. Said headings shall be disregarded when resolving any dispute concerning the meaning or interpretation of any language contained in this Agreement. References to sections, unless otherwise indicated, are references to sections of this Agreement. All Schedules to this Agreement are hereby made a part hereof and

A handwritten signature in black ink, appearing to be "L. J. J. J.", is located in the bottom right corner of the page.


incorporated herein by reference for all purposes. Reference to any Schedule herein shall be to the Schedules attached hereto.

24. **No Personal Liability.** The Parties acknowledge, accept, and agree that this Agreement and all actions and measures contained herein or following herefrom do not and will not give rise to any personal liability on the part of the LBT Trustees, their firm and its partners and employees, and their representatives or other professional advisors, and to the extent any such personal liability existed, the Parties explicitly waive any and all potential rights and claims against them, their firm and its partners and employees, and their representatives and other professional advisors, personally. The LBT Trustees further acknowledge, accept, and agree that this Agreement and all transactions and measures contained herein do not give rise to any personal liability on the part of any of the officers, directors, employees, members, consultants, asset managers, representatives or professional advisors of the Debtors and to the extent any such personal liability existed, the LBT Trustees explicitly waive any and all potential rights and claims against all of the aforementioned persons. Any claim by a Party against the LBT Trustees or LBT arising under or relating to this Agreement shall only be satisfied out of the assets of the insolvency estate of LBT, and any claim by a Party against any of the Debtors arising under or relating to this Agreement shall only be satisfied out of the assets of such Debtor.

25. **Severability and Construction.** If any provision of this Agreement shall be held by a court of competent jurisdiction to be illegal, invalid or unenforceable, the remaining provisions shall remain in full force and effect if the essential terms and conditions of this Agreement for each Party remain valid, binding, and enforceable.

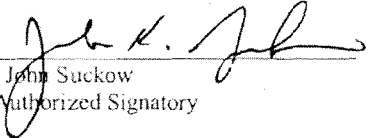
26. **Waiver of Jury Trial.** EACH OF THE PARTIES HERETO HEREBY AGREE NOT TO ELECT A TRIAL BY JURY OF ANY ISSUE TRIABLE OF RIGHT BY JURY, AND HEREBY KNOWINGLY, VOLUNTARILY, INTENTIONALLY, UNCONDITIONALLY AND IRREVOCABLY WAIVES ANY RIGHT TO TRIAL BY JURY FULLY TO THE EXTENT THAT ANY SUCH RIGHT SHALL NOW OR HEREAFTER EXIST WITH REGARD TO THIS AGREEMENT OR ANY CLAIM, COUNTERCLAIM OR OTHER ACTION ARISING IN CONNECTION THEREWITH OR IN RESPECT OF ANY COURSE OF CONDUCT, COURSE OF DEALING, STATEMENT (WHETHER VERBAL OR WRITTEN) OR ACTION OF ANY PARTY OR ARISING OUT OF ANY EXERCISE BY ANY PARTY OF ITS RESPECTIVE RIGHTS UNDER THIS AGREEMENT OR IN ANY WAY RELATING TO THE TRANSACTIONS CONTEMPLATED HEREBY (INCLUDING, WITHOUT LIMITATION, WITH RESPECT TO ANY ACTION TO RESCIND OR CANCEL THIS AGREEMENT AND WITH RESPECT TO ANY CLAIM OR DEFENSE ASSERTING THAT THIS AGREEMENT WAS FRAUDULENTLY INDUCED OR IS OTHERWISE VOID OR VOIDABLE). THIS WAIVER OF RIGHT TO TRIAL BY JURY IS INTENDED TO ENCOMPASS INDIVIDUALLY EACH INSTANCE AND EACH ISSUE AS TO WHICH THE RIGHT TO A TRIAL BY JURY WOULD OTHERWISE ACCRUE. EACH OF THE PARTIES HERETO IS HEREBY AUTHORIZED TO FILE A COPY OF THIS SECTION 26 IN ANY PROCEEDING AS CONCLUSIVE EVIDENCE OF THIS WAIVER. THIS WAIVER OF JURY TRIAL IS A MATERIAL INDUCEMENT FOR THE PARTIES HERETO TO ENTER INTO THIS AGREEMENT.

27. **Disclosure.** Neither the Debtors nor the LBT Trustees are under any obligation to hold confidential and not disclose this Agreement, so that it may be disclosed generally or to individual parties as each side may see fit. Without limiting the rights of any party under the preceding sentence, the Debtors and the LBT Trustees shall work together to disclose this Agreement by a public filing or filings at a time and in a manner acceptable and convenient to both.

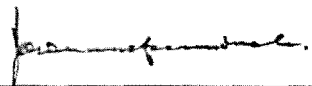
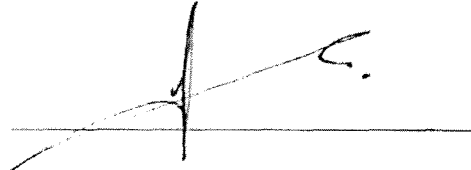
L.  


IN WITNESS WHEREOF, each Party by his or its duly authorized representative has executed this Agreement as of the date first written above:

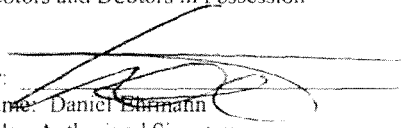
LEHMAN BROTHERS HOLDINGS INC.,  
LEHMAN COMMERCIAL PAPER INC.,  
LEHMAN BROTHERS COMMODITY  
SERVICES INC., LEHMAN BROTHERS  
SPECIAL FINANCING INC., LEHMAN  
BROTHERS OTC DERIVATIVES INC.,  
LEHMAN BROTHERS COMMERCIAL  
CORPORATION, LB 745 LLC, PAMI  
STATLER ARMS LLC, CES AVIATION LLC,  
CES AVIATION V LLC, CES AVIATION IX  
LLC, LEHMAN SCOTTISH FINANCE L.P.,  
BNC MORTGAGE LLC, LB ROSE RANCH  
LLC, STRUCTURED ASSET SECURITIES  
CORPORATION, LB 2080 KALAKAUA  
OWNERS LLC, MERIT LLC, LB PREFERRED  
SOMERSET LLC, LB SOMERSET LLC, as  
Debtors and Debtors in Possession

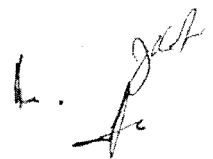
By:   
Name: John Suckow  
Title: Authorized Signatory

Rutger J. Schimmelpenninck and Frédéric Verhoeven, in  
their capacity of bankruptcy trustees (*curatoren*) of  
LEHMAN BROTHERS TREASURY CO. B.V.

LEHMAN BROTHERS DERIVATIVES  
PRODUCTS INC., LEHMAN BROTHERS  
FINANCIAL PRODUCTS INC., EAST DOVER  
LIMITED, LUXEMBOURG RESIDENTIAL  
PROPERTIES LOAN FINANCE S.A.R.L., as  
Debtors and Debtors in Possession

By:   
Name: Daniel Lehmann  
Title: Authorized Signatory




**Lehman Brothers Treasury Settlement Agreement**  
**Proofs of Claim**  
*(\$ in actual)*

**Schedule A**

<u>Claim Number</u>	<u>Debtor</u>	<u>Amount (USD)</u>
58610	Lehman Brothers Holdings Inc.	\$ 37,566,349
58611	Lehman Brothers Holdings Inc.	38,413,247
58612	Lehman Brothers Holdings Inc.	34,820,143,375
58613	Lehman Brothers Holdings Inc.	34,820,990,272
58623	Lehman Brothers Holdings Inc.	-
58624	LB Rose Ranch LLC	-
58625	LB 2080 Kalakaua Owners LLC	-
58626	CES Aviation LLC	-
58627	CES Aviation V LLC	-
58628	East Dover Limited	-
58629	Luxembourg Residential Properties Loan Finance S.a.r.l.	-
58630	BNC Mortgage LLC	-
58631	Structured Asset Securities Corporation	-
58632	Lehman Scottish Finance L.P.	-
58633	Lehman Commercial Paper Inc.	-
58634	Lehman Brothers Commercial Corporation	-
58635	Lehman Brothers Financial Products Inc.	-
58636	Lehman Brothers Derivative Products Inc.	-
58637	Lehman Brothers OTC Derivatives Inc.	-
58638	Lehman Brothers Special Financing Inc.	-
58639	Lehman Brothers Commodity Services Inc.	-
58640	PAMI Statler Arms LLC	-
58641	LB 745 LLC	-
58642	CES Aviation IX LLC	-
58643	Lehman Brothers Special Financing Inc.	-
58644	Lehman Brothers Holdings Inc.	-
58645	Lehman Brothers Commercial Corporation	37,349,198
58646	Lehman Brothers Commodity Services Inc.	-
58647	Lehman Brothers Special Financing Inc.	445,419

Solely for purposes of voting on the Amended Plan or any Alternative Plan (as provided for in Sections 3(a)(1) and 3(b)(2) of this Agreement), the Parties agree that LBT will not vote Claim Number 58613.

b. 

**Schedule B**

**Surviving Contracts**

1. Confidentiality Agreement, dated May 21, 2010, between Lehman Brothers Holdings Inc. and Lehman Brothers Treasury Co. B.V.

h.  
f.r. jet



**AMENDMENT TO  
SETTLEMENT AGREEMENT**

This Amendment (the "Amendment"), dated as of January 27, 2012, to the Settlement Agreement (defined below) is made and entered into by and among the Debtors<sup>1</sup> and Rutger J. Schimmelpenninck and Frédéric Verhoeven, in their capacity as bankruptcy trustees (*curatoren*) (the "LBT Trustees") for Lehman Brothers Treasury Co. B.V. (such estate and corporate entity, collectively, "LBT"). The Debtors and the LBT Trustees shall each be referred to individually as a "Party" and collectively as the "Parties."

**W I T N E S S E T H**

WHEREAS, the Debtors and the LBT Trustees are parties to that certain Settlement Agreement dated as of August 30, 2011 (the "Settlement Agreement");

WHEREAS, Section 19 of the Settlement Agreement provides that the Settlement Agreement only may be modified or amended by a writing signed by a duly authorized representative of each party thereto; and

WHEREAS, the Parties desire that the Settlement Agreement be amended in the manner, and on the terms and conditions, provided for herein.

NOW, THEREFORE, in consideration of the promises set forth herein, the Settlement Agreement, and for other good and valuable consideration, the receipt, adequacy and sufficiency of which are hereby acknowledged, the Parties agree as follows:

1. Amendments to Settlement Agreement.

(a) Section 3.(a)(2) of the Settlement Agreement is hereby amended and restated in its entirety to read as follows:

"3.(a)(2) As may be requested by the LBT Trustees, in order to assist the LBT Trustees in the administration and resolution of the LBT Case, upon the request of the LBT Trustees, which request shall be made no later than ten days prior to the Effective Date, LBHI shall as soon as reasonably practicable after receipt of such request, but no later than one day prior to the Effective Date, cause the transfer of the shares of LBT in exchange for one euro (€ 1) to an entity designated by the LBT Trustees to be incorporated under Dutch law (the "Entity"). The Entity shall not own any interest, directly or indirectly, in any Debtor or Lehman Tax Affiliate (other than LBT), nor shall any Debtor or Lehman Tax Affiliate be a direct or indirect

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<sup>1</sup> As used herein, the "Debtors" means Lehman Brothers Holdings Inc. ("LBHI"); Lehman Brothers Special Financing Inc. ("LBSF"); Lehman Commercial Paper Inc.; Lehman Brothers Commercial Corporation ("LBCC"); Lehman Brothers Financial Products Inc.; Lehman Brothers OTC Derivatives Inc.; Lehman Brothers Derivative Products Inc.; Lehman Brothers Commodity Services Inc. ("LBCS"); Lehman Scottish Finance L.P.; CES Aviation LLC; CES Aviation V LLC; CES Aviation IX LLC; East Dover Limited; Luxembourg Residential Properties Loan Finance S.a.r.l.; BNC Mortgage LLC; Structured Asset Securities Corporation; LB Rose Ranch LLC; LB 2080 Kalakaua Owners LLC; Merit LLC; LB Somerset LLC; LB Preferred Somerset LLC; LB 745 LLC; PAMI Statler Arms LLC.

beneficiary or owner of the Entity. The LBT Trustees shall cause the Entity to be formed prior to the date of the transfer of the LBT shares.”

(b) Section 2.2.(b) of the Settlement Agreement is hereby amended and restated in its entirety to read as follows:

“2.2.(b) Other than the Allowed US Claims and any claims against, or rights to distributions from, LBT on account of LBT Notes currently held or owned by a Debtor or hereinafter held, owned, or acquired by a Debtor in any capacity whatsoever, all other claims or receivables asserted or held by the Debtors against LBT will be deemed fully and forever expunged, extinguished, disallowed and released.”

(c) Section 10.1 of the Settlement Agreement is hereby amended and restated in its entirety to read as follows:

“10.1. *Debtors’ Releases.* Upon the occurrence of the Effective Date, and except as to (i) the allowed claims set forth in Section 2 hereof and any claims against LBT on account of LBT Notes currently held or owned by a Debtor or hereinafter held, owned, or acquired by a Debtor in any capacity whatsoever, (ii) the Debtors’ distribution entitlements in the LBT Case, (iii) the agreements, promises, settlements, representations and warranties set forth in this Agreement, (iv) the performance of the obligations set forth herein, and (v) the claims, if any, arising under the surviving contracts set forth on Schedule B, provided that the foregoing exception shall not apply to the personal liability of the LBT Trustees, and subject to the effectiveness of this Agreement in accordance with Section 11 below, and in consideration of the foregoing and the LBT Trustees’ execution of this Agreement, each Debtor on behalf of itself, its estate, and its successors and assigns, will fully and forever release, discharge and acquit LBT, the LBT estate and the LBT Trustees (in their personal and professional capacities), and their respective successors, assigns, officers, directors, employees, agents, representatives, consultants, financial advisors, accountants and attorneys, from all manners of action, causes of action, judgments, executions, debts, demands, rights, damages, costs, expenses, and claims of every kind, nature, and character whatsoever existing as of the date hereof, whether at law or in equity, whether based on contract (including, without limitation, quasi-contract or estoppel), statute, regulation, tort (excluding intentional torts, fraud, recklessness, gross negligence or willful misconduct) or otherwise, accrued or unaccrued, known or unknown, matured or unmatured, liquidated or unliquidated, certain or contingent, including, without limitation, all US Avoidance Actions.”

2. Effect of Amendment. Except as expressly amended hereby, the Settlement Agreement shall remain unmodified and in full force and effect. To the extent of any inconsistency between the terms of the Settlement Agreement and this Amendment, this Amendment shall govern and control. All other terms and conditions of the Settlement Agreement shall apply to this Amendment.

3. Counterparts. This Amendment may be executed in counterparts, each of which constitutes an original, and all of which, collectively, constitute only one agreement. The signatures of all of the Parties hereto need not appear on the same counterpart.

4. Execution. Signatures to this Amendment may be exchanged by facsimile transmission and/or electronic mail and shall constitute originals for all purposes.

IN WITNESS WHEREOF, the parties hereto have executed this Amendment as of the date indicated above:

LEHMAN BROTHERS HOLDINGS INC.,  
LEHMAN COMMERCIAL PAPER INC.,  
LEHMAN BROTHERS COMMODITY  
SERVICES INC., LEHMAN BROTHERS  
SPECIAL FINANCING INC., LEHMAN  
BROTHERS OTC DERIVATIVES INC.,  
LEHMAN BROTHERS COMMERCIAL  
CORPORATION, LB 745 LLC, PAMI  
STATLER ARMS LLC, CES AVIATION LLC,  
CES AVIATION V LLC, CES AVIATION IX  
LLC, LEHMAN SCOTTISH FINANCE L.P.,  
BNC MORTGAGE LLC, LB ROSE RANCH  
LLC, STRUCTURED ASSET SECURITIES  
CORPORATION, LB 2080 KALAKAUA  
OWNERS LLC, MERIT LLC, LB PREFERRED  
SOMERSET LLC, LB SOMERSET LLC, as  
Debtors and Debtors in Possession

Rutger J. Schimmelpenninck and Frédéric Verhoeven,  
in their capacity of bankruptcy trustees (*curatoren*) of  
LEHMAN BROTHERS TREASURY CO. B.V.

---

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By: John Suckow / DE  
Name: John Suckow  
Title: Authorized Signatory

LEHMAN BROTHERS DERIVATIVES  
PRODUCTS INC., LEHMAN BROTHERS  
FINANCIAL PRODUCTS INC., EAST DOVER  
LIMITED, LUXEMBOURG RESIDENTIAL  
PROPERTIES LOAN FINANCE S.A.R.L., as  
Debtors and Debtors in Possession

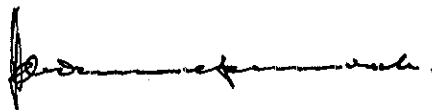
By: [Signature]  
Name: Daniel Ehrmann  
Title: Authorized Signatory

4. Execution. Signatures to this Amendment may be exchanged by facsimile transmission and/or electronic mail and shall constitute originals for all purposes.

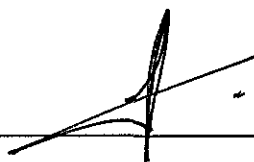
IN WITNESS WHEREOF, the parties hereto have executed this Amendment as of the date indicated above:

LEHMAN BROTHERS HOLDINGS INC.,  
LEHMAN COMMERCIAL PAPER INC.,  
LEHMAN BROTHERS COMMODITY  
SERVICES INC., LEHMAN BROTHERS  
SPECIAL FINANCING INC., LEHMAN  
BROTHERS OTC DERIVATIVES INC.,  
LEHMAN BROTHERS COMMERCIAL  
CORPORATION, LB 745 LLC, PAMI  
STATLER ARMS LLC, CES AVIATION LLC,  
CES AVIATION V LLC, CES AVIATION IX  
LLC, LEHMAN SCOTTISH FINANCE L.P.,  
BNC MORTGAGE LLC, LB ROSE RANCH  
LLC, STRUCTURED ASSET SECURITIES  
CORPORATION, LB 2080 KALAKAUA  
OWNERS LLC, MERIT LLC, LB PREFERRED  
SOMERSET LLC, LB SOMERSET LLC, as  
Debtors and Debtors in Possession

Rutger J. Schimmelpenninck and Frédéric Verhoeven,  
in their capacity of bankruptcy trustees (*curatoren*) of  
LEHMAN BROTHERS TREASURY CO. B.V.



---



---

By: \_\_\_\_\_  
Name: John Suckow  
Title: Authorized Signatory

LEHMAN BROTHERS DERIVATIVES  
PRODUCTS INC., LEHMAN BROTHERS  
FINANCIAL PRODUCTS INC., EAST DOVER  
LIMITED, LUXEMBOURG RESIDENTIAL  
PROPERTIES LOAN FINANCE S.A.R.L., as  
Debtors and Debtors in Possession

By: \_\_\_\_\_  
Name: Daniel Ehrmann  
Title: Authorized Signatory

**SECOND AMENDMENT TO  
SETTLEMENT AGREEMENT**

This Second Amendment (the "Amendment"), dated as of December 5, 2012, to the Settlement Agreement (defined below) is made and entered into by and among Lehman Brothers Holdings Inc., as Plan Administrator (the "Plan Administrator") under the *Modified Third Amended Joint Chapter 11 Plan of Lehman Brothers Holdings Inc. and Its Affiliated Debtors* for each of the Debtors,<sup>1</sup> and Rutger J. Schimmelpenninck and Frédéric Verhoeven, in their capacity as bankruptcy trustees (*curatoren*) (the "LBT Trustees") for Lehman Brothers Treasury Co. B.V. (such estate and corporate entity, collectively, "LBT"). The Debtors and the LBT Trustees shall each be referred to individually as a "Party" and collectively as the "Parties."

**W I T N E S S E T H**

WHEREAS, the Debtors and the LBT Trustees are parties to that certain Settlement Agreement dated as of August 30, 2011 (the "Settlement Agreement");

WHEREAS, Section 19 of the Settlement Agreement provides that the Settlement Agreement only may be modified or amended by a writing signed by a duly authorized representative of each party thereto; and

WHEREAS, the Parties desire that the Settlement Agreement be amended in the manner, and on the terms and conditions, provided for herein.

NOW, THEREFORE, in consideration of the promises set forth herein, the Settlement Agreement, and for other good and valuable consideration, the receipt, adequacy and sufficiency of which are hereby acknowledged, the Parties agree as follows:

1. Amendments to Settlement Agreement.

(a) Section 10.2 of the Settlement Agreement is hereby amended and restated in its entirety to read as follows:

"10.2 *LBT's Releases.* Upon the occurrence of the Effective Date, and except as to (i) the allowed claims set forth in Section 2 hereof, (ii) LBT's distribution entitlements in the Chapter 11 Cases, (iii) the agreements, promises, settlements, representations and warranties set forth in this Agreement, (iv) the performance of the obligations set forth herein, and (v) the claims, if any, arising under the surviving contracts set forth on Schedule B, and subject to the effectiveness of this Agreement in accordance with Section 11 below, and in consideration of the foregoing and each Debtor's execution of this Agreement, the LBT Trustees on behalf of the

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<sup>1</sup> As used herein, the "Debtors" means Lehman Brothers Holdings Inc.; Lehman Brothers Special Financing Inc.; Lehman Commercial Paper Inc.; Lehman Brothers Commercial Corporation; Lehman Brothers Financial Products Inc.; Lehman Brothers OTC Derivatives Inc.; Lehman Brothers Derivative Products Inc.; Lehman Brothers Commodity Services Inc.; Lehman Scottish Finance L.P.; CES Aviation LLC; CES Aviation V LLC; CES Aviation IX LLC; East Dover Limited; Luxembourg Residential Properties Loan Finance S.a.r.l.; BNC Mortgage LLC; Structured Asset Securities Corporation; LB Rose Ranch LLC; LB 2080 Kalakaua Owners LLC; Merit LLC; LB Somerset LLC; LB Preferred Somerset LLC; LB 745 LLC; PAMI Statler Arms LLC.

LBT estate, and its successors and assigns, will fully and forever release, discharge and acquit each Debtor and Alvarez and Marsal North America, LLC, and their respective successors, assigns, officers, directors, employees, agents, representatives, consultants, financial advisors, accountants and attorneys, from all manners of action, causes of action, judgments, executions, debts, demands, rights, damages, costs, expenses, and claims of every kind, nature, and character whatsoever existing as of the date LBT ceases to exist, whether at law or in equity, whether based on contract (including, without limitation, quasi-contract or estoppel), statute, regulation, tort (excluding intentional torts, fraud, recklessness, gross negligence or willful misconduct) or otherwise, accrued or unaccrued, known or unknown, matured or unmatured, liquidated or unliquidated, certain or contingent, including, without limitation, (i) any administrative expense claims arising under section 503 of the Bankruptcy Code, and (ii) LBT Avoidance Actions.

(b) The following is inserted into the Settlement Agreement as section 28:

“28. ***Conflicts with LBT Composition Plan.*** To the extent there is a conflict between the LBT Composition Plan and any matter expressly set forth in or goverend by the Settlement Agreement, the Settlement Agreement shall control as to that matter; *provided, however,* that the Parties agree that the releases contained in article 8 of the LBT Composition Plan shall be treated as supplemental to, and not in conflict with, the Debtors’ releases set forth in section 10.1 of the Settlement Agreement.”

2. Effectiveness of Amendment. This Amendment shall become effective on the date that the LBT Composition Plan becomes final, binding and effective in the LBT Case in accordance with its terms.

3. Effect of Amendment. Except as expressly amended hereby, the Settlement Agreement shall remain unmodified and in full force and effect. To the extent of any inconsistency between the terms of the Settlement Agreement and this Amendment, this Amendment shall govern and control. All other terms and conditions of the Settlement Agreement shall apply to this Amendment.

4. Counterparts. This Amendment may be executed in counterparts, each of which constitutes an original, and all of which, collectively, constitute only one agreement. The signatures of all of the Parties hereto need not appear on the same counterpart.

5. Execution. Signatures to this Amendment may be exchanged by facsimile transmission and/or electronic mail and shall constitute originals for all purposes.

IN WITNESS WHEREOF, the parties hereto have executed this Amendment as of the date indicated above:

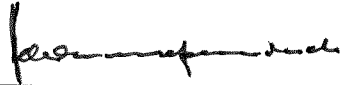
LEHMAN BROTHERS HOLDINGS INC., in its capacity as Plan Administrator for the Debtors

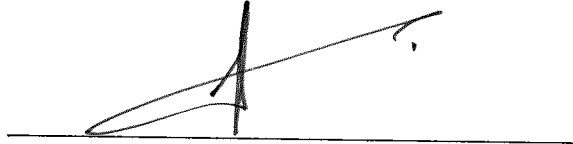
Rutger J. Schimmelpenninck and Frédéric Verhoeven, in their capacity of bankruptcy trustees (*curatoren*) of LEHMAN BROTHERS TREASURY CO. B.V.

By: 

Name: Daniel Ehrmann

Title: Authorized Signatory





## **ANNEX II**



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**LEHMAN BROTHERS TREASURY CO. B.V. IN BANKRUPTCY  
CONSENT SOLICITATION MEMORANDUM**

**THIS CONSENT SOLICITATION MEMORANDUM IS APPROVED BY THE  
SUPERVISORY JUDGE**

**This Consent Solicitation Memorandum describes the procedures and conditions pursuant to which LBT seeks consent from Noteholders (as defined in each of the attached Market Sections) for the Composition Plan offered by LBT to its Ordinary Creditors pursuant to Title I, Chapter 6 DBA. The Composition Plan is available on the LBT Website at [www.lehmanbrotherstresury.com](http://www.lehmanbrotherstresury.com), through db Link at [www.tss.db.com/link](http://www.tss.db.com/link), via the Clearing Systems and via related information providers where applicable. Copies are also available on request from the Principal Consent Agent.**

**Each Market Section contains procedures and conditions applicable to each particular Clearing System. In the event the procedures and conditions described in the general provisions of this memorandum conflict with those in a Market Section, the procedures and conditions in that Market Section shall prevail.**

**This Consent Solicitation Memorandum should be read in conjunction with and forms part of the Composition Plan. Capitalised terms and expressions contained in this Consent Solicitation Memorandum have the meanings set out in the definitions section on page 14, unless the context requires otherwise. In the event of a discrepancy or difference in interpretation between the Composition Plan and this Consent Solicitation Memorandum until the Effective Date the Consent Solicitation Memorandum shall prevail; as of the Effective Date the provisions of the Composition Plan shall prevail.**

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**This consent solicitation memorandum is primarily addressed to Direct Participants.**

**Direct Participants and other parties concerned (such as Clearing Systems, Intermediary Institutions and Noteholders other than Direct Participants) are urged to carefully read this Consent Solicitation Memorandum.**

**Only Direct Participants are entitled to submit "Filing and Voting Instructions" as defined in and provided for in this Consent Solicitation Memorandum. Filing and Voting Instructions can only be submitted to the Consent Agents in accordance with the procedures and conditions set forth in this Consent Solicitation Memorandum. Filing and Voting Instructions cannot be submitted to LBT or the Bankruptcy Trustees directly.**

**Noteholders other than Direct Participants 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.**

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

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**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**PART I  
GENERAL INFORMATION**

**I Claims filing and voting procedures**

According to the DBA, Noteholders first need to file a Claim with the Bankruptcy Trustees to be allowed to vote on the Composition Plan.

Only Direct Participants are entitled to file Claims and, subsequently, cast votes according to the procedures and conditions set forth in this Consent Solicitation Memorandum. A Direct Participant can do so:

- (i) for itself as a Noteholder; and/or
- (ii) on behalf of other Noteholders.

Accordingly, a Noteholder that is not a Direct Participant must have its Claim filed on its behalf by the Direct Participant pertaining to the relevant Notes. Such Noteholder should contact and request such Direct Participant or the relevant Intermediary Institution through which it holds its Notes, as the case may be, to effect its instructions to file a Claim and cast a vote on its behalf prior to any deadlines imposed by such Direct Participant and/or Intermediary Institution.

The Bankruptcy Trustees have appointed Deutsche Bank AG, London Branch to act as Principal Consent Agent, Deutsche Bank Trust Company Americas to act as US Consent Agent and Deutsche Bank SpA to act as Italian Agent. Direct Participants can only submit Filing and Voting Instructions to the Consent Agents in accordance with the procedures and conditions set forth in this Consent Solicitation Memorandum. Filing and Voting Instructions cannot be submitted to LBT or the Bankruptcy Trustees directly.

Direct Participants, whether acting for themselves as Noteholder and/or acting on behalf of other Noteholders, are requested to file Claims and cast votes by submitting a Filing and Voting Instruction as described in further detail below.

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By submitting a Filing and Voting Instruction, **the Direct Participant irrevocable appoints and instructs the Principal Consent Agent to act as proxy to:**

- (i) **file a Claim** with the Bankruptcy Trustees for each ISIN<sup>1</sup> that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant; and
- (ii) **vote** at the Claims Admission Meeting either in favour or against the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**If a Direct Participant intends to file Claims and cast votes pertaining to Notes issued under more than one ISIN, it must submit separate Filing and Voting Instructions for each separate ISIN.**

A Direct Participant may submit Filing and Voting Instructions for portions of an ISIN in favour or against the Composition Plan in accordance with any instructions it receives from Noteholders it represents.

Claims are filed and votes are cast on the basis of the LBT Note Valuation applicable to the corresponding ISIN. However, for administrative reasons, the LBT Note Valuation of an ISIN will be applied on the Principal Consent Agent's receipt of a duly submitted Filing and Voting Instruction. The LBT Note Valuation of an ISIN will be applied by the Principal Consent Agent to the portion of the ISIN to which the Filing and Voting Filing and Voting Instruction relates. The LBT Note Valuation will be applied by the Principal Consent Agent by multiplying the nominal value of an ISIN contained in a Filing and Voting Instruction by the corresponding Admissible Amount Percentage attributed to that ISIN. The Admissible Amount Percentage for each ISIN can be found on the LBT Website and in Annex III to the Composition Plan. In order to aggregate Claims in different currencies, the exchange rate as of the date of the bankruptcy of LBT, as published on the LBT Website, will be applied to any non-EUR denominated Notes.

**By submitting a Filing and Voting Instruction, each Direct Participant:**

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises the relevant Clearing System to disclose full details of its name, full legal entity name, Clearing System account number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted Filing and Voting

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<sup>1</sup> Or 'CUSIP' for Notes that are held through DTC.

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Instructions, on an ISIN by ISIN basis, to LBT, the Consent Agents, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;

- (iii) represents and warrants that it is fully authorised to submit such Filing and Voting Instruction, on its own behalf as Noteholder and/or on behalf of other Noteholders; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

Filing and Voting Instructions that are not submitted by a duly authorised Direct Participant shall not be taken into account.

## **II Consent Solicitation Period**

Direct Participants can only submit Filing and Voting Instructions during the Consent Solicitation Period. The Consent Solicitation Period commences on **December 10, 2012**, and expires on **January 25, 2013 at 6 pm CET**.

Only Filing and Voting Instructions actually received by the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, on or before the Expiration Date shall be taken into account, unless LBT and/or the Bankruptcy Trustees agree otherwise.

LBT and/or the Bankruptcy Trustees expressly reserve the right to extend the Consent Solicitation Period. An extension of the Consent Solicitation Period will be followed as promptly as practicable by an announcement as described under paragraph XII (Announcements) below. If the Consent Solicitation Period is so extended, the period during which Filing and Voting Instructions will be accepted will end at 18:00 CET on the date to which the Consent Solicitation Period is extended.

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Once the Expiration Date has lapsed, each validly submitted Filing and Voting Instruction as well as the proxy granted by submitting such Filing and Voting Instruction will be deemed irrevocable, unless LBT and/or the Bankruptcy Trustees agree otherwise.

Direct Participants are requested to complete the Filing and Voting Instructions and arrange for the completed Filing and Voting Instructions to be submitted to the Principal Consent Agent in accordance with the procedures and conditions set forth in this Consent Solicitation Memorandum so that these are received by the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, before the Expiration Date.

**III Blocking**

Subject to the rules and procedures of the Clearing Systems as set forth in the Procedures for the Submission of Filing and Voting Instructions (see annex II), Notes in respect of which Filing and Voting Instructions have been submitted by a Direct Participant will be blocked by the relevant Clearing System and may not be traded as of the date of such submission until the earliest to occur of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of such Filing and Voting Instructions in accordance with the Procedures for the Submission of Filing and Voting Instructions. Such revocation must in each case be received by the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, before the Expiration Date;
- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) the date that the Claims Admission Meeting is concluded.

**IV Filing of a Claim that differs from the corresponding LBT Note Valuation**

The Bankruptcy Trustees will dispute (*betwisten*) all Claims that are filed for an amount that differs from the corresponding LBT Note Valuation.

The filing of a Claim arising out of a Note for an amount that differs from the corresponding LBT Note Valuation applicable to that Note cannot be made via a Filing and Voting Instruction as provided for in this Consent Solicitation Memorandum.

Instead, a Noteholder who does not wish to file a Claim calculated in accordance with the relevant LBT Note Valuation, must file such Claim in accordance with article 110 DBA with the Bankruptcy Trustees on or before the Claims Filing Date in respect of

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which the following requirements apply (in addition to the requirements of article 110 DBA):

- (i) the relevant Note should be blocked with the Clearing Systems;
- (ii) evidence of such blocking should be provided to the Bankruptcy Trustees as a condition for acceptance of the Claim filed; and
- (iii) the relevant Notes must remain blocked and may not be traded until the earliest to occur of:
  - a. the date of a valid revocation of such a Claims filing. Such revocation must in any case be delivered to the Bankruptcy Trustees before the Claims Filing Date; or
  - b. the date that the valuation of the Claims arising out of these Notes has been settled with the Bankruptcy Trustees or determined by a Final Order.

The Noteholder should also indicate whether a vote is cast in favour or against the Composition Plan with respect to such Claim filed.

The Bankruptcy Trustees will propose the Supervisory Judge to provisionally allow such Claim for voting purposes for an amount that equals the corresponding LBT Note Valuation.

**V Claims Admission Meeting**

At the Claims Admission Meeting, Ordinary Creditors formally cast their vote. Noteholders can only cast votes pursuant to the Procedures for the Submission of Filing and Voting Instructions. Noteholders who submitted Filing and Voting Instructions are represented at the Claims Admission by a proxy granted to the Principal Consent Agent. The Principal Consent Agent will cast the votes by proxy on behalf of such Noteholders. The Principal Consent Agents will also present a report that includes a list of the Claims filed and the votes cast in the Consent Solicitation. Subsequently, the Supervisory Judge will assess the Claims filed and count the votes cast, in order to determine whether the conditions for acceptance of the Composition Plan as mentioned in article 145 DBA are met.

**VI Acceptance of the Composition Plan**

Article 145 DBA requires as a condition for acceptance of the Composition Plan that the Composition Plan is accepted by more than 50% of the Ordinary Creditors that hold admitted or provisionally admitted Claims represented at the Claims Admission Meeting, representing in total not less than 50% of the aggregate amount of the admitted and conditionally admitted Claims.



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**VII Confirmation of the Composition Plan**

If the Composition Plan is accepted by the required majority of Ordinary Creditors, at the conclusion of the Claims Admission Meeting, the Supervisory Judge will set a date for the confirmation hearing (*homologatiezitting*) to be held before the Amsterdam District Court.

If the Composition Plan is not accepted by the required majority, the Composition Plan may still be confirmed by the Supervisory Judge at the request of LBT and/or the Bankruptcy Trustees pursuant to Article 146 DBA.

The Amsterdam District Court will decide on the confirmation of the Composition Plan based on Article 153 DBA. The confirmation decision must be rendered as soon as possible after the confirmation hearing.

**VIII Effective Date**

The Composition Plan becomes effective and binding on all Ordinary Creditors as soon as any decision from a Dutch Court confirming the Composition Plan is no longer subject to appeal.

As of the Effective Date, each Ordinary Creditor is bound by the Composition Plan, whether or not such Ordinary Creditor filed a Claim in the bankruptcy of LBT or voted in favour or against the Composition Plan.

The submission of Filing and Voting Instructions by Direct Participants is not a requirement in order for a Noteholder to be entitled to receive distributions as provided for in the Composition Plan. Nor is it necessary that such Noteholder (including the Direct Participant) physically appears at the Claims Admission Meeting.

**IX Voting irregularities**

None of LBT, the Bankruptcy Trustees, the Distribution Agents or the Consent Agents, or any of their respective affiliates, directors, employees or advisors or any other person related to them, are or will be under any duty to give notification of any defects or irregularities in any Filing and Voting Instruction or related information, nor will any of such entities or persons incur any liability in connection with such irregularities or for failure to give any such notification.

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Submissions of Filing and Voting Instructions or revocations thereof will not be deemed to have been made until any irregularities in such submissions or revocations have been cured.

None of LBT, the Bankruptcy Trustees, the Paying Agents or the Consent Agents, or any of their respective affiliates, directors, employees or advisors accepts any responsibility for any failure to submit or receive any Filing and Voting Instruction or any other notice or communication. Nor do they accept any responsibility for the failure of a Direct Participant to submit Filing and Voting Instructions in accordance with the instructions of the Noteholder(s) it represents. The Bankruptcy Trustees', LBT's or, as the case may be, the Supervisory Judges' determination in respect of any Filing and Voting Instruction or any other notice or communication shall be final and binding.

**Failure to provide all required information as set out in Annex 2, '*Procedures For the Submission of Filing and Voting Instructions*', may result in those votes not being taken into account by the Supervisory Judge.**

**X Revocation**

Filing and Voting Instructions may be revoked before the Expiration Date in the manner set forth in the Procedures for the Submission of Filing and Voting Instructions. A notice of revocation, to be effective, must:

- (i) clearly indicate the relevant Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received by the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, before the Expiration Date.

Only the Direct Participant that submitted the original Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted.

Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction.

**XI Reservation of rights**

Reference is made to article 5 of the Composition Plan. Before the Effective Date, LBT may amend, modify or waive any of the terms of the Composition Plan, or remedy any omission or inconsistency in the Composition Plan, in such a manner that may be

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considered necessary to carry out the purpose and intent of the Composition Plan, without being under any obligation to put such revised Composition Plan to a new vote or consent solicitation proceeding and regardless whether such amendment, modification, waiver or remedy is made before or after the Expiration Date, before or after the date of the Claims Admission Meeting and regardless of whether or not the Composition Plan is accepted or not, provided that any such amendment, modification, waiver or remedy does not materially change the Composition Plan.

LBT reserves the right, to amend, modify or waive any of the terms of the Consent Solicitation Memorandum, or remedy any omission or inconsistency in the Consent Solicitation Memorandum at any time, conditional upon the prior written approval of the Supervisory Judge of such amendment, modification, waiver or remedy.

LBT reserves the right, in its sole and absolute discretion to terminate the Consent Solicitation at any time.

Any amendment, modification, waiver, remedy or termination will be followed as promptly as practicable by an announcement as described under paragraph XII (Announcements) below.

**XII Announcements**

The Bankruptcy Trustees or LBT will communicate the results of the Claims Admission Meeting and any other announcements they deem relevant in connection with the Composition Plan and the Consent Solicitation via the LBT Website, through db Link, via the Clearing Systems and via relevant market information providers where applicable. Copies of such notices can also be obtained from the Consent Agents upon request.

**XIII Additional Information**

Any questions or assistance required on how to submit a Filing and Voting Instructions or for requests for additional copies of this Consent Solicitation Memorandum may be directed to the Consent Agents listed on the back page of this document.

**XIV Disclaimer and role of the Consent Agents**

In accordance with normal practice, none of the Consent Agents or the Paying Agents express any opinion as to the merits of the Composition Plan or this Consent Solicitation Memorandum. None of the Consent Agents or the Paying Agents have been involved in formulating the Composition Plan or makes any representation that all relevant

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information has been disclosed to Noteholders in or pursuant to this Consent Solicitation Memorandum or the Composition Plan. Accordingly, any party who is in doubt as to the impact or the effect of the Consent Solicitation or Composition Plan should seek their own legal and financial advice.

All authority conferred or agreed to be conferred on the Principal Consent Agent in its appointment by the Direct Participants (acting for themselves as Noteholder and/or acting on behalf of other Noteholders) to act as proxy to attend the Claims Admission Meeting, to represent the Direct Participant and indirectly other Noteholders (as the case may be) and to vote in respect of the Notes that are the subject of Filing and Voting Instructions shall, to the full extent permitted by law, be binding upon the successors, assigns, heirs, executors, administrators, liquidators, trustees in bankruptcy and legal representatives of the Direct Participant and/or other Noteholders and shall not be affected by, and shall survive, the incapacity of such Direct Participant and/or other Noteholders.

**XV Exclusion of liability**

Neither the Bankruptcy Trustees, nor LBT, nor de Stichting Lehman Brothers Treasury, nor the Consent Agents nor any of their agents, employees, advisors or subcontractors, nor Houthoff Buruma Coöperatief U.A., nor any of its direct or indirect subsidiaries, nor any of its or its (indirect) subsidiaries' shareholders, employees, subcontractors, advisors and agents shall be liable for any direct, indirect, special, incidental, consequential, punitive, exemplary or any other damages, including lost profits (even if the Bankruptcy Trustees, LBT and/or the Consent Agents or any of the above mentioned parties are advised by any (third) party of the possibility of such damages) arising in any way from or in connection with: (i) the use of, reliance on or inability to participate in this Consent Solicitation or to access this Consent Solicitation Memorandum or other documents or information provided in relation to the Consent Solicitation process and/or the Composition Plan, (ii) the interception, modification or misuse of the Consent Solicitation Memorandum, the Consent Solicitation and/or the Composition Plan, or (iii) claims of third parties in connection with the use of, reliance on or inability to participate in this Consent Solicitation or to access the Consent Solicitation Memorandum, the Consent Solicitation and/or the Composition Plan.

**XVI Applicable law**

This Consent Solicitation Memorandum shall be governed by and construed in accordance with the laws of The Netherlands. All disputes arising out of or in connection with this Consent Solicitation Memorandum shall be submitted to the exclusive

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jurisdiction of the District Court in Amsterdam, The Netherlands, notwithstanding the right of appeal.

In the event of a discrepancy or difference in interpretation between any various language versions of (part of) this Consent Solicitation Memorandum, the English language version shall prevail.

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**PART II  
SELECTED DEFINITIONS**

*In this Consent Solicitation Memorandum, the following words and expressions have, unless the context otherwise requires, the meanings set out opposite them below. All dates and times set forth in the definitions below are subject to amendment.*

<b>Admissible Amount Percentage</b>	the LBT Note Valuation of an ISIN expressed as a percentage of the corresponding outstanding nominal amount of that ISIN
<b>Annex</b>	an annex to this Consent Solicitation Memorandum
<b>Bankruptcy Date</b>	October 8, 2008
<b>Bankruptcy Trustees</b>	R.J. Schimmelpenninck and F. Verhoeven appointed by the Amsterdam District Court, solely acting in their capacity of bankruptcy trustees ( <i>curatoren</i> ) of LBT, without personal liability
<b>CBF</b>	Clearstream Banking AG, Frankfurt am Main
<b>CET</b>	Central European Time
<b>Claim</b>	right to payment, whether or not such right is reduced to judgment, liquidated, unliquidated, fixed, contingent, matured, unmatured, disputed, undisputed, legal, equitable, secured, or unsecured
<b>Claims Admission Meeting</b>	the meeting, chaired by the Supervisory Judge, in which each of the Claims of Ordinary Creditors that have been validly filed by or on behalf of Ordinary Creditors will either be admitted ( <i>erkend</i> ) or disputed ( <i>betwist</i> ), which meeting is scheduled for March 7, 2013

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<b>Claims Filing Date</b>	the date at which Claims can ultimately be filed with the Bankruptcy Trustees as set by the Supervisory Judge in accordance with Article 108 DBA, being January 25, 2013
<b>Clearing Systems</b>	Euroclear Brussels, Clearstream, DTC, SIX SIS, CBF, Monte Titoli, VPS Norway, VP Denmark, and Euroclear Sweden as well as Euroclear Finland and any other entity or institution that takes on a similar role not being a Clearing System (such as Computershare <sup>2</sup> )
<b>Clearstream</b>	Clearstream Banking, société anonyme, Luxembourg
<b>Composition Plan</b>	the composition plan ( <i>faillissementsakkoord</i> ), including all annexes thereto offered by LBT to its Ordinary Creditors in accordance with the DBA
<b>Computershare</b>	Computershare Investor Services Pty Limited, appointed as registrar for Notes issued in Australia
<b>Consent Agents</b>	Deutsche Bank AG, London Branch as Principal Consent Agent, Deutsche Bank Trust Company Americas as US Consent Agent and Deutsche Bank S.p.A. as Italian Agent, together, the Consent Agents
<b>Consent Solicitation</b>	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 set out in this Consent Solicitation Memorandum

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<sup>2</sup> Computershare does not act and is not licensed to act as clearing system. Computershare is included in the definition of Clearing Systems solely for the purpose of this Consent Solicitation Memorandum because it provides certain investor services for LBT.

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<b>Consent Solicitation Memorandum</b>	this consent solicitation memorandum, including the Annexes and the Market Sections, unless provided otherwise
<b>Consent Solicitation Period</b>	the period during which Direct Participants can submit Filing and Voting Instructions on their own behalf and/or on behalf of other Noteholders
<b>db Link</b>	<a href="http://www.tss.db.com/link">www.tss.db.com/link</a>
<b>DBA</b>	Dutch Bankruptcy Act
<b>Definitive Valuation Principles</b>	the valuation principles set out in paragraph six of the tenth public report of the Bankruptcy Trustees
<b>Direct Participant</b>	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
<b>Disputed Claim</b>	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
<b>Distribution Agent</b>	Deutsche Bank AG, London branch or any other party engaged by LBT to make distributions in accordance with article 3 of the Composition Plan
<b>DTC</b>	the Depository Trust Company



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<b>Effective Date</b>	the date on which the Composition Plan becomes final and binding as provided for in the Composition Plan
<b>Electronic Filing and Voting Instruction</b>	a Filing and Voting Instruction that is submitted electronically
<b>EMTN Program</b>	the Euro Medium Term Note Program under which LBT issued Notes
<b>Euroclear Brussels</b>	Euroclear Bank S.A. / N.V.
<b>Euroclear Finland</b>	Euroclear Finland Ltd
<b>Euroclear Sweden</b>	Euroclear Sweden AB
<b>Expiration Date</b>	January 25, 2013 at 6 pm CET, the last date and time upon which Filing and Voting Instructions may be validly submitted to the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, or such later date and time as may be determined in the sole discretion of LBT and/or the Bankruptcy Trustees
<b>Filing and Voting Instruction</b>	a filing and voting instruction submitted by a Direct Participant on its own behalf and/or on behalf of (other) Noteholders in accordance with the terms and procedures of this Consent Solicitation Memorandum
<b>Filing and Voting Instruction Form</b>	a form which is used in certain Markets to submit Filing and Voting Instructions
<b>Final Order</b>	a judgment of a court of competent jurisdiction that is no longer open to appeal or cassation
<b>German Note Program</b>	the German Note Issuance Program, under which LBT acted as issuer of Notes

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<b>Intermediary Institution</b>	any depository bank, commercial bank, broker, dealer, custodian, trust company or other financial institution or intermediary institution who has indirect access to the Clearing Systems through its own account with a Direct Participant or (if there are multiple layers) through its own account with the next (final) Intermediary Institution, which holds an account with a Direct Participant
<b>ISIN</b>	an outstanding Series of Notes as identified by its <i>International Securities Identification Number</i> . For the purposes of this Consent Solicitation Memorandum, "holding an ISIN" means holding an interest in a Series of Notes as identified by an ISIN
<b>Issuance Programs</b>	the programs related to the issuance of notes, certificates and/or other financial instruments under which LBT has acted, among other issuing entities, as issuer; these programs being the EMTN Program, the German Note Program, the Swiss Certificates Program and the Italian Program
<b>Italian Agent</b>	Deutsche Bank S.p.A.
<b>Italian Program</b>	the Italian Inflation Linked Note Program
<b>LBT</b>	Lehman Brothers Treasury Co. B.V.
<b>LBT Note Valuation</b>	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
<b>LBT Website</b>	<a href="http://www.lehmanbrotherstreasury.com">www.lehmanbrotherstreasury.com</a>
<b>Market</b>	a market or jurisdiction in which LBT has issued Notes

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<b>Market Section</b>	each of the market sections as attached to Annex 2 setting forth the Procedures for the Submission of Filing and Voting Instructions for such Market
<b>Monte Titoli</b>	Monte Titoli S.p.A.
<b>Noteholder</b>	has the meaning assigned thereto in each applicable Market Section
<b>Notes</b>	the financial instruments issued by LBT under the Issuance Programs as listed in the annex to the Composition Plan
<b>Ordinary Creditors</b>	all unsecured ordinary non-preferred creditors, being (i) Noteholders and (ii) Other Ordinary Creditors
<b>Other Ordinary Creditors</b>	unsecured non-preferred creditors holding a Claim against LBT other than a Claim arising out of Notes
<b>Paying Agents</b>	Bank of New York Mellon London branch, New York and Frankfurt branch; BONY (Luxembourg S.A.) Italian branch; Citibank N.A. London branch and Zürich branch; DNB Bank ASA; Handelsbanken branch operations in Finland, Nordea Bank Finland Plc; The Royal Bank of Scotland plc, Edinburgh, Zürich Branch, Skandinaviska Enskilda Banken AB, Swedbank AB and any other entity appointed or to be appointed in such capacity
<b>Principal Consent Agent</b>	Deutsche Bank AG, London Branch
<b>Procedures for the Submission of Filing and Voting Instructions</b>	the procedures for the submission of filing and voting instructions in respect of each Market as set forth in the respective Market Sections

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<b>Series of Notes</b>	the entirety of Notes of a single issuance of Notes, which may be comprised of one or more tranches issued on different issue dates
<b>SIX SIS</b>	SIX SIS Ltd
<b>Supervisory Judge</b>	Ms. W.A.H. Melissen
<b>Swiss Certificate Program</b>	the Swiss Certificate Program under which LBT issued Notes
<b>US Consent Agent</b>	Deutsche Bank Trust Company Americas
<b>VP Denmark</b>	VP Securities A/S
<b>VPS Norway</b>	Verdipapirsentralen ASA

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**ANNEX 1  
EXPECTED TIMETABLE OF EVENTS**

The Bankruptcy Trustees and LBT reserve the right to extend the Expiration Date in their sole discretion. In such a case or if other dates and times are amended by the Bankruptcy Trustees or LBT, the actual timetable with respect to a or all Series of Notes may differ from the expected timetable set out below.

**In submitting Filing and Voting Instructions, Direct Participants should take into account that the deadlines set by any Clearing System for the submission of their Filing and Voting Instructions will be earlier than the Expiration Date.**

Noteholders who are not Direct Participants should take into account that the deadlines set by any Intermediary Institutions (and any Direct Participant) for the submission of their respective Filing and Voting Instructions will be earlier than the Expiration Date and the deadline set by any Clearing System for the submission of their Filing and Voting Instructions.

Noteholders who are not Direct Participants should contact the Direct Participants and/or the Intermediary Institution, (as the case may be) through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by those Direct Participants and/or Intermediary Institution (as the case may be), to timely submit the Filing and Voting Instructions on their behalf to the Principal Consent Agent, the US Consent Agent or the Italian Agent, as the case may be, before the Expiration Date; and
- (ii) instruct those Direct Participants and/or Intermediary Institution (as the case may be) to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedures for the Submission of Filing and Voting Instructions.

**Any Direct Participant and/or Intermediary Institution, should enable those Noteholders to participate in the Consent Solicitation or (in the limited circumstances in which revocation is permitted) revoke their instruction, before the Expiration Date.**

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**Date or Time:**

December 10, 2012

**Action:**

offering of Composition Plan  
commencement of Consent Solicitation  
publication of this Consent Solicitation  
Memorandum

January 25, 2013 at 6 pm CET

Expiration Date, or such later date and time as may be determined in the sole discretion of LBT and/or the Bankruptcy Trustees. Hereafter, each validly submitted Filing and Voting Instruction as well as the proxy granted by submitting such Filing and Voting Instruction will be deemed irrevocable, unless LBT and/or the Bankruptcy Trustees agree otherwise

January 25, 2013

Claims Filing Date

March 7, 2013

Claims Admission Meeting

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**ANNEX 2**

**PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

The following section describes the Procedures for the Submission of Filing and Voting Instructions that Direct Participants must follow to validly submit Filing and Voting Instructions. The policies and procedures for submitting Filing and Voting Instructions may differ by Market. Direct Participants must therefore carefully read the Market Sections applicable to the Note(s) in respect of which it intends to submit (a) Filing and Voting Instruction(s). The Market Section applicable to Notes held, can easily be derived by reference to the ISIN prefix, unique to each Note issued in a particular Market.

Some Markets may require Filing and Voting Instructions to be submitted electronically (using Electronic Filing and Voting Instructions). Other Markets may require Filing and Voting Instructions to be submitted by completing paper instructions (using Filing and Voting Instruction Forms). In the latter case, a copy of the requisite Filing and Voting Instruction Form is included in the relevant Market Section.

Certain Markets may require Additional Noteholder Information (as defined in the applicable Market Section) to be submitted in order to comply with the applicable law and the different legal structures within which the Notes are being held.

<b>ISIN Prefix</b>	<b>Clearing System</b>	<b>Additional Noteholder Information</b>	<b>Market Section</b>
XS	Euroclear Brussels / Clearstream	No	1
US	DTC	No	2
CH	SIX SIS	Yes	3
DE	CBF	Yes	4
IT	Monte Titoli	Yes	5
NO	VPS Norway	Yes	6
DK	VP Denmark	Yes	7
SE	Euroclear Sweden	Yes	8
FI	Euroclear Finland	Yes	9
AU	Computershare	No	10

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For the purposes of this Consent Solicitation, any Direct Participants with Euroclear Brussels and/or Clearstream that wish to submit Filing and Voting Instructions in respect of ISINs with a prefix other than “XS” that are held in Euroclear Brussels and/or Clearstream, should contact Euroclear Brussels and/or Clearstream to determine the relevant procedures for participating in the Consent Solicitation. Only Direct Participants at the relevant (domestic) Clearing Systems can submit instructions to the Consent Agents.



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**MARKET SECTION 1**

**NOTEHOLDERS THAT HOLD NOTES THROUGH EUROCLEAR BRUSSELS AND/OR  
CLEARSTREAM (AS THE CASE MAY BE) WITH ISIN PREFIX "XS"**

**(A) GENERAL**

For the purpose of this Market Section 1:

**"Noteholder"** means each Direct Participant at Euroclear Brussels and/or Clearstream.

**(B) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING  
INSTRUCTIONS**

Noteholders that wish to submit a Filing and Voting Instruction with the Principal Consent Agent must do so in accordance with the procedures of Euroclear Brussels and/or Clearstream (as the case may be). Noteholders should be aware that they must allow sufficient time for compliance with the standard operating procedures of Euroclear Brussels and/or Clearstream in order to ensure the submission of their Filing and Voting Instructions with the Principal Consent Agent in advance of the Expiration Date.

**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions on an ISIN by ISIN basis, each Noteholder irrevocable appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Noteholder and to vote **IN FAVOUR** of the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Noteholder and to vote **AGAINST** the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

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**Procedures for submitting Electronic Filing and Voting Instructions**

To submit an Electronic Filing and Voting Instruction, a Noteholder should contact Euroclear Brussels and/or Clearstream for participation procedures and deadlines regarding the submission of an authenticated 'SWIFT' message and/or a 'Euclid' or 'Creation Online' instruction to authorise the submission of the Electronic Filing and Voting Instruction and the blocking of the Notes concerned in the relevant accounts in Euroclear Brussels and/or Clearstream.

The Noteholder must clearly state the aggregate nominal value or quantity of Notes with respect to which it wishes to submit the Electronic Filing and Voting Instruction(s).

The receipt of Electronic Filing and Voting Instructions from Noteholders by Euroclear Brussels and/or Clearstream may be acknowledged in accordance with the standard practices of Euroclear Brussels and/or Clearstream (as the case may be). For the avoidance of doubt, any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**Failure to provide all required information may result in those votes not being taken into account by the Supervisory Judge.**

**Blocking**

The Electronic Filing and Voting Instructions as referred to above will include an authorisation to Euroclear Brussels and/or Clearstream (as the case may be) to block the Notes for which Electronic Filing and Voting Instructions are submitted so that no transfers may be effected in relation to such Notes as of the date of such submission until the earliest to occur of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of such Electronic Filing and Voting Instructions in accordance with the procedures for revocation (see under 'Revocation' below). Such revocation must in each case be received by the Principal Consent Agent before the Expiration Date;
- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) the date that the Claims Admission Meeting is concluded

**Revocation**

Electronic Filing and Voting Instructions may be revoked before the Expiration Date by submitting an electronic revocation instruction to Euroclear Brussels and/or Clearstream in accordance with the applicable terms and conditions of Euroclear Brussels and/or

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Clearstream (as the case may be) and the terms and conditions set forth in this Consent Solicitation Memorandum. Such electronic revocation instruction, to be effective, must:

- (i) clearly indicate the relevant Electronic Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received by the Principal Consent Agent before the Expiration Date.

Only the Noteholder that submitted the Electronic Filing and Voting Instruction is entitled to revoke such Electronic Filing and Voting Instruction previously submitted.

Electronic Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Noteholder:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises Clearstream and/or Euroclear Brussels (as the case may be) to disclose full details of its name, full legal entity name, Euroclear Brussels and/or Clearstream account number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted the Electronic Filing and Voting Instruction, on an ISIN by ISIN basis, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

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**MARKET SECTION 2**

**NOTEHOLDERS THAT HOLD NOTES THROUGH DTC  
WITH A CUSIP OR ISIN PREFIX "US"**

**(A) GENERAL**

For the purpose of this Market Section 2:

"**Agent's Message**" has the meaning given thereto under the heading 'Blocking' in part (B) of this Market Section 2;

"**ATOP**" means the Automated Tender Offer Program;

"**CUSIP Code**" means Committee on Uniform Security Identification Procedures Code.

"**Expiration Date**" means January 24, 2013 at 5 pm NYCT.

"**Noteholder**" means each Direct Participant at DTC.

**(B) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Noteholders that wish to submit an Electronic Filing and Voting Instruction must do so in accordance with DTC's ATOP procedures. Noteholders should note that they must allow sufficient time for compliance with the standard operating procedures of DTC in order to ensure the submission of their Filing and Voting Instructions to the US Consent Agent before the Expiration Date.

Noteholders must only submit Electronic Filing and Voting Instructions in authorised denominations pursuant to the indenture (or other governing documentation) for the Notes.

**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions on a CUSIP by CUSIP basis to the US Consent Agent (who will forward such instructions to the Principal Consent Agent) each Noteholder irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each CUSIP that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the CUSIP held or represented by such Noteholder

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- and to vote **IN FAVOUR** of the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each CUSIP that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the CUSIP held or represented by such Noteholder and to vote **AGAINST** the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**No letter of transmittal or consent form**

No letter of transmittal or consent form needs to be executed in relation to the Consent Solicitation or Electronic Filing and Voting Instructions delivered through DTC. The valid electronic delivery of Filing and Voting Instructions through the temporary transfer and surrender of existing Notes in accordance with DTC's ATOP procedures shall constitute a written Filing and Voting Instruction in connection with the Consent Solicitation authorising and instructing the Principal Consent Agent to act as a proxy to file a Claim with the Bankruptcy Trustees and vote in favour or against the Composition Plan according to the terms and conditions of this Consent Solicitation Memorandum.

**Procedures for submitting Electronic Filing and Voting Instructions**

To submit an Electronic Filing and Voting Instruction, a Noteholder should contact DTC for participation procedures and deadlines regarding the submission of Electronic Filing and Voting Instructions via DTC's ATOP procedures.

A Noteholder must submit an Electronic Filing and Voting Instruction (in authorised denomination and multiples thereof) by causing DTC to temporarily transfer and surrender the Notes concerned to the US Consent Agent in accordance with DTC's ATOP procedures, in each case indicating:

- (i) the DTC participant number and full legal entity name of the Noteholder (i.e. the Direct Participant at DTC) and submitting the Electronic Filing and Voting Instruction by inserting this in the comments field of the instruction submitted through ATOP; and
- (ii) the aggregate nominal value or quantity of Notes with respect to which it wishes to submit the Electronic Filing and Voting Instruction(s), and the respective portions of which the Noteholder wishes to vote in favour and/or against the Composition Plan.

**Failure to provide all required information may result in those votes not being taken into account by the Supervisory Judge.**

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In submitting Electronic Filing and Voting Instructions, Noteholders should take into account that they must allow sufficient time for completion of the ATOP procedures during the normal business hours of DTC to be able to timely submit the Electronic Filing and Voting Instructions to the US Consent Agent before the Expiration Date. Any Agent's Message received by the US Consent Agent after the Expiration Date will be disregarded and of no effect.

The receipt of Electronic Filing and Voting Instructions by DTC may be acknowledged in accordance with the standard practices of DTC. For the avoidance of doubt any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**Blocking**

*Book-Entry Transfer*

The Notes transferred to the US Consent Agent as part of the Consent Solicitation prior to the Expiration Date will be held under contra CUSIP Codes, which shall indicate whether the related Electronic Filing and Voting Instruction entails a vote in favour of, or against, the Composition Plan (each, the relevant "**Contra CUSIP Code**"). Such Contra CUSIP Codes will be established by DTC and made available to Noteholders at the launch of this Consent Solicitation.

DTC will verify each transfer and surrender of Notes and confirm the electronic delivery of an Electronic Filing and Voting Instruction by sending an Agent's Message to the US Consent Agent. The term "**Agent's Message**" in this context means a message transmitted by DTC, received by the US Consent Agent, and forming part of the book-entry confirmation, which states that DTC has received an express acknowledgement from the Noteholder submitting Electronic Filing and Voting Instructions which are the subject of such book-entry confirmation.

Any Notes transferred and surrendered will be held by the US Consent Agent and will not be available for transfer to third parties unless and until the US Consent Agent returns the Notes as provided for below.

The Notes concerned will be transferred back to the relevant Noteholders and will continue to be traded under their original CUSIP Codes upon the earliest to occur of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of an Electronic Filing and Voting Instruction in accordance with the procedures for revocation (see under 'Revocation' below).

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Such revocation must in each case be received by the US Consent Agent before the Expiration Date;

- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) five (5) business days after the date that the Claims Admission Meeting is concluded. The last day for the Notes to be transferred back to holders under the original CUSIP is March 14, 2013.

During the period that Notes are held under (a) Contra CUSIP Code(s), such Notes will not be freely transferable to third parties.

**Revocation**

Electronic Filing and Voting Instructions may be revoked before the Expiration Date by submitting a properly formatted and transmitted withdrawal request to the US Consent Agent before the Expiration Date. Such withdrawal request, to be effective, must:

- (i) clearly indicate the relevant Electronic Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received by the US Consent Agent before the Expiration Date.

Only the Noteholder that submitted the Electronic Filing and Voting Instruction is entitled to revoke such Electronic Filing and Voting Instruction previously submitted.

Electronic Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the US Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Noteholder:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises DTC to disclose full details of the Noteholder's name, full legal entity name as provided by the Noteholder in the Agent's Message, DTC participant number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted the Electronic Filing and Voting Instruction (in authorised denomination and multiples thereof), on a CUSIP by CUSIP basis, to LBT, the Consent Agents, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;

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- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading, including but not limited to, the Noteholder's full legal entity name that must be inserted in the comments field of the instruction submitted through ATOP.

**Miscellaneous**

*Requests for assistance*

Any requests for assistance in submitting an Electronic Filing and Voting Instruction should be directed to the US Consent Agent at:

DB Services Americas, Inc.

MS JCK01-0218

5022 Gate Parkway, Suite 200

Jacksonville, FL 32256

Email: [db.reorg@db.com](mailto:db.reorg@db.com)

Telephone Assistance: (800) 735-7777 (option #1)



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**MARKET SECTION 3**

**NOTEHOLDERS THAT HOLD NOTES THROUGH SIX SIS WITH ISIN PREFIX "CH"**

**(A) GENERAL**

For the purpose of this Market Section 3:

**"Noteholder"** means:

- (i) each Direct Participant at SIX SIS who holds Notes solely for its own account or
- (ii) each beneficial owner of Notes holding such Notes, directly or indirectly, through accounts at SIX SIS in the name of a Direct Participant who acts, directly or indirectly, on such beneficial owner's behalf.

Only Direct Participants are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not Direct Participants should contact the Direct Participants and/or the Intermediary Institutions (as the case may be) through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by those Direct Participants and/or Intermediary Institutions (as the case may be), to timely submit the Filing and Voting Instructions on their behalf before the Expiration Date; and
- (ii) instruct them to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedures for the Submission of Filing and Voting Instructions set forth under (B) below.

**(B) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants who wish to submit an Electronic Filing and Voting Instruction, whether acting for themselves and/or acting on behalf of other Noteholders must do so in accordance with the procedures of SIX SIS. Direct Participants should note that they must allow sufficient time for compliance with the standard operating procedures of SIX SIS to ensure submission of their Electronic Filing and Voting Instructions to the Principal Consent Agent before the Expiration Date.

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**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions on an ISIN by ISIN basis, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Filing and Voting Instructions**

*Applicable procedures and other requirements*

To submit an Electronic Filing and Voting Instruction, a Direct Participant should contact SIX SIS for the relevant participation procedures and deadlines and the blocking of the Notes in the relevant accounts in SIX SIS, in each case indicating:

- (i) the Additional Noteholder Information (as defined below) on whose behalf the Direct Participant is submitting the Electronic Filing and Voting Instruction; and
- (ii) the aggregate nominal value or quantity of Notes with respect to which it wishes to submit the Electronic Filing and Voting Instruction(s).

**Failure to provide all required information may result in those votes not being taken into account by the Supervisory Judge.**

Electronic Filing and Voting Instructions must comply and be transmitted in accordance with the usual procedure of SIX SIS, so as to be received by SIX SIS sufficiently in advance of the Expiration Date.

The receipt of such Electronic Filing and Voting Instructions by SIX SIS may be acknowledged in accordance with the standard practices of SIX SIS. For the avoidance of doubt, any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

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**Additional Noteholder Information**

Direct Participants must also provide the full legal entity name of the Noteholder on whose behalf they are submitting such Electronic Filing and Voting Instructions in accordance with the applicable procedures of SIX SIS, (the "**Additional Noteholder Information**").

If a Direct Participant has entered Electronic Filing and Voting Instruction(s) via the systems of SIX SIS on behalf of an Intermediary Institution not being a Noteholder, then the Intermediary Institution must request the relevant Additional Noteholder Information from the counterparty(s) of such Intermediary Institution until the Noteholder level is reached.

Any Direct Participants who are also the Noteholder must still advise the Principal Consent Agent in this manner.

**Any votes submitted via SIX SIS for which Additional Noteholder Information is not supplied may result in those votes not being taken into account by the Supervisory Judge.**

**Blocking**

The Electronic Filing and Voting Instructions as referred to above will include an authorisation to SIX SIS to block the Notes for which Electronic Filing and Voting Instructions are submitted so that no transfers may be effected in relation to such Notes as of the date of such submission until the earliest to occur of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of such Electronic Filing and Voting Instructions in accordance with the procedures for revocation (see under 'Revocation' below). Such revocation must in each case be received by the Principal Consent Agent before the Expiration Date;
- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) the date that the Claims Admission Meeting is concluded.

The submission of Electronic Filing and Voting Instructions will not further restrict the transferability of the Notes.

**Revocation**

Electronic Filing and Voting Instructions may be revoked before the Expiration Date by submitting an electronic revocation instruction to SIX SIS in accordance with the applicable terms and conditions of SIX SIS and the terms and conditions set forth in this

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Consent Solicitation Memorandum. Such electronic revocation instruction, to be effective, must:

- (i) clearly indicate the relevant Electronic Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received by the Principal Consent Agent before the Expiration Date.

Only the Direct Participant that submitted the Electronic Filing and Voting Instruction is entitled to revoke such Electronic Filing and Voting Instruction previously submitted.

Electronic Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises SIX SIS to disclose full details of its name, full legal entity name, SIX SIS account number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted the Electronic Filing and Voting Instruction, on an ISIN by ISIN basis, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

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**MARKET SECTION 4**

**NOTEHOLDERS THAT HOLD NOTES THROUGH CBF WITH ISIN PREFIX "DE"**

**(A) GENERAL**

For the purpose of this Market Section 4:

**"Noteholder"** means:

- (i) each Direct Participant at CBF who holds Notes solely for its own account; and
- (ii) each beneficial owner of Notes holding such Notes, directly or indirectly, through accounts at CBF in the name of a Direct Participant who acts, directly or indirectly, on such beneficial owner's behalf.

Only Direct Participants are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not a Direct Participant should contact the Direct Participants and/or the Intermediary Institutions (as the case may be) through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by those Direct Participants and/or Intermediary Institutions (as the case may be), to timely submit the Filing and Voting Instructions on their behalf before the Expiration Date; and
- (ii) instruct them to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedures for the Submission of Filing and Voting Instructions set forth under (B) below.

**(B) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants who wish to submit an Electronic Filing and Voting Instruction whether acting for itself and/or acting on behalf of other Noteholders:

- (i) must do so in accordance with the procedures of CBF; and
- (ii) are, furthermore, required to submit the Additional Noteholder Information (as defined below) **directly** to the Principal Consent Agent as set forth below.

Direct Participants should note that they must allow sufficient time for compliance with the standard operating procedures of CBF to ensure submission of their Electronic Filing and Voting instructions to the Principal Consent Agent before the Expiration Date.

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**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions on an ISIN by ISIN basis, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders, irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Electronic Filing and Voting Instructions**

*Applicable procedures and other requirements*

To submit an Electronic Filing and Voting Instruction, Direct Participants should follow CBF's participation procedures and deadlines regarding the submission of an Electronic Filing and Voting Instruction.

Direct Participants who wish to participate in the Consent Solicitation must submit their Electronic Filing and Voting Instruction by instructing CBF electronically through the 'CASCADE system' (a settlement platform of CBF, ("**Cascade**"). The normal procedures for Cascade need to be adhered to effect the transfer of the Notes concerned to one of the technical ISINs specified in Table 1 (CBF Technical ISIN List) under the heading 'Miscellaneous' below and must thereby confirm its and/or the relevant Noteholders' instructions to either vote "**In Favour**" or "**Against**".

The Direct Participant must clearly state the aggregate nominal value or number of Notes with respect to which it submits the Electronic Filing and Voting Instructions.

Electronic Filing and Voting Instructions must comply with and be transmitted in accordance with the usual procedure of CBF, so as to be received by CBF sufficiently in advance of the Expiration Date.

The receipt of such Electronic Filing and Voting Instructions by CBF may be acknowledged in accordance with the standard practices of CBF. For the avoidance of

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doubt any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**Additional Noteholder Information**

Together with the submission of Electronic Filing and Voting Instructions, Direct Participants must also provide certain additional information pertaining to the Noteholders on whose behalf such Electronic Filing and Voting Instructions have been submitted by completing a template spreadsheet (the "**Template**") detailing the additional required information (the "**Additional Noteholder Information**") and sending this Template directly to the Principal Consent Agent at:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

If a Direct Participant has entered Electronic Filing and Voting Instruction(s) via Cascade on behalf of an Intermediary Institution who is not the Noteholder, then the Intermediary Institution must request the relevant Additional Noteholder Information from the counterparty(s) of such Intermediary Institution until the Noteholder level is reached.

Direct Participants must complete the Template with the breakdown of votes as advised by the relevant Noteholders. The total nominal value of votes represented on the Template must equal the votes cast via Cascade. Any Direct Participants who are also a Noteholder must still advise the Principal Consent Agent in this manner.

**Any votes submitted via Cascade for which Additional Noteholder Information is not supplied may result in those votes not being taken into account by the Supervisory Judge.**

The Template must be obtained directly from the Principal Consent Agent using the following contact information:

Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)  
Subject: LBT Consent Process (Additional Noteholder Information)

**Blocking**

The Electronic Filing and Voting Instructions as referred to above will include an authorisation to CBF to transfer the Notes for which Electronic Filing and Voting Instructions are submitted to a suspense account at CBF so that no transfers may be effected in relation to such Notes.

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DIRECT PARTICIPANTS**

Upon submission of an Electronic Filing and Voting Instruction, CBF will cause the amount of Notes to which such Electronic Filing and Voting Instruction relates to be debited from the relevant Direct Participant's account held with CBF and temporarily transferred to the applicable suspense account at CBF (see below).

Note(s) in respect of which any action is taken to file a Claim or to submit an instruction (including by submission of an Electronic Filing and Voting Instruction) will be temporarily transferred to a suspense account at CBF and such Notes may not be traded or transferred during the period beginning at the time at which the Direct Participant submits an Electronic Filing and Voting Instruction and ending on the earliest of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of such Electronic Voting Instruction. Such revocation must in each case be submitted to CBF before the Expiration Date; or
- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) the date that the Claims Admission Meeting is concluded.

The submission of Electronic Filing and Voting Instructions will not further restrict the transferability of the Notes.

**Revocation**

Electronic Filing and Voting Instructions may be revoked before the Expiration Date by submitting an electronic revocation instruction to CBF in accordance with the applicable terms and conditions of CBF and the terms and conditions set forth in this Consent Solicitation Memorandum. Such electronic revocation instruction, to be effective, must:

- (i) clearly indicate the relevant Electronic Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received by the Principal Consent Agent before the Expiration Date.

Only the Direct Participant that submitted the Electronic Filing and Voting Instruction is entitled to revoke such Electronic Filing and Voting Instruction previously submitted.

Electronic Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises CBF to disclose full details of its name, full legal entity name, CBF account number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted the Electronic Filing and Voting Instruction, on an ISIN by ISIN basis, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction;
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading; and

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

**Miscellaneous**

*CBF Technical ISIN List*

**Table 1: CBF Technical ISIN List**

<b>Existing ISIN</b>	<b>'In Favour' ISIN</b>	<b>'Against' ISIN</b>
DE000A0G0Y08	DE000A1G9M01	DE000A1G9PL3
DE000A0NTKC6	DE000A1G9M19	DE000A1G9PM1
DE000A0NTS89	DE000A1G9M27	DE000A1G9PN9
DE000A0N1VM8	DE000A1G9M35	DE000A1G9PP4
DE000A0TLG93	DE000A1G9M43	DE000A1G9PQ2
DE000A0TLKY4	DE000A1G9M50	DE000A1G9PR0
DE000A0TLL96	DE000A1G9M68	DE000A1G9PS8
DE000A0TN6J5	DE000A1G9M76	DE000A1G9PT6
DE000A0TQG23	DE000A1G9M84	DE000A1G9PU4
DE000A0TR731	DE000A1G9M92	DE000A1G9PV2
DE000A0TR749	DE000A1G9NA1	DE000A1G9PW0
DE000A0TT7X8	DE000A1G9NB9	DE000A1G9PX8
DE000A0TVPR6	DE000A1G9ND5	DE000A1G9PZ3
DE000A0TV576	DE000A1G9NE3	DE000A1G9P08

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<b>Existing ISIN</b>	<b>'In Favour' ISIN</b>	<b>'Against' ISIN</b>
DE000A0TX6H7	DE000A1G9NF0	DE000A1G9P16
DE000A0TU1P4	DE000A1G9NH6	DE000A1G9P32
DE000A0WDDE2	DE000A1G9NK0	DE000A1G9P57
DE000A0LHNW7	DE000A1G9NM6	DE000A1G9P73
DE000A0LHVD0	DE000A1G9NN4	DE000A1G9P81
DE000A0LJV62	DE000A1G9NP9	DE000A1G9P99
DE000A0LU6X5	DE000A1G9NQ7	DE000A1G9QA4
DE000A0MGS69	DE000A1G9NR5	DE000A1G9QB2
DE000A0MHVV0	DE000A1G9NS3	DE000A1G9QC0
DE000A0MHXQ6	DE000A1G9NT1	DE000A1G9QD8
DE000A0MJHE1	DE000A1G9NU9	DE000A1G9QE6
DE000A0NLYL5	DE000A1G9NV7	DE000A1G9QF3
DE000A0NLZG2	DE000A1G9NW5	DE000A1G9QG1
DE000A0NMGK2	DE000A1G9NX3	DE000A1G9QH9
DE000A0NMJ46	DE000A1G9NY1	DE000A1G9QJ5
DE000A0NMXZ5	DE000A1G9NZ8	DE000A1G9QK3
DE000A0NPV47	DE000A1G9N00	DE000A1G9QL1
DE000A0NTV01	DE000A1G9N18	DE000A1G9QM9
DE000A0NXKZ9	DE000A1G9N26	DE000A1G9QN7
DE000A0NZAV4	DE000A1G9N34	DE000A1G9QP2
DE000A0N6GH8	DE000A1G9N42	DE000A1G9QQ0
DE000A0N7XQ2	DE000A1G9N59	DE000A1G9QR8
DE000A0N8MX9	DE000A1G9N67	DE000A1G9QS6
DE000A0SG1J6	DE000A1G9N75	DE000A1G9QT4
DE000A0SG1R9	DE000A1G9N83	DE000A1G9QU2
DE000A0SHLW6	DE000A1G9N91	DE000A1G9QV0
DE000A0SHPH8	DE000A1G9PA6	DE000A1G9QW8
DE000A0SUA81	DE000A1G9PB4	DE000A1G9QX6
DE000A0SUA99	DE000A1G9PC2	DE000A1G9QY4
DE000A0SUEV6	DE000A1G9PD0	DE000A1G9QZ1
DE000A0SUT07	DE000A1G9PE8	DE000A1G9Q07
DE000A0S1160	DE000A1G9PF5	DE000A1G9Q15
DE000A0S2A33	DE000A1G9PG3	DE000A1G9Q23
DE000A0S5NN9	DE000A1G9PH1	DE000A1G9Q31
DE000A0S7D50	DE000A1G9PJ7	DE000A1G9Q49
DE000A0V4E15	DE000A1G9PK5	DE000A1G9Q56
DE000A0TVK20	DE000A1G9NC7	DE000A1G9PY6

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
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<b>Existing ISIN</b>	<b>'In Favour' ISIN</b>	<b>'Against' ISIN</b>
DE000A1HBEY1(*)	DE000A1HBFR2	DE000A1HBFS0
DE000A0TVAJ5	DE000A1G9NJ2	DE000A1G9P40
DE000A1HBEZ8 (*)	DE000A1HBFT8	DE000A1HBFU6
DE000A0TPVQ8	DE000A1G9NG8	DE000A1G9P24
DE000A1HBEX3 (*)	DE000A1HBFP6	DE000A1HBFQ4
DE000A1HB472 (*)	DE000A1HB480	DE000A1HB498
DE000A0G4LS9	DE000A1G9NL8	DE000A1G9P65
DE000A1HBEW5 (*)	DE000A1HBFM3	DE000A1HBFN1

*(\*) Technical ISINs applied to accelerated Notes*

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**MARKET SECTION 5**

**NOTEHOLDERS THAT HOLD NOTES THROUGH MONTE TITOLI  
WITH ISIN PREFIX "IT"**

**(A) GENERAL**

For the purpose of this Market Section 5:

**"Noteholder"** means:

- (i) each Direct Participant at Monte Titoli who holds Notes solely for its own account; and
- (ii) each beneficial owner of Notes holding such Notes, directly or indirectly, through accounts at Monte Titoli in the name of a Direct Participant who acts, directly or indirectly, on such beneficial owner's behalf.

Only Direct Participants are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not a Direct Participant should contact the Direct Participants and/or the Intermediary Institutions (as the case may be) through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by those Direct Participants and/or Intermediary Institutions (as the case may be), to timely submit the Filing and Voting Instructions on their behalf before the Expiration Date; and
- (ii) instruct them to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedures for the Submission of Filing and Voting Instructions set forth under (B) below.

**(B) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants who wish to submit an Electronic Filing and Voting Instruction whether acting for itself and/or acting on behalf of other Noteholders:

- (i) must do so in accordance with the procedures of Monte Titoli; and
- (ii) are required to submit the Additional Noteholder Information (as defined below) directly to the Italian Agent as set forth below.

Direct Participants should note that they must allow sufficient time for compliance with the standard operating procedures of Monte Titoli to ensure submission of their

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
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Electronic Filing and Voting Instructions to the Principal Consent Agent before the Expiration Date.

**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions to the Italian Agent (who will forward such instructions to the Principal Consent Agent) on an ISIN by ISIN basis, each Direct Participant whether acting for itself and/or acting on behalf of other Noteholders irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Electronic Filing and Voting Instructions**

*Applicable procedures and other requirements*

To submit an Electronic Filing and Voting Instruction, Direct Participants should contact Monte Titoli for participation procedures and deadlines regarding the submission of an Electronic Filing and Voting Instruction.

Direct Participants who wish to participate in the Consent Solicitation must submit their Electronic Filing and Voting Instruction by instructing Monte Titoli electronically through the 'MTX system' (a settlement platform of Monte Titoli, ("MTX")). The normal procedures for MTX need to be adhered to effect the transfer of the Notes concerned to one of the technical ISINs specified in Table 1 (Monte Titoli Technical ISIN List) under the heading 'Miscellaneous' below and must thereby confirm its and/or the relevant Noteholders' instructions to file a Claim and either vote "In Favour" or "Against".

The Direct Participant must clearly state the aggregate nominal value or number of Notes with respect to which it submits the Electronic Filing and Voting Instructions. Electronic Filing and Voting Instructions must comply with and be transmitted in accordance with the usual procedure of Monte Titoli, so as to be received by the Italian Agent sufficiently in advance of the Expiration Date.

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The receipt of such Electronic Filing and Voting Instructions by Monte Titoli may be acknowledged in accordance with the standard practices of Monte Titoli. For the avoidance of doubt any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**Additional Noteholder Information**

Together with the submission of Electronic Filing and Voting Instructions, Direct Participants must also provide certain additional information pertaining to the Noteholders on whose behalf such Electronic Filing and Voting Instructions have been submitted by completing a template spreadsheet (the "**Template**") detailing the additional required information (the "**Additional Noteholder Information**") and sending that directly to the Italian Agent at:

Email: [sfs.italy@list.db.com](mailto:sfs.italy@list.db.com)

If a Direct Participant has entered Electronic Filing and Voting Instruction(s) via MTX on behalf of an Intermediary Institution who is not the Noteholder, then the Intermediary Institution must request the relevant Additional Noteholder Information from the counterparty(s) of such Intermediary Institution until the Noteholder level is reached.

Direct Participants must complete the Template with the breakdown of votes as advised by the relevant Noteholders. The total nominal value of votes represented on the Template must equal the votes cast via MTX. Any Direct Participants who are also the Noteholder must still advise the Principal Consent Agent in this manner.

Any votes submitted via MTX for which Additional Noteholder Information is not supplied may result in those votes not being taken into account by the Supervisory Judge.

The Template must be obtained directly from the Italian Agent using the following contact information:

Email: [sfs.italy@list.db.com](mailto:sfs.italy@list.db.com)

Subject: LBT Consent Process (Additional Noteholder Information)

**Blocking**

The Electronic Filing and Voting Instructions referred to above will include an authorisation to Monte Titoli to transfer the Notes for which Electronic Filing and Voting

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Instructions are submitted to a suspense account at Monte Titoli so that no transfers may be effected in relation to such Notes.

Upon submission of an Electronic Filing and Voting Instruction, Monte Titoli will cause the amount of Notes to which such Electronic Filing and Voting Instruction relates to be debited from the relevant Direct Participant's account held with Monte Titoli and temporarily transferred to the applicable suspense account at Monte Titoli (see below).

Note(s) in respect of which any action is taken to file a Claim or to submit an instruction (including by submission of an Electronic Filing and Voting Instruction) will be temporarily transferred to a suspense account at Monte Titoli and such Notes may not be traded or transferred during the period beginning at the time at which the Direct Participant submits an Electronic Filing and Voting Instruction and ending on the earliest of (or as soon as reasonably practicable thereafter):

- (i) the date of a valid revocation of such Electronic Voting Instruction. Such revocation must in each case be submitted to Monte Titoli before the Expiration Date; or
- (ii) the date of the termination or withdrawal of the Consent Solicitation; or
- (iii) the date that the Claims Admission Meeting is concluded.

The submission of Electronic Filing and Voting Instructions will not further restrict the transferability of the Notes.

**Revocation**

Electronic Filing and Voting Instructions may be revoked before the Expiration Date by submitting an electronic revocation instruction to Monte Titoli in accordance with the applicable terms and conditions of Monte Titoli and the terms and conditions set forth in this Consent Solicitation Memorandum. Such electronic revocation instruction, to be effective, must:

- (i) clearly indicate the relevant Electronic Filing and Voting Instruction to be revoked;
- (ii) contain the aggregate nominal value or quantity of Notes to which such revocation relates; and
- (iii) be received and authorised by the Italian Agent before the Expiration Date.

Only the Direct Participant that submitted the Electronic Filing and Voting Instruction is entitled to revoke such Electronic Filing and Voting Instruction previously submitted.

Electronic Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the Italian Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises Monte Titoli to disclose full details of its name, full legal entity name, Monte Titoli account number(s) and the nominal value of the Notes or quantity of Notes in respect of which it submitted the Electronic Filing and Voting Instruction, on an ISIN by ISIN basis, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

**Miscellaneous**

*Monte Titoli Technical ISIN List*

Existing ISIN	'In Favour' ISIN	'Against' ISIN
IT0006578600	IT0006578600 98	IT0006578600 99



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<p><b>MARKET SECTION 6</b></p> <p><b>NOTEHOLDERS THAT HOLD NOTES THROUGH VPS NORWAY WITH ISIN PREFIX "NO"</b></p>
---

**(A) GENERAL**

For the purpose of this Market Section 6:

**"Nominee"** means: each Direct Participant at VPS Norway acting as a nominee on behalf of one or more Noteholders.

**"Noteholder"** means:

- (i) each Direct Participant at VPS Norway who holds Notes for its own account; and
- (ii) each beneficial owner of Notes holding such Notes in a VPS Norway registered account, directly or indirectly, via a Nominee acting on behalf of such beneficial owner.

Only Direct Participants (including Nominees) are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not Direct Participants should contact the Nominee through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by the Nominee, with a view to the timely submission of Filing and Voting Instructions on their behalf before the Expiration Date;
- (ii) instruct the Nominee to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedure for the Submission of Filing and Voting Instructions set forth under (C) below; and
- (iii) supply the Nominee with their name, full legal entity name and any other information required to enable the Nominee to complete the relevant Filing and Voting Instruction Form (the "**Additional Noteholder Information**").

**(B) RECORD DATE**

Only Noteholders as at close of business on December 7, 2012 (the "**Record Date**") are eligible to submit instructions (directly or via their Nominee) to file Claims and vote on the Composition Plan.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**(C) PROCEDURE FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants that wish to submit a Filing and Voting Instruction to the Principal Consent Agent whether acting for itself and/or acting on behalf of other Noteholders must do so in accordance with the procedure for the submission of Filing and Voting Instructions set forth in this Section C. Direct Participants must ensure delivery of the Filing and Voting Instruction to the Principal Consent Agent before the Expiration Date.

**Filing and Voting Instructions**

By submitting Filing and Voting Instructions, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders irrevocable appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Filing and Voting Instruction Forms**

a) Instructions for Direct Participants holding Notes for their own account

Direct Participants holding Notes for their own account who wish to submit a Filing and Voting Instruction must deliver a fully completed **Filing and Voting Instruction Form** found on page 54 of this Consent Solicitation Memorandum directly to the Principal Consent Agent in advance of the Expiration Date, including all of the following mandatory information:

- (i) name of Direct Participant as shown on the register(s) of VPS Norway;
- (ii) address of Direct Participant as shown on the register(s) of VPS Norway;
- (iii) contact name, telephone number and email address of Direct Participant;
- (iv) unique VPS Norway account number as shown on the register of VPS Norway;  
and
- (v) the relevant voting action for each ISIN to be voted on.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**Failure to complete all required fields may result in those votes not being taken into account by the Supervisory Judge.**

Completed Filing and Voting Instruction Forms must be delivered directly to the Principal Consent Agent as follows:

- (i) A scanned PDF version of each completed and signed Filing and Voting Instruction Form should be returned by email before the Expiration Date to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: LBT Consent Process (Norway); and

- (ii) the original copy should be sent as soon as possible following submission to the Principal Consent Agent at:

Deutsche Bank AG, London Branch  
PO BOX 64399  
Winchester House  
1 Great Winchester Street  
London EC2N 2DB  
United Kingdom

Attention: Debt & Agency Services  
re: LBT Consent Process (Norway)

b) Instructions for Direct Participants acting as a Nominee

Direct Participants acting as Nominee who wish to submit a Filing and Voting Instruction on behalf of one or more Noteholders must deliver a fully completed **Filing and Voting Instruction Form for Direct Participants acting as Nominee** found on page 57 of this Consent Solicitation Memorandum directly to the Principal Consent Agent on or before the Expiration Date, including all of the following mandatory information:

- (i) name of Nominee as shown on the register(s) of VPS Norway;
- (ii) address of Nominee as shown on the register(s) of VPS Norway;
- (iii) contact name, telephone number and email address of Nominee;
- (iv) unique VPS Norway account number as detailed on the registers of VPS Norway;
- (v) information relating to the relevant Noteholder which includes: full legal name, address and account number with the Nominee;
- (vi) the relevant voting action for each ISIN to be voted on.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

Direct Participants acting as Nominee are required to complete one ***Filing and Voting Instruction Form for Direct Participants acting as Nominee*** for each Noteholder who wishes to participate in the Consent Solicitation.

**Failure to complete all required fields may result in those votes not being taken into account by the Supervisory Judge.**

Completed Filing and Voting Instruction Forms for Direct Participants acting as Nominee must be delivered directly to the Principal Consent Agent as follows:

- (i) A scanned PDF version of each completed and signed Filing and Voting Instruction Form for Direct Participants acting as Nominee should be returned by email before the Expiration Date to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: LBT Consent Process (Norway); and

- (ii) the original copy should be sent as soon as possible following submission to the Principal Consent Agent at:

Deutsche Bank AG, London Branch  
PO BOX 64399  
Winchester House  
1 Great Winchester Street  
London EC2N 2DB  
United Kingdom

Attention: Debt & Agency Services re: LBT Consent Process (Norway)

**Revocation**

Filing and Voting Instructions may be revoked before the Expiration Date by submitting a revocation form (the "**Revocation Form**"). Only Direct Participants (if applicable, on behalf of a Noteholder) that submitted the Filing and Voting Instruction Form are entitled to revoke such Filing and Voting Instruction previously submitted.

Revocation Forms are available from the Principal Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Norway)

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

Completed Revocation Forms should be delivered to the Principal Consent Agent before the Expiration Date by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Submission (Norway)

**Resubmission of votes**

Filing and Voting Instructions that have been revoked may be resubmitted. Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date. The procedure for resubmitting a new Filing and Voting Instruction is the same as described in Procedures for Submitting Filing and Voting Instruction above.

**Representations and Warranties**

By submitting Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises VPS Norway to disclose full details of its name and legal identity, its VPS Norway account number and the nominal value of the Notes in respect of which it submitted the Filing and Voting Instruction Form, on an ISIN by ISIN basis, as the case may be, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts; and
- (iii) represents and warrants that it is fully authorised to submit such Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<p><b>FILING AND VOTING INSTRUCTION FORM FOR NOTES DEPOSITED AND HELD THROUGH VPS NORWAY</b></p>
--

**PLEASE COMPLETE THIS FORM ONLY IF YOU ARE A DIRECT PARTICIPANT  
HOLDING NOTES FOR YOUR OWN ACCOUNT**

**PLEASE PRINT CLEARLY**

Legal Name of Direct Participant as recorded on the register of VPS Norway: \_\_\_\_\_

Address of Direct Participant as recorded on the register of VPS Norway: \_\_\_\_\_

Contact Name of Direct Participant (if different from Legal Name): \_\_\_\_\_

Telephone Number of Direct Participant: \_\_\_\_\_

Email address of Direct Participant: \_\_\_\_\_

VPS Norway unique Account Number in which the Notes are held: \_\_\_\_\_

<b>NOTE DESCRIPTION AND FILING AND VOTING INSTRUCTION</b>				
ISIN	Short Note Description	<i>please insert</i> Nominal amount of Notes being voted upon per ISIN	<i>please insert a ✓ in the</i> relevant column(s) to indicate your voting action	
			IN FAVOUR	AGAINST
NO0010395965	Greater China Magnum Note Private Placement			
NO0010402738	Greater China Magnum Note 2 Private Placement			
NO0010393507	Global Podium Note Private Placement			
NO0010392731	Global Podium Note			
NO0010387749	5 yr Basket Note Linked to Global Titans Podium			

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**By completing and submitting this Filing and Voting Instruction Form, we hereby request a Claim to be filed with the Bankruptcy Trustees for each ISIN we hold (as identified above), for the proportionate share of the LBT Note Valuations applicable to that ISIN and vote IN FAVOUR or AGAINST the Composition Plan.**

**BY COMPLETING AND SUBMITTING THIS FILING AND VOTING FORM WE HEREBY CERTIFY THAT WE HOLD THE ABOVE SECURITIES AS AT THE RECORD DATE.**

**By completing and submitting this Filing and Voting Instruction Form, we hereby certify to irrevocable appoint the Principal Consent Agent or any of their respective employees to act as proxy to file Claims with the Bankruptcy Trustees and to cast votes relating to the Notes in which we have an interest (as identified above) at the Claims Admission Meeting.**

**By submitting Filing and Voting Instructions to the Principal Consent Agent, we authorise VPS Norway to disclose full details related to our: legal identity, nominal holdings of Notes and VPS Norway account details to LBT, the Principal Consent Agent, the Bankruptcy Trustees and, to the extent necessary, the Supervisory Judge and the Dutch Court.**

**The delivery of a Filing and Voting Instruction by a Direct Participant will, on acceptance of the Filing and Voting Instruction by the Bankruptcy Trustees and LBT, constitute a binding acceptance of the Direct Participant to the terms and conditions of the Consent Solicitation Memorandum and the Filing and Voting Instruction.**

**Revoking Votes**

Filing and Voting Instructions may be revoked any time during Consent Solicitation Period. Only the Direct Participant (if applicable on behalf of a Noteholder) that submitted the Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted. Revocation Forms are available from the Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Norway)

Completed Revocation Forms may be delivered at any time during the Consent Solicitation Period to the Principal Consent Agent by email to:

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation of Previous Instruction (Norway)

**Resubmission of Votes**

Filing and Voting Instructions that have been revoked may be resubmitted before the Expiration Date. Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date.

\_\_\_\_\_  
Authorised signature(s)

Dated: \_\_\_\_\_

**This form MUST be delivered to the Principal Consent Agent by email as a PDF attachment before the Expiration Date.**

**Deutsche Bank AG, London**

**Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)**

**Subject: Debt & Agency Services re: LBT Consent Process (Norway)**

**The original copy should be sent as soon as possible following submission to the Principal Consent Agent at:**

**Deutsche Bank AG, London Branch**

**PO BOX 64399**

**Winchester House**

**1 Great Winchester Street**

**London EC2N 2DB**

**United Kingdom**

**Attention: Debt & Agency Services re: LBT Consent Process (Norway)**

**\*\* END OF FORM\*\***



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**FILING AND VOTING INSTRUCTION FORM FOR DIRECT PARTICIPANTS ACTING  
AS NOMINEE FOR NOTES DEPOSITED AND HELD THROUGH VPS NORWAY**

**PLEASE COMPLETE THIS FORM IF YOU ARE A NOMINEE ONLY**

**PLEASE PRINT CLEARLY**

Legal Name of Nominee as recorded on the register of VPS Norway: \_\_\_\_\_

Address of Nominee as recorded on the register of VPS Norway: \_\_\_\_\_

Contact Name at Nominee: \_\_\_\_\_

Telephone number of Nominee: \_\_\_\_\_

Email address of Nominee: \_\_\_\_\_

VPS Norway unique Account Number  
in which the Notes are held: \_\_\_\_\_

**Noteholder information (please return one form for each Noteholder):**

Legal Name of Noteholder: \_\_\_\_\_

Address of Noteholder: \_\_\_\_\_

Account Number of Noteholder with Nominee: \_\_\_\_\_

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<b>NOTE DESCRIPTION AND FILING AND VOTING INSTRUCTION</b>				
<b>ISIN</b>	<b>Short Note Description</b>	<i>please insert</i> <b>Nominal amount of Notes being voted upon per ISIN</b>	<i>please insert a ✓ in the relevant column(s) to indicate your voting action</i>	
			<b>IN FAVOUR</b>	<b>AGAINST</b>
NO0010395965	Greater China Magnum Note Private Placement			
NO0010402738	Greater China Magnum Note 2 Private Placement			
NO0010393507	Global Podium Note Private Placement			
NO0010392731	Global Podium Note			
NO0010387749	5 yr Basket Note Linked to Global Titans Podium			

**By completing and submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee, we hereby request a Claim to be filed with the Bankruptcy Trustees for each ISIN we hold or represent (as identified above), for the proportionate share of the LBT Note Valuations applicable to that ISIN and vote IN FAVOUR or AGAINST the Composition Plan.**

**BY COMPLETING AND SUBMITTING THIS FILING AND VOTING FORM WE HEREBY CERTIFY THAT WE HOLD THE ABOVE SECURITIES AS AT THE RECORD DATE.**

**By completing and submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee, we hereby certify to irrevocable appoint the Principal Consent Agent or any of their respective employees to act as proxy to file Claims with the Bankruptcy Trustees and to cast votes relating to the Notes in which we have an interest (as identified above) at the Claims Admission Meeting.**

**By submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee to the Principal Consent Agent, we authorise VPS Norway to disclose full details related to our: legal identity, nominal holdings of Notes and VPS Norway account details to LBT, the Principal Consent Agent, the Bankruptcy Trustees and, to the extent necessary, the Supervisory Judge and the Dutch Court.**

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**The delivery of a Filing and Voting Instruction Form for Direct Participants acting as Nominee by a Direct Participant will, on acceptance of the Filing and Voting Instruction by the Bankruptcy Trustees and LBT, constitute a binding acceptance of such Direct Participant to the terms and conditions of the Consent Solicitation Memorandum and the Filing and Voting Instruction.**

**Revoking Votes**

Filing and Voting Instructions may be revoked any time during Consent Solicitation Period. Only the Direct Participant (if applicable, on behalf of a Noteholder) that submitted the Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted. Revocation Forms are available from the Principal Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Norway)

Completed Revocation Forms may be delivered at any time during the Consent Solicitation Period to the Principal Consent Agent by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation of Previous Instruction (Norway)

**Resubmission of votes**

Filing and Voting Instructions that have been revoked may be resubmitted before the Expiration Date. Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date.

\_\_\_\_\_  
Authorised signature(s)

Dated: \_\_\_\_\_

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**This form MUST be delivered to the Principal Consent Agent by email as a PDF attachment before the Expiration Date.**

**Deutsche Bank AG, London**

**Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)**

**Subject: Debt & Agency Services re: LBT Consent Process (Norway)**

**The original copy should be sent as soon as possible following submission to the Principal Consent Agent at:**

**Deutsche Bank AG, London Branch**

**PO BOX 64399**

**Winchester House**

**1 Great Winchester Street**

**London EC2N 2DB**

**United Kingdom**

**Attention: Debt & Agency Services re: LBT Consent Process (Norway)**

**\*\*END OF FORM\*\***

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**MARKET SECTION 7**

**NOTEHOLDERS THAT HOLD NOTES THROUGH VP WITH ISIN PREFIX "DK"**

**(A) GENERAL**

For the purpose of this Market Section 7:

**"Nominee"** means: each Direct Participant at VP acting as a nominee on behalf of one or more Noteholders.

**"Noteholder"** means:

- (i) each Direct Participant at VP who holds Notes for its own account; and
- (ii) each beneficial owner of Notes holding such Notes in a VP registered account, directly or indirectly, via a Nominee acting on behalf of such beneficial owner.

Only Direct Participants (including Nominees) are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not Direct Participants should contact the Nominee through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by the Nominee, with a view to the timely submission of Filing and Voting Instructions on their behalf before the Expiration Date;
- (ii) instruct the Nominee to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedure for the Submission of Filing and Voting Instructions set forth under (C) below; and
- (iii) supply the Nominee with their name, full legal entity name and any other information required to enable the Nominee to complete the relevant Filing and Voting Instruction (the "**Additional Noteholder Information**").

**(B) RECORD DATE**

Only Noteholders as at close of business on December 7, 2012 (the "**Record Date**") are eligible to submit instructions (directly or via their Nominee) to file Claims and vote on the Composition Plan.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**(C) PROCEDURE FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants that wish to submit a Filing and Voting Instruction through the Principal Consent Agent, whether acting for itself and/or acting on behalf of other Noteholders must do so in accordance with the procedure for the submission of Filing and Voting Instructions set forth in this section C. Direct Participants must ensure delivery of the Filing and Voting Instruction to the Principal Consent Agent before the Expiration Date.

**Filing and Voting Instructions**

By submitting Filing and Voting Instructions, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders irrevocable appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Filing and Voting Instruction Forms**

a) Instructions for Direct Participants holding Notes for their own account

Direct Participants holding Notes for their own account who wish to submit a Filing and Voting Instruction must deliver a fully completed Filing and Voting Instruction Form found on page 66 of this Consent Solicitation Memorandum directly to the Principal Consent Agent before the Expiration Date, including all of the following mandatory information:

- (i) proof of holdings, being either (a) the VP Cover Letter sent to you with a copy of the Consent Solicitation Memorandum, or (b) other proof of holdings as may be requested by the Principal Consent Agent to confirm your eligibility to file a Claim and vote;
- (ii) name of Direct Participant as shown on the register(s) of VP;
- (iii) address of Direct Participant as shown on the register(s) of VP;
- (iv) contact name of Direct Participant;

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

- (v) unique VP account number as shown on the register of VP;
- (vi) the relevant voting action for each ISIN to be voted on.

**Failure to complete all required fields and supply proof of holdings may result in those votes not being taken into account by the Supervisory Judge.**

Completed Filing and Voting Instruction Forms and proof of holdings must be delivered directly to the Principal Consent Agent as follows:

- (i) A scanned PDF version of each completed and signed Filing and Voting Instruction Form and proof of holdings should be returned by email before the Expiration Date to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: LBT Consent Process (Denmark); and

- (ii) the original copies should be sent as soon as possible following submission to the Principal Consent Agent at:

Deutsche Bank AG, London Branch  
PO BOX 64399  
Winchester House  
1 Great Winchester Street  
London EC2N 2DB  
United Kingdom

Attention: Debt & Agency Services  
re: LBT Consent Process (Denmark)

b) Instructions for Direct Participants acting as a Nominee

Direct Participants acting as a Nominee who wish to submit a Filing and Voting Instruction on behalf of one or more Noteholders must deliver a fully completed Filing and Voting Instruction Form for Direct Participants acting as Nominee found on page 69 of this Consent Solicitation Memorandum directly to the Principal Consent Agent on or before the Expiration Date, including all of the following mandatory information:

- (i) proof of holdings, being either (a) the VP Cover Letter sent to you with a copy of the Consent Solicitation Memorandum, or (b) other Proof of Holdings as may be requested by the Principal Consent Agent to confirm your eligibility to file a Claim and vote;
- (ii) name of Nominee as shown on the register(s) of VP;

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

- (iii) address of Nominee as shown on the register(s) of VP;
- (iv) contact name of Nominee;
- (v) unique VP account number as detailed on the register of VP;
- (vi) information relating to the relevant Noteholder which includes: name, address and account number with the Nominee; and
- (vii) the relevant voting action for each ISIN to be voted on.

Direct Participants acting as a Nominee are required to complete one Filing and Voting Instruction Form for Direct Participants acting as Nominee for each Noteholder who wishes to participate in the Consent Solicitation. Nominees may choose to submit multiple Filing and Voting Instruction Forms represented by a single proof of holdings or otherwise submit single Filing and Voting Instruction Forms accompanied by a proof of holdings with each submission.

**Failure to complete all required fields and supply proof of holdings may result in those votes not being taken into account by the Supervisory Judge.**

Completed Filing and Voting Instruction Forms and proof of holdings for Direct Participants acting as Nominee must be delivered directly to the Principal Consent Agent as follows:

- (i) A scanned PDF version of each completed and signed Filing and Voting Instruction Form for Direct Participants acting as Nominee should be returned by email before the Expiration Date to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: LBT Consent Process (Denmark); and

- (ii) the original copies should be sent as soon as possible following submission to the Principal Consent Agent at:

Deutsche Bank AG, London Branch  
PO BOX 64399  
Winchester House  
1 Great Winchester Street  
London EC2N 2DB  
United Kingdom

Attention: Debt & Agency Services re: LBT Consent Process (Denmark)



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**Revocation**

Filing and Voting Instructions may be revoked before the Expiration Date by submitting a revocation form (the "**Revocation Form**"). Only Direct Participants (if applicable, on behalf of a Noteholder) that submitted the Filing and Voting Instruction Form are entitled to revoke such Filing and Voting Instruction previously submitted.

Revocation Forms are available from the Principal Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Denmark)

Completed Revocation Forms should be delivered to the Principal Consent Agent on or before the Expiration Date by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Submission (Denmark)

**Resubmission of votes**

Filing and Voting Instructions that have been revoked may be resubmitted. Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date. The procedure for submitting a new Filing and Voting Instruction is the same as described in Procedures for Submitting Filing and Voting Instruction above.

**Representations and Warranties**

By submitting Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) will disclose full details of its name and legal identity, its VP account number and the nominal value of the Notes in respect of which it submitted the Filing and Voting Instruction Form, on an ISIN by ISIN basis, as the case may be, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts; and
- (iii) represents and warrants that it is fully authorised to submit such Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<p><b>FILING AND VOTING INSTRUCTION FORM FOR NOTES DEPOSITED AND HELD THROUGH VP</b></p>
--

**PLEASE COMPLETE THIS FORM ONLY IF YOU ARE A DIRECT PARTICIPANT  
HOLDING NOTES FOR YOUR OWN ACCOUNT**

**PLEASE PRINT CLEARLY**

Legal Name of Direct Participant as recorded on the register of VP: \_\_\_\_\_

Address of Direct Participant as recorded on the register of VP: \_\_\_\_\_

Telephone Number of Direct Participant: \_\_\_\_\_

Email address of Direct Participant: \_\_\_\_\_

VP unique Account Number in which the Notes are held: \_\_\_\_\_

<b>NOTE DESCRIPTION AND FILING AND VOTING INSTRUCTION</b>				
<b>ISIN</b>	<b>Short Note Description</b>	<i>please insert</i> <b>Nominal amount of Notes being voted upon per ISIN</b>	<i>please insert a ✓ in the</i> <b>relevant column(s) to indicate your voting action</b>	
			<b>IN FAVOUR</b>	<b>AGAINST</b>
DK0030106190	USD DKK NOTE			
DK0030072194	2Y TWIN CLIQUET NOTE 100 % CAPITAL PROTECTED NOTE			
DK0030068242	FX LINKED NOTE USD DKK			
DK0030096961	FX LINKED NOTE USD DKK			

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**By completing and submitting this Filing and Voting Instruction Form (together with proof of holdings), we hereby request a Claim to be filed with the Bankruptcy Trustees for each ISIN we hold (as identified above), for the proportionate share of the LBT Note Valuations applicable to that ISIN and vote IN FAVOUR or AGAINST the Composition Plan.**

**BY COMPLETING AND SUBMITTING THIS FILING AND VOTING FORM WE HEREBY CERTIFY THAT WE HOLD THE ABOVE SECURITIES AS AT THE RECORD DATE.**

**By completing and submitting this Filing and Voting Instruction Form, (together with proof of holdings), we hereby certify to irrevocable appoint the Principal Consent Agent or any of their respective employees to act as proxy to file Claims with the Bankruptcy Trustees and to cast votes relating to the Notes in which we have an interest (as identified above) at the Claims Admission Meeting.**

**By submitting Filing and Voting Instructions to the Principal Consent Agent, we authorise disclosure of our full details related to our: legal identity, nominal holdings of Notes and VP account details to LBT, the Principal Consent Agent, the Bankruptcy Trustees and, to the extent necessary, the Supervisory Judge and the Dutch Court.**

**The delivery of a Filing and Voting Instruction (together with proof of holdings) by a Direct Participant will, on acceptance of the Filing and Voting Instruction by the Bankruptcy Trustees and LBT, constitute a binding acceptance of the Direct Participant to the terms and conditions of the Consent Solicitation Memorandum and the Filing and Voting Instruction.**

**Revoking Votes**

Filing and Voting Instructions may be revoked any time during Consent Solicitation Period. Only the Direct Participant (if applicable on behalf of a Noteholder) that submitted the Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted. Revocation Forms are available from the Principal Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Denmark)

Completed Revocation Forms may be delivered at any time during the Consent Solicitation Period to the Principal Consent Agent by email to:

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation of Previous Instruction (Denmark)

**Resubmission of Votes**

Filing and Voting Instructions that have been revoked may be resubmitted before the Expiration Date (**together with proof of holdings**). Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date.

\_\_\_\_\_  
Authorised signature(s)

Dated: \_\_\_\_\_

**This form MUST be delivered to the Principal Consent Agent together with proof of holdings by email as a PDF attachment before the Expiration Date.**

**Deutsche Bank AG, London**

**Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)**

**Subject: Debt & Agency Services re: LBT Consent Process (Denmark)**

**The original copies should be sent as soon as possible following submission to the Principal Consent Agent at:**

**Deutsche Bank AG, London Branch**

**PO BOX 64399**

**Winchester House**

**1 Great Winchester Street**

**London EC2N 2DB**

**United Kingdom**

**Attention: Debt & Agency Services re: LBT Consent Process (Denmark)**

**\*\*END OF FORM\*\***

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**FILING AND VOTING INSTRUCTION FORM FOR DIRECT PARTICIPANTS ACTING  
AS NOMINEE FOR NOTES DEPOSITED AND HELD THROUGH VP**

**PLEASE COMPLETE THIS FORM IF YOU ARE A NOMINEE ONLY**

**PLEASE PRINT CLEARLY**

Legal Name of Nominee as recorded on the register of VP:

\_\_\_\_\_

Address of Nominee as recorded on the register of VP :

\_\_\_\_\_

Telephone number of Nominee: \_\_\_\_\_

Email address of Nominee: \_\_\_\_\_

VP unique Account Number  
in which the Notes are held: \_\_\_\_\_

**Noteholder information (please return one form for each Noteholder):**

Legal Name of Noteholder: \_\_\_\_\_

Address of Noteholder: \_\_\_\_\_

Account Number of Noteholder with Nominee: \_\_\_\_\_

<b>NOTE DESCRIPTION AND FILING AND VOTING INSTRUCTION</b>				
<b>ISIN</b>	<b>Short Note Description</b>	<i>please insert Nominal amount of Notes being voted upon per ISIN</i>	<i>please insert a ✓ in the relevant column(s) to indicate your voting action</i>	
			<b>IN FAVOUR</b>	<b>AGAINST</b>
DK0030106190	USD DKK NOTE			
DK0030072194	2Y TWIN CLIQUET NOTE 100 % CAPITAL PROTECTED NOTE			
DK0030068242	FX LINKED NOTE USD DKK			
DK0030096961	FX LINKED NOTE USD DKK			

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**By completing and submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee, we hereby request a Claim to be filed with the Bankruptcy Trustees for each ISIN we hold or represent (as identified above), for the proportionate share of the LBT Note Valuations applicable to that ISIN and vote IN FAVOUR or AGAINST the Composition Plan.**

**BY COMPLETING AND SUBMITTING THIS FILING AND VOTING FORM WE HEREBY CERTIFY THAT WE HOLD THE ABOVE SECURITIES AS AT THE RECORD DATE.**

**By completing and submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee, we hereby certify to irrevocable appoint the Principal Consent Agent or any of their respective employees to act as proxy to file Claims with the Bankruptcy Trustees and to cast votes relating to the Notes in which we have an interest (as identified above) at the Claims Admission Meeting.**

**By submitting this Filing and Voting Instruction Form for Direct Participants acting as Nominee to the Principal Consent Agent, we authorise VP to disclose full details related to our: legal identity, nominal holdings of Notes and VP account details to LBT, the Principal Consent Agent, the Bankruptcy Trustees and, to the extent necessary, the Supervisory Judge and the Dutch Court.**

**The delivery of a Filing and Voting Instruction Form for Direct Participants acting as Nominee by a Direct Participant will, on acceptance of the Filing and Voting Instruction by the Bankruptcy Trustees and LBT, constitute a binding acceptance of such Direct Participant to the terms and conditions of the Consent Solicitation Memorandum and the Filing and Voting Instruction.**

**Revoking Votes**

Filing and Voting Instructions may be revoked any time during Consent Solicitation Period. Only the Direct Participant (if applicable, on behalf of a Noteholder) that submitted the Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted. Revocation Forms are available from the Principal Consent Agent upon request by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation Request (Denmark)

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

Completed Revocation Forms may be delivered at any time during the Consent Solicitation Period to the Principal Consent Agent by email to:

[LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

Subject: Debt & Agency Services re: Revocation of Previous Instruction (Denmark)

**Resubmission of votes**

Filing and Voting Instructions that have been revoked may be resubmitted before the Expiration Date. Any such Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction. Any revocation and resubmission instructions should be received by the Principal Consent Agent before the Expiration Date.

\_\_\_\_\_  
Authorised signature(s)

Dated: \_\_\_\_\_

**This form MUST be delivered to the Principal Consent Agent by email as a PDF attachment before the Expiration Date.**

**Deutsche Bank AG, London**

**Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)**

**Subject: Debt & Agency Services re: LBT Consent Process (Denmark)**

**The original copy should be sent as soon as possible following submission to the Principal Consent Agent at:**

**Deutsche Bank AG, London Branch**

**PO BOX 64399**

**Winchester House**

**1 Great Winchester Street**

**London EC2N 2DB**

**United Kingdom**

**Attention: Debt & Agency Services re: LBT Consent Process (Denmark)**

**\*\*END OF FORM\***



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<p><b>MARKET SECTION 8</b></p> <p><b>NOTEHOLDERS THAT HOLD NOTES THROUGH EUROCLEAR SWEDEN WITH ISIN PREFIX "SE"</b></p>
---

**(A) GENERAL**

For the purpose of this Market Section 8:

**"Nominee"** means each Direct Participant at Euroclear Sweden acting as a nominee on behalf of one or more Noteholders.

**"Noteholder"** means:

- (i) each Direct Participant at Euroclear Sweden who holds Notes for its own account; and
- (ii) each beneficial owner of Notes holding such Notes in a Euroclear Sweden registered account, directly or indirectly, via a Nominee acting on behalf of such beneficial owner.

Only Direct Participants (including Nominees) are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not Direct Participants should contact the Nominee through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by the Nominee, with a view to the timely submission of Filing and Voting Instructions on their behalf before the Expiration Date;
- (ii) instruct the Nominee to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedure for the Submission of Filing and Voting Instructions set forth under (C) below; and
- (iii) supply the Nominee with their name, full legal entity name and any other information required to enable the Nominee to complete the relevant Filing and Voting Instruction (the **"Additional Noteholder Information"**).

**(B) RECORD DATE**

Only Noteholders as at close of business on December 7, 2012 (the **"Record Date"**) are eligible to submit instructions (directly or via their Nominee) to file Claims and vote on the Composition Plan.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**(C) PROCEDURE FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants that wish to submit a Filing and Voting Instruction with the Principal Consent Agent, whether acting for itself and/or acting on behalf of other Noteholders must do so in accordance with the procedures of Euroclear Sweden as set forth below.

Direct Participants should note that they must allow sufficient time for compliance with the standard operating procedures of Euroclear Sweden in order to ensure delivery of their Electronic Filing and Voting Instructions to the Principal Consent Agent in advance of the Expiration Date.

**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions on an ISIN by ISIN basis, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Filing and Voting Instructions**

Direct Participants who wish to submit an Electronic Filing and Voting Instruction must do so by using the voting system offered by Euroclear Sweden in accordance with the applicable terms and conditions of Euroclear Sweden and the terms and conditions set forth in this Consent Solicitation Memorandum.

The receipt of an Electronic Filing and Voting Instruction by Euroclear Sweden may be acknowledged in accordance with the standard practices of Euroclear Sweden. For the avoidance of doubt any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
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**Revocation and amendment**

An Electronic Filing and Voting Instruction may be revoked by submitting a revocation form to the Principal Consent Agent only on or up until two days after the Expiration Date. Such revocation form can be obtained from the Principal Consent Agent directly. Electronic Filing and Voting Instructions that have been validly revoked cannot be resubmitted.

An Electronic Filing and Voting Instruction may be amended at any time before the Expiration Date between the two voting options, 'in Favour' or 'Against' as previously outlined in this document and in accordance with the terms and conditions set forth in this Consent Solicitation Memorandum.

For any Electronic Filing and Voting Instructions that have been amended, the most recent validly resubmitted Electronic Filing and Voting Instruction will be regarded as a new Electronic Filing and Voting Instruction and the previous instruction will be considered cancelled.

Only the Direct Participant that submitted the Electronic Filing and Voting Instruction is entitled to revoke or amend an Electronic Filing and Voting Instruction previously submitted.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises Euroclear Sweden to disclose full details of its name, full legal entity name, Euroclear Sweden's account number and the nominal value of the Notes in respect of which it submitted the Electronic Filing and Voting Instruction, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and
- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary

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Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.

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<p><b>MARKET SECTION 9</b></p> <p><b>NOTEHOLDERS THAT HOLD NOTES THROUGH EUROCLEAR FINLAND WITH ISIN PREFIX "FI"</b></p>
--

**(A) GENERAL**

For the purpose of this Market Section 9:

**"Directly Registered Holder"** means: each Direct Participant at Euroclear Finland who holds Notes for its own account.

**"Nominee"** means each Direct Participant at Euroclear Finland acting as a nominee on behalf of one or more Noteholders.

**"Noteholder"** means:

- (i) each Directly Registered Holder; and
- (ii) each beneficial owner of Notes holding such Notes in a Euroclear Finland registered account, directly or indirectly, via a Nominee acting on behalf of such beneficial owner.

Only Direct Participants (Directly Registered Holders and Nominees) are allowed to submit Filing and Voting Instructions as provided for by this Consent Solicitation Memorandum. Noteholders who are not Directly Registered Holders should contact the Nominee through which they hold their Notes to:

- (i) inform themselves of any deadlines that may be imposed by the Nominee, with a view to the timely submission of Filing and Voting Instructions on their behalf before the Expiration Date;
- (ii) instruct the Nominee to process and submit Filing and Voting Instructions on their behalf in accordance with the Procedure for the Submission of Filing and Voting Instructions set forth under (C) below; and
- (iii) supply the Nominee with their name, full legal entity name and any other information required to enable the Nominee to complete the relevant Filing and Voting Instruction (the "**Additional Noteholder Information**").

**(B) RECORD DATE**

Only Noteholders as at close of business on December 7, 2012 (the "**Record Date**") are eligible to submit instructions (directly or via their Nominee) to file Claims and vote on the Composition Plan.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
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**(C) PROCEDURE FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Direct Participants that wish to submit a Filing and Voting Instruction to the Principal Consent Agent, whether acting for itself and/or acting on behalf of other Noteholders, must do so in accordance with the procedures of Euroclear Finland as set forth below.

Direct Participants should note that they must allow sufficient time for compliance with the standard operating procedures of Euroclear Finland in order to ensure delivery of their Electronic Filing and Voting Instructions to the Principal Consent Agent in advance of the Expiration Date.

**Filing and Voting Instructions**

By submitting Filing and Voting Instructions, each Direct Participant, whether acting for itself and/or acting on behalf of other Noteholders irrevocably appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **IN FAVOUR** of the Composition Plan on the Direct Participant's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; or
- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Direct Participant holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Direct Participant and to vote **AGAINST** the Composition Plan on the Direct Participants behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

Any votes submitted with the option to **ABSTAIN** will not be taken into account.

**Procedures for submitting Filing and Voting Instructions**

The receipt of a Filing and Voting Instruction by Euroclear Finland may be acknowledged in accordance with the standard practices of Euroclear Finland. For the avoidance of doubt any such acknowledgement does not constitute an acceptance of the Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**a) Instructions for Direct Participants holding Notes for their own account**

Direct Participants holding Notes for their own account who wish to submit an Filing and Voting Instruction must do so by using the voting system offered by Euroclear Finland

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which can be accessed via a link on the LBT Website:

[www.lehmanbrotherstreasury.com](http://www.lehmanbrotherstreasury.com).

**b) Instructions for Direct Participants acting as Nominee**

Direct Participants acting as a Nominee that wish to submit Filing and Voting Instructions on behalf of one or more Noteholders must do so by submitting, or procure submission of, their voting instructions as well as information on the identity of such Noteholders directly to Euroclear Finland at the latest three business days prior to the Expiration Date.

**Failure to provide all required information may result in those votes not being taken into account by the Supervisory Judge.**

**Revocation**

Filing and Voting Instructions may be revoked before the Expiration Date by submitting an instruction to Euroclear Finland in accordance with the applicable terms and conditions of Euroclear Finland and the terms and conditions set forth in this Consent Solicitation Memorandum.

Only the Direct Participant that submitted the Filing and Voting Instruction is entitled to revoke such Filing and Voting Instruction previously submitted.

Filing and Voting Instructions that have been validly revoked may be resubmitted before the Expiration Date. Any such validly resubmitted Filing and Voting Instruction will be regarded as a new Filing and Voting Instruction.

**Representations and Warranties**

By submitting Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, each Direct Participant:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises Euroclear Finland to disclose full details of its name, full legal entity name, Euroclear Finland's account number and the nominal value of the Notes in respect of which it submitted the Electronic Filing and Voting Instruction, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts;
- (iii) represents and warrants that it is fully authorised to submit such Electronic Filing and Voting Instruction; and

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- (iv) represents and warrants that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

LBT will rely (a) on all Intermediary Institutions through which the Noteholders hold their Notes, if any, to make similar representations and warranties as those set out under (iii) and (iv) above when they forward the Noteholders' instructions to the Direct Participants or (if there are multiple layers of Intermediary Institutions) the next Intermediary Institution (as the case may be) and, consequently, (b) on each Direct Participant to actively seek such representations and warranties from the relevant Intermediary Institutions that hold an account with it.



**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

<p><b>MARKET SECTION 10</b></p> <p><b>NOTEHOLDERS THAT HOLD NOTES THROUGH COMPUTERSHARE WITH ISIN PREFIX "AU"</b></p>
---

**(A) GENERAL**

For the purpose of this Market Section 10:

**"Noteholder"** means each Direct Registered Holder on the bond register with Computershare.

**(B) RECORD DATE**

Only Noteholders who hold Notes on the bond register with Computershare as at close of business on December 7, 2012 (the **"Record Date"**) are eligible to submit Filing and Voting Instructions.

**(C) PROCEDURES FOR THE SUBMISSION OF FILING AND VOTING INSTRUCTIONS**

Noteholders who hold Notes on the bond register with Computershare on the Record Date who wish to participate in the Consent Solicitation process should submit, or procure submission of, their Filing and Voting instruction electronically using Computershare's voting system 'Investor Vote'.

Noteholders should note that they must allow sufficient time for compliance with the standard operating procedures of Computershare in order to ensure delivery of their voting instructions to the Principal Consent Agent before the Expiration Date.

**Electronic Filing and Voting Instructions**

By submitting Electronic Filing and Voting Instructions, each Noteholder irrevocable appoints and instructs the Principal Consent Agent to act as proxy to:

- (i) file a Claim with the Bankruptcy Trustees for each ISIN that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Noteholder and to vote **IN FAVOUR** of the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees; *or*

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- (ii) file a Claim with the Bankruptcy Trustees for each ISIN that the Noteholder holds or represents, for the proportionate share of the LBT Note Valuation applicable to that portion of the ISIN held or represented by such Noteholder and to vote **AGAINST** the Composition Plan on the Noteholder's behalf on the basis of such a Claim filed with the Bankruptcy Trustees.

**Procedures for submitting Electronic Filing and Voting Instructions**

Noteholders who wish to submit Electronic Filing and Voting Instructions must do so in accordance with the procedures of Computershare's online voting system 'Investor Vote'.

Noteholders should contact Computershare for participation procedures and deadlines regarding the submission of an Electronic Filing and Voting Instruction and the blocking of the Notes in the relevant accounts in Computershare, as the case may be. The Noteholder must clearly state the aggregate nominal value or number of Notes with respect to which it wishes to submit the Electronic Filing and Voting Instructions.

The receipt of such Electronic Filing and Voting Instructions by Computershare may be acknowledged in accordance with the standard practices of Computershare. For the avoidance of doubt any such acknowledgement does not constitute an acceptance of the Electronic Filing and Voting Instruction by or on behalf of the Bankruptcy Trustees or LBT.

**Failure to provide all required information may result in those votes not being taken into account by the Supervisory Judge.**

**Blocking**

No transfer of Notes may be effected at any time from and including close of business on the Record Date until the earlier of (or as soon as reasonably practicable thereafter):

- (i) the date of the termination or withdrawal of the Consent Solicitation; or
- (ii) the date the Claims Admission Meeting is concluded.

The submission of Electronic Filing and Voting Instructions will not further restrict the transferability of the Notes.

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**Revocation**

Noteholders may cast votes up to the Expiration Date. Noteholders may alter or withdraw the votes that they have cast via the Investor Vote system of Computershare up to the Expiration Date.

**Representations and Warranties**

By submitting Electronic Filing and Voting Instructions to the Principal Consent Agent pursuant to the procedures and conditions of this Consent Solicitation Memorandum, the Noteholder:

- (i) accepts that it is bound by this Consent Solicitation Memorandum;
- (ii) authorises Computershare to disclose full details of its name, full legal entity name, their Computershare investor ID number and the nominal value of the Notes in respect of which it submitted the Electronic Filing and Voting Instruction, on an ISIN by ISIN basis, as the case may be, to LBT, the Principal Consent Agent, the Bankruptcy Trustees, and, to the extent necessary, the Supervisory Judge and the Dutch Courts; and
- (iii) represents and warrants that it is fully authorised to submit such Filing and Voting Instruction; and
- (iv) that all information submitted by it is, to the best of its knowledge, accurate and not misleading.

**Miscellaneous**

*Requests for assistance*

Any requests for assistance in submitting an Electronic Filing and Voting Instruction should be directed to Computershare at:

*Computershare*

Yarra Falls, 452 Johnston Street  
Abbotsford VIC 3067, Melbourne, Australia

[Registry@computershare.com.au](mailto:Registry@computershare.com.au)

Telephone: 1800 550 184 or 03 9415 4133  
Attn: Fixed Interest Team

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**CONTACT INFORMATION**

**LBT / BANKRUPTCY TRUSTEES**

Houthoff Buruma Coöperatief U.A.  
P.O. Box 75505  
1070 AM Amsterdam  
The Netherlands

Telephone: +31 (0)20 605 6000  
Attn. Curatoren Lehman Brothers Treasury Co. B.V.  
Email: [info.lbtreasurybv@houthoff.com](mailto:info.lbtreasurybv@houthoff.com)

**PRINCIPAL CONSENT AGENT**

Deutsche Bank AG, London Branch  
Winchester House  
1 Great Winchester Street  
London EC2N 2DB  
United Kingdom

Telephone: +44 207 547 5000  
Attn: Debt & Agency Services  
Email: [LBT-Consent@list.db.com](mailto:LBT-Consent@list.db.com)

**US CONSENT AGENT**

DB Services Americas, Inc.  
MS JCK01-0218  
5022 Gate Parkway, Suite 200  
Jacksonville, FL 32256  
Telephone: (800) 735-7777 (option #1)  
Email: [db.reorg@db.com](mailto:db.reorg@db.com)

**THIS CONSENT SOLICITATION MEMORANDUM IS PRIMARILY ADDRESSED TO  
DIRECT PARTICIPANTS**

**ITALIAN AGENT**

Deutsche Bank S.p.A.  
Piazza del Calendario, 3  
20126 Milano  
Telephone : +39 02 4024 2991 / 2155  
Attn: GTB / SFS Team  
Email: [sfs.italy@list.db.com](mailto:sfs.italy@list.db.com)

## **ANNEX III**

## **ANNEX III – 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. Knighthood 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.

## **ANNEX IV**



Lehman Brothers Holdings Inc.  
1271 Avenue of the Americas  
New York, New York 10019

December 5, 2012

Rutger J. Schimmelpenninck and Frédéric Verhoeven,  
*curatoren van* Lehman Brothers Treasury Co. B.V.  
Houthoff Buruma  
PO Box 75505  
NL-1070 AM Amsterdam  
the Netherlands

Gentlemen:

Reference is made to that certain settlement agreement dated August 30, 2011, among the Debtors and the LBT Trustees (the "Settlement Agreement"). Capitalized terms used but not defined herein shall have the meanings ascribed to them in the Settlement Agreement. On December 5, 2012, LBT made available the Composition Plan for Lehman Brothers Treasury Co. B.V. (the "LBT Composition Plan"). In accordance with section 3(a)(3) of the Settlement Agreement, the Debtors support approval of the LBT Composition Plan.

Nothing herein should be deemed to be an admission or waiver of any rights, claims and defenses of the Debtors including those arising under the Settlement Agreement.

LEHMAN BROTHERS HOLDINGS INC.,  
as Plan Administrator for the Debtors

By:   
Name: Daniel Ehrmann

## **ANNEX V**

## Annex V

## Final List of LBT Note Valuations (5 December 2012)

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0320100323	USD	14-Sep-2008	1,100,352	100.0000%
XS0290596161	EUR	15-Sep-2008	2,904,948	57.5010%
XS0319739537	SGD	15-Sep-2008	736,226	77.2960%
XS0319817788	USD	15-Sep-2008	427,558	31.5052%
XS0320033466	USD	15-Sep-2008	548,372	41.5300%
CH0039308686	USD	16-Sep-2008	9,371,319	58.0681%
XS0154706153	EUR	16-Sep-2008	11,133,350	104.0500%
XS0228314885	JPY	16-Sep-2008	114,898	11.2031%
XS0260439210	AUD	16-Sep-2008	1,297,706	48.7548%
XS0291463221	JPY	16-Sep-2008	472,373	65.9008%
XS0350116330	HKD	16-Sep-2008	855,710	47.6815%
XS0350116843	HKD	16-Sep-2008	338,984	47.8515%
XS0378248529	HKD	17-Sep-2008	472,273	100.0000%
XS0320521429	USD	18-Sep-2008	565,939	70.1353%
XS0369673073	USD	18-Sep-2008	383,656	104.6000%
XS0383076493	HKD	18-Sep-2008	220,889	77.9523%
XS0359370722	JPY	19-Sep-2008	747,920	103.7200%
XS0371594762	USD	19-Sep-2008	483,148	102.7500%
XS0378981806	HKD	19-Sep-2008	307,951	108.6770%
XS0268077780	USD	22-Sep-2008	735,544	100.2694%
XS0290556454	JPY	22-Sep-2008	839,226	55.7526%
XS0311685209	USD	22-Sep-2008	5,960,974	101.5750%
XS0320033540	USD	23-Sep-2008	683,239	93.1392%
XS0290770378	JPY	24-Sep-2008	226,629	52.6424%
XS0290976157	JPY	24-Sep-2008	275,352	38.1141%
XS0291657004	JPY	24-Sep-2008	185,257	51.6904%
XS0291905858	JPY	24-Sep-2008	176,881	49.3532%
XS0292220455	JPY	24-Sep-2008	179,223	50.0068%
XS0321317603	EUR	24-Sep-2008	670,984	67.0984%
XS0321795170	CHF	24-Sep-2008	847,684	41.1286%
XS0360517105	JPY	24-Sep-2008	746,610	104.0556%
XS0361311102	JPY	24-Sep-2008	611,435	84.8364%
XS0380276971	HKD	24-Sep-2008	234,393	82.7182%
XS0261613474	AUD	25-Sep-2008	1,429,248	53.6969%
XS0380268952	HKD	25-Sep-2008	283,364	100.0000%
XS0380275908	HKD	25-Sep-2008	245,691	86.7052%
XS0384984018	HKD	26-Sep-2008	377,818	100.0000%
XS0384984281	HKD	26-Sep-2008	377,818	100.0000%
XS0322064840	EUR	27-Sep-2008	1,600,000	100.0000%
XS0322265157	USD	28-Sep-2008	1,169,562	53.1449%
XS0268033908	EUR	29-Sep-2008	3,535,000	101.0000%
XS0268789939	GBP	29-Sep-2008	962,045	59.8199%
XS0322031591	USD	29-Sep-2008	499,309	45.3772%
52519VAD8	USD	30-Sep-2008	1,379,034	121.2838%
XS0323826221	USD	30-Sep-2008	810,741	7.1211%
XS0381368280	HKD	30-Sep-2008	382,728	90.0441%
XS0381368363	HKD	30-Sep-2008	283,364	100.0000%
XS0381371664	HKD	30-Sep-2008	259,672	91.6391%
XS0262585374	AUD	2-Oct-2008	1,451,867	54.5467%
XS0322469403	SGD	2-Oct-2008	3,433,744	88.3824%
XS0381364966	HKD	2-Oct-2008	595,530	90.0705%
XS0381438919	HKD	2-Oct-2008	244,548	86.3017%
XS0352986813	HKD	3-Oct-2008	914,818	80.0436%
XS0381855781	HKD	3-Oct-2008	241,003	85.0507%
XS0382187945	HKD	3-Oct-2008	367,968	77.9142%
XS0382188083	HKD	3-Oct-2008	272,380	82.3918%
XS0382188166	HKD	3-Oct-2008	447,961	79.0434%
XS0270328858	USD	6-Oct-2008	3,250,257	119.7500%
XS0323619600	CHF	8-Oct-2008	7,818,756	116.0000%
XS0323619782	CHF	8-Oct-2008	1,615,355	114.0000%
XS0324723203	USD	8-Oct-2008	244,412	66.6364%
XS0382588001	HKD	8-Oct-2008	179,606	63.3834%
XS0382588340	HKD	8-Oct-2008	340,862	72.1748%
XS0323643063	USD	9-Oct-2008	2,502,003	51.5742%
XS0323869205	USD	9-Oct-2008	94,992	8.2743%
XS0375559753	USD	9-Oct-2008	73,375,690	100.0257%
XS0180383662	USD	10-Oct-2008	5,176,829	100.8151%
XS0374062528	USD	10-Oct-2008	382,372	104.2500%
XS0374191251	USD	10-Oct-2008	380,905	103.8500%
XS0383457453	HKD	10-Oct-2008	275,699	72.9714%
XS0384213442	HKD	10-Oct-2008	373,919	98.9680%
XS0385755979	JPY	10-Oct-2008	558,403	77.9028%
XS0374326105	USD	13-Oct-2008	381,089	103.9000%
XS0295438369	EUR	14-Oct-2008	4,514,368	103.1384%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0383378071	USD	15-Oct-2008	399,270	49.2121%
XS0383554655	HKD	15-Oct-2008	226,451	79.9153%
XS0383554812	HKD	15-Oct-2008	271,151	95.6901%
XS0177644621	EUR	16-Oct-2008	396,000	90.0000%
XS0324583607	USD	16-Oct-2008	2,200,704	100.0000%
XS0386289929	JPY	16-Oct-2008	576,494	80.4267%
XS0271187634	USD	17-Oct-2008	1,063,911	120.8602%
XS0294645535	JPY	17-Oct-2008	130,544	36.4244%
XS0294646426	JPY	17-Oct-2008	137,209	38.2842%
XS0325077864	USD	17-Oct-2008	2,566,812	55.9852%
XS0326402731	USD	17-Oct-2008	1,516,808	51.6928%
XS0377054381	USD	17-Oct-2008	319,313	21.7644%
XS0231644260	USD	20-Oct-2008	714,183	101.4139%
XS0264130369	AUD	20-Oct-2008	1,487,602	55.8892%
XS0271188285	AUD	20-Oct-2008	1,130,408	30.3353%
XS0325790276	USD	20-Oct-2008	28,692,229	79.0726%
XS0359724472	USD	22-Oct-2008	225,260	61.4149%
XS0384368485	USD	22-Oct-2008	795,829	58.5469%
US52519VAR78	USD	23-Oct-2008	7,685,465	82.4947%
XS0326172557	USD	23-Oct-2008	2,015,965	62.4583%
XS0326172631	GBP	23-Oct-2008	3,485,488	33.8637%
XS0356499052	USD	23-Oct-2008	696,217	63.2722%
XS0232035534	CHF	24-Oct-2008	4,682,832	104.9901%
XS0232035880	EUR	24-Oct-2008	4,631,460	105.9831%
XS0232037159	USD	24-Oct-2008	3,525,351	107.4873%
XS0271152242	JPY	24-Oct-2008	865,044	36.0246%
XS0326264750	EUR	24-Oct-2008	587,652	64.7193%
XS0326490843	USD	24-Oct-2008	946,374	43.0032%
XS0328465306	GBP	25-Oct-2008	1,438,317	48.6060%
XS0137335468	USD	26-Oct-2008	2,095,424	100.2274%
XS0324841153	USD	26-Oct-2008	9,186,972	108.0000%
XS0327847553	HKD	27-Oct-2008	556,307	29.3750%
XS0328210496	HKD	29-Oct-2008	187,913	24.8681%
XS0327234380	USD	30-Oct-2008	242,816	14.3916%
XS0327235783	AUD	30-Oct-2008	1,784,566	53.2112%
XS0378451917	USD	30-Oct-2008	253,742	69.1804%
XS0378452303	USD	30-Oct-2008	191,476	52.2039%
XS0378480692	USD	30-Oct-2008	277,245	75.5879%
XS0379577397	USD	30-Oct-2008	678,772	92.5302%
XS0272349332	USD	31-Oct-2008	1,866,417	38.8443%
XS0272577809	EUR	31-Oct-2008	289,481	38.5975%
XS0386716269	HKD	31-Oct-2008	310,686	82.2316%
XS0251155205	USD	2-Nov-2008	848,472	111.2151%
XS0272915116	USD	3-Nov-2008	1,880,286	88.3864%
XS0273083096	USD	3-Nov-2008	700,924	79.6249%
XS0304593857	EUR	3-Nov-2008	898,203	179.6407%
XS0327847801	USD	3-Nov-2008	368,453	32.4048%
XS0329337850	HKD	3-Nov-2008	1,373,996	30.2740%
XS0297488883	HKD	5-Nov-2008	414,611	48.7726%
XS0273584382	USD	6-Nov-2008	3,889,094	106.0323%
XS0328586358	USD	6-Nov-2008	225,080	30.6829%
XS0329714074	HKD	6-Nov-2008	1,530,416	28.7027%
XS0328209480	JPY	7-Nov-2008	360,244	25.0932%
XS0382037975	USD	7-Nov-2008	252,613	51.0166%
XS0363204602	USD	9-Nov-2008	100,220	27.3239%
XS0273904044	GBP	10-Nov-2008	274,612	13.3401%
XS0326046504	USD	10-Nov-2008	3,176,937	108.0000%
XS0330074344	USD	10-Nov-2008	2,722,752	51.0544%
XS0381626679	USD	12-Nov-2008	531,567	72.4632%
XS0382626967	USD	12-Nov-2008	161,679	36.7335%
XS0273921568	HKD	13-Nov-2008	1,089,189	60.6913%
XS0329628829	USD	13-Nov-2008	2,174,437	52.9320%
XS0330867846	HKD	13-Nov-2008	1,481,819	32.6837%
XS0274497279	GBP	14-Nov-2008	196,960	11.3398%
XS0329714231	USD	14-Nov-2008	247,284	28.0914%
XS0329714314	EUR	14-Nov-2008	728,609	48.5739%
XS0329804735	USD	14-Nov-2008	1,608,401	62.6449%
XS0274445120	CHF	17-Nov-2008	3,540,513	100.0000%
XS0330074930	USD	17-Nov-2008	313,080	42.6791%
XS0330421834	HKD	17-Nov-2008	698,158	27.3758%
XS0331039569	USD	17-Nov-2008	31,101,913	59.3196%
XS0331400456	USD	17-Nov-2008	4,139,729	42.7197%
XS0331661172	HKD	17-Nov-2008	2,714,429	62.7466%
XS0331195932	USD	19-Nov-2008	3,959,020	71.9591%
XS0235648747	USD	20-Nov-2008	5,444,467	49.4793%
XS0330867689	USD	21-Nov-2008	366,784	100.0000%
CH0039308660	CHF	22-Nov-2008	326,453	50.6851%
XS0234972981	CHF	24-Nov-2008	2,829,965	25.9853%
XS0271794363	SEK	24-Nov-2008	1,123,351	100.0000%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %	
XS0271795840	SEK	24-Nov-2008	667,799	100.0000%	
XS0329609449	USD	24-Nov-2008	148,497,047	101.2156%	
XS0330206789	USD	24-Nov-2008	573,186	55.8119%	
XS0331399856	EUR	24-Nov-2008	760,910	58.5315%	
XS0331399930	USD	24-Nov-2008	685,768	60.3122%	
XS0332546448	HKD	24-Nov-2008	612,776	31.6465%	
XS0332547099	USD	24-Nov-2008	1,408,142	34.9014%	
XS0364513787	USD	24-Nov-2008	456,147	65.4546%	
XS0332136380	USD	26-Nov-2008	9,009,942	59.7885%	
XS0332185676	USD	26-Nov-2008	16,010,193	59.1407%	
XS0275536307	USD	28-Nov-2008	251,717	57.1900%	
XS0275725611	USD	28-Nov-2008	1,387,975	62.0357%	
XS0275726007	USD	28-Nov-2008	1,429,345	59.9533%	
XS0276148508	HKD	28-Nov-2008	1,095,787	61.0590%	
XS0333308632	USD	28-Nov-2008	993,541	52.4959%	
XS0332848372	USD	30-Nov-2008	190,728	20.0000%	
XS0275924578	USD	1-Dec-2008	1,575,239	61.3533%	
XS0275925112	USD	1-Dec-2008	965,047	61.1885%	
XS0276121307	EUR	1-Dec-2008	9,500,000	100.0000%	
XS0276139341	USD	1-Dec-2008	3,720,032	62.2227%	
XS0276149738	USD	1-Dec-2008	2,064,492	61.8531%	
XS0276286993	HKD	1-Dec-2008	1,853,608	61.3260%	
XS0301886247	USD	1-Dec-2008	259,810	37.2814%	
XS0301979331	USD	1-Dec-2008	480,656	107.4148%	
XS0332134179	USD	1-Dec-2008	287,697	29.2678%	
XS0332762904	USD	1-Dec-2008	526,424	59.8018%	
XS0334090106	HKD	1-Dec-2008	408,380	54.0445%	
XS0334223699	HKD	1-Dec-2008	362,581	41.2761%	
XS0180580226	USD	3-Dec-2008	11,382,979	102.0873%	
XS0180580572	HKD	3-Dec-2008	24,106,612	102.0876%	
XS0332762227	HKD	3-Dec-2008	1,053,379	65.6014%	
XS0334088118	GBP	3-Dec-2008	361,170	40.1028%	
XS0334090288	USD	3-Dec-2008	326,516	44.5107%	
XS0276437521	USD	4-Dec-2008	1,884,698	58.3914%	
XS0276444147	USD	4-Dec-2008	1,797,300	57.6489%	
XS0276598538	USD	5-Dec-2008	1,283,976	60.3557%	
XS0276599346	USD	5-Dec-2008	1,686,259	59.7067%	
XS0276600292	USD	5-Dec-2008	2,510,242	60.0344%	
XS0276793311	USD	5-Dec-2008	443,268	35.5449%	
XS0334702072	USD	5-Dec-2008	276,082	24.9242%	
XS0158383454	EUR	6-Dec-2008	29,500,000	118.0000%	
XS0277181243	USD	8-Dec-2008	1,400,817	61.5998%	
XS0304977910	USD	8-Dec-2008	733,568	100.0000%	
XS0334923322	HKD	8-Dec-2008	1,142,560	52.4790%	
XS0368097951	USD	11-Dec-2008	709,216	84.0699%	
XS0368098173	USD	11-Dec-2008	350,142	95.4626%	
XS0368098256	HKD	11-Dec-2008	230,262	81.2603%	
XS0303176456	JPY	12-Dec-2008	68,139	19.0122%	
XS0335742663	USD	12-Dec-2008	882,931	48.5327%	
XS0334656617	USD	13-Dec-2008	209,449	28.5521%	
XS0336129589	USD	14-Dec-2008	11,626	1.5849%	
XS0336130835	USD	14-Dec-2008	10,441	0.0150%	subject to unresolved MEN
XS0278216691	EUR	15-Dec-2008	1,000,000	100.0000%	
XS0336250732	HKD	15-Dec-2008	959,239	48.8248%	
XS0335127089	JPY	18-Dec-2008	146,657	20.3888%	
XS0335346556	EUR	18-Dec-2008	855,525	68.4420%	
XS0336644199	USD	18-Dec-2008	1,119,685	55.7064%	
XS0335623491	USD	19-Dec-2008	1,186,400	58.8109%	
XS0336928030	HKD	19-Dec-2008	1,496,242	54.4360%	
XS0225522365	USD	20-Dec-2008	10,193,663	102.9333%	
XS0226116746	USD	20-Dec-2008	4,951,555	102.7391%	
XS0336336531	USD	20-Dec-2008	5,717,419	82.0420%	
XS0336336960	USD	20-Dec-2008	40,040	3.6389%	subject to unresolved MEN
XS0121110455	EUR	22-Dec-2008	3,409,030	70.8738%	
XS0183025609	USD	22-Dec-2008	3,704,115	100.9890%	
XS0207884379	USD	22-Dec-2008	1,346,023	54.1268%	
XS0336249643	USD	22-Dec-2008	412,345	31.2283%	
XS0337406036	USD	22-Dec-2008	803,640	54.7761%	
XS0368700109	HKD	22-Dec-2008	3,739,662	64.9585%	
XS0336416309	USD	24-Dec-2008	229,867	31.3355%	
XS0336573406	USD	24-Dec-2008	535,771	31.0793%	
XS0308085330	USD	26-Dec-2008	1,542,979	105.1694%	
XS0372823673	USD	26-Dec-2008	374,333	72.8986%	
XS0337617327	USD	28-Dec-2008	341,759	26.6221%	
XS0121503774	EUR	29-Dec-2008	6,152,036	69.7510%	
XS0122516296	EUR	29-Dec-2008	4,491,207	69.4159%	
XS0122516379	USD	29-Dec-2008	3,000,314	70.2754%	
XS0280241851	USD	29-Dec-2008	1,833,920	100.0000%	
XS0307390608	USD	29-Dec-2008	570,235	62.1876%	

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0336927818	USD	29-Dec-2008	596,377	54.1987%
XS0337553258	USD	29-Dec-2008	274,030	37.3557%
XS0373182566	JPY	29-Dec-2008	3,583,972	100.0000%
XS0208110055	EUR	30-Dec-2008	7,058	14.1157%
XS0230752882	EUR	30-Dec-2008	10,168,003	101.6800%
XS0238679079	CHF	30-Dec-2008	6,640,763	114.5645%
XS0238681307	CHF	30-Dec-2008	4,485,847	77.3862%
XS0165668459	USD	31-Dec-2008	43,756,621	105.5735%
XS0337553761	USD	31-Dec-2008	520,028	59.0752%
XS0338330672	HKD	31-Dec-2008	748,035	43.2761%
XS0281184498	HKD	5-Jan-2009	1,005,985	106.5047%
XS0293784525	EUR	5-Jan-2009	5,861,873	15.0304%
XS0335143102	NZD	5-Jan-2009	599,012	71.3390%
XS0338329740	USD	5-Jan-2009	641,823	76.0812%
XS0338524795	USD	5-Jan-2009	713,060	63.1400%
XS0338676629	USD	5-Jan-2009	438,652	74.7462%
XS0238861115	JPY	6-Jan-2009	786,369	60.5376%
XS0306849158	JPY	6-Jan-2009	346,326	48.3160%
XS0338525099	USD	7-Jan-2009	266,296	33.0014%
XS0352110554	USD	7-Jan-2009	6,025,386	106.6728%
XS0373609378	ILS	8-Jan-2009	339,805	46.1951%
XS0280904714	EUR	9-Jan-2009	482,774	29.2590%
XS0293784871	EUR	9-Jan-2009	1,798,644	179.8644%
XS0308982650	SGD	9-Jan-2009	2,671,409	80.7413%
XS0240010248	EUR	11-Jan-2009	2,019,844	116.0830%
XS0281423235	USD	12-Jan-2009	805,798	57.8139%
XS0309364262	USD	12-Jan-2009	156,760	15.2639%
XS0310309785	USD	12-Jan-2009	14,671,362	100.0000%
XS0324461838	USD	12-Jan-2009	441,311	31.6629%
XS0338765133	HKD	12-Jan-2009	3,159,987	64.9614%
XS0338801623	USD	12-Jan-2009	950,791	81.0074%
XS0339221912	HKD	12-Jan-2009	768,443	30.6425%
XS0367651782	CHF	12-Jan-2009	8,384,001	100.0000%
XS0280903740	JPY	13-Jan-2009	361,296	36.0032%
XS0304635286	CZK	13-Jan-2009	1,856,618	100.0000%
XS0308527612	AUD	13-Jan-2009	106,971	33.4908%
XS0338685299	EUR	14-Jan-2009	1,300,000	100.0000%
XS0339762162	USD	14-Jan-2009	778,785	43.8694%
XS0281959311	EUR	16-Jan-2009	1,117,135	39.1977%
XS0338846057	USD	16-Jan-2009	344,932	42.7465%
XS0338846131	USD	16-Jan-2009	713,801	64.8702%
XS0339760117	USD	16-Jan-2009	10,441,208	38.6792%
XS0281953207	HKD	19-Jan-2009	1,479,995	49.2731%
XS0281969112	HKD	19-Jan-2009	823,614	49.8268%
XS0281980432	EUR	19-Jan-2009	49,682	3.9745%
XS0282034460	EUR	19-Jan-2009	928,551	13.0782%
XS0281979269	USD	20-Jan-2009	368,602	28.7130%
XS0271893694	EUR	22-Jan-2009	46,505,307	107.3604%
XS0282579290	JPY	22-Jan-2009	169,308	23.6201%
XS0339560889	USD	22-Jan-2009	852,182	50.5085%
XS0340114353	USD	22-Jan-2009	1,071,304	60.8500%
XS0341733110	HKD	22-Jan-2009	1,034,783	28.3084%
XS0340113629	USD	23-Jan-2009	291,275	24.8167%
XS0340648145	USD	23-Jan-2009	625,646	29.9256%
XS0340348852	USD	25-Jan-2009	163,509	11.1448%
XS0340349074	USD	25-Jan-2009	301,151	20.5264%
XS0342144416	USD	25-Jan-2009	139,697	11.2021%
XS0282763035	USD	26-Jan-2009	715,927	27.4916%
XS0282764199	USD	26-Jan-2009	643,190	8.6384%
XS0283189016	USD	26-Jan-2009	255,075	8.1816%
XS0283189875	USD	26-Jan-2009	180,053	8.1816%
XS0311755697	JPY	26-Jan-2009	107,112	29.3348%
XS0340649036	USD	26-Jan-2009	377,755	39.6120%
XS0341175866	USD	26-Jan-2009	570,297	14.8082%
XS0341731338	USD	28-Jan-2009	1,001,320	105.0000%
XS0342399754	USD	29-Jan-2009	979,946	44.0879%
XS0342989554	USD	29-Jan-2009	297,194	40.5135%
XS0283944899	EUR	30-Jan-2009	298,090	18.0661%
XS0284490629	USD	30-Jan-2009	168,119	32.7020%
XS0342399598	USD	30-Jan-2009	315,447	33.0783%
XS0284084802	USD	2-Feb-2009	897,873	61.1990%
XS0341731767	USD	2-Feb-2009	1,258,512	28.5934%
XS0343799044	USD	2-Feb-2009	349,463	50.1461%
XS0284731840	GBP	5-Feb-2009	361,208	16.0428%
XS0344102164	HKD	6-Feb-2009	470,298	50.8070%
XS0313893215	EUR	7-Feb-2009	15,563,785	146.3312%
XS0123410838	EUR	9-Feb-2009	4,306,370	68.3551%
XS0185349916	EUR	9-Feb-2009	2,957,800	115.0000%
XS0285457114	USD	9-Feb-2009	785,786	28.1891%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0285460845	HKD	9-Feb-2009	143,207	13.4172%
XS0339537804	USD	9-Feb-2009	7,279,196	100.0000%
XS0161241681	EUR	10-Feb-2009	7,990,710	102.4450%
XS0243990446	JPY	10-Feb-2009	337,911	46.8375%
XS0314479337	USD	10-Feb-2009	5,624,277	127.7836%
XS0315548700	JPY	10-Feb-2009	270,095	30.7099%
XS0315559061	USD	10-Feb-2009	4,169,828	29.9699%
XS0345814874	HKD	11-Feb-2009	1,612,806	53.5264%
XS0381855518	USD	11-Feb-2009	3,667,840	100.0000%
XS0285759121	EUR	12-Feb-2009	225,016	16.0726%
XS0345278062	USD	12-Feb-2009	770,246	105.0000%
XS0369868590	HKD	12-Feb-2009	3,670,391	51.2311%
XS0343590831	USD	13-Feb-2009	1,272,720	62.6344%
XS0343590914	HKD	13-Feb-2009	3,132,094	62.6247%
XS0285837455	USD	14-Feb-2009	118,471	95.0000%
CH0036891106	CHF	16-Feb-2009	396,384	61.5426%
CH0036891114	CHF	16-Feb-2009	468,522	72.7428%
CH0036891122	CHF	16-Feb-2009	1,209,349	60.5689%
XS0242973906	JPY	16-Feb-2009	162,657	18.6731%
XS0284882114	EUR	16-Feb-2009	1,000,000	100.0000%
XS0345791999	USD	16-Feb-2009	123,073	16.7773%
XS0160491584	EUR	17-Feb-2009	46,994,591	100.9768%
XS0243988978	JPY	17-Feb-2009	491,054	45.3508%
XS0286242390	USD	17-Feb-2009	47,217	6.4366%
XS0316388445	USD	17-Feb-2009	4,244,450	42.6573%
XS0316405637	USD	17-Feb-2009	9,436,908	42.9615%
XS0347451618	USD	17-Feb-2009	58,148	56.6200%
US52519VAW63	USD	19-Feb-2009	6,685,681	86.3879%
XS0286778476	EUR	19-Feb-2009	1,634,929	30.5594%
XS0344101356	USD	19-Feb-2009	1,710,048	59.7728%
XS0344101513	HKD	19-Feb-2009	4,100,578	59.7978%
XS0186852728	USD	20-Feb-2009	6,270,575	101.7625%
XS0198737735	USD	20-Feb-2009	6,069,726	115.0000%
XS0161241418	EUR	21-Feb-2009	97,520,170	100.9761%
XS0162196140	EUR	21-Feb-2009	161,458,222	100.9761%
XS0286994099	USD	23-Feb-2009	1,364,175	27.9646%
XS0287237761	USD	23-Feb-2009	1,222,525	28.0092%
XS0287869050	USD	23-Feb-2009	689,624	28.4877%
XS0315799709	USD	23-Feb-2009	2,743,545	100.0000%
XS0348324988	HKD	23-Feb-2009	3,137,374	60.0103%
XS0348406876	USD	23-Feb-2009	438,760	58.6389%
XS0244568035	JPY	24-Feb-2009	13,718	1.9138%
XS0347383274	USD	25-Feb-2009	279,274	38.0706%
XS0348919746	AUD	25-Feb-2009	1,437,317	100.0000%
XS0384213871	HKD	25-Feb-2009	1,433,549	37.9428%
XS0346438145	HKD	26-Feb-2009	4,196,660	46.3300%
XS0346438228	USD	26-Feb-2009	1,442,844	46.3342%
XS0349154152	USD	26-Feb-2009	1,158,492	44.7382%
XS0288138729	CHF	27-Feb-2009	71,017	4.5005%
XS0161760441	EUR	28-Feb-2009	4,650,000	100.0000%
XS0163036071	EUR	28-Feb-2009	4,152,591	100.9749%
XS0288569972	USD	2-Mar-2009	144,997	15.2046%
XS0288760761	EUR	2-Mar-2009	417,006	32.0774%
XS0288802605	USD	2-Mar-2009	285,475	24.3225%
XS0348407411	HKD	2-Mar-2009	1,343,007	51.2935%
XS0245046544	EUR	3-Mar-2009	106,950,000	100.0000%
XS0289701962	USD	3-Mar-2009	4,373,889	89.8371%
XS0349856343	USD	4-Mar-2009	54,736	7.4616%
XS0349511872	USD	5-Mar-2009	1,695,335	53.9972%
XS0349512094	HKD	5-Mar-2009	937,036	48.3926%
XS0349512250	HKD	5-Mar-2009	1,009,936	53.9742%
XS0351201651	HKD	6-Mar-2009	1,740,890	45.0085%
XS0213629487	EUR	9-Mar-2009	1,120,000	100.0000%
XS0245637748	JPY	9-Mar-2009	612,602	42.6894%
XS0289723263	EUR	9-Mar-2009	596,745	30.6023%
XS0289748682	GBP	9-Mar-2009	129,599	4.0292%
XS0350571377	USD	11-Mar-2009	382,167	54.2677%
XS0351506257	SGD	11-Mar-2009	875,276	90.0000%
XS0124186981	EUR	12-Mar-2009	4,243,235	66.4043%
XS0124187104	USD	12-Mar-2009	5,179,422	67.2437%
XS0188371024	USD	12-Mar-2009	5,758,509	100.0000%
XS0349550771	USD	12-Mar-2009	8,680,762	49.7106%
XS0350119359	HKD	12-Mar-2009	15,715,146	49.6873%
XS0352912371	USD	12-Mar-2009	5,706,278	105.4038%
XS0162150071	EUR	13-Mar-2009	17,250,000	100.0000%
XS0290363497	JPY	13-Mar-2009	791,018	21.2221%
XS0352088875	CHF	13-Mar-2009	272,933	33.9005%
XS0312058752	USD	14-Mar-2009	3,760,385	102.5231%
XS0354225954	USD	14-Mar-2009	2,310,345	104.9821%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0286128771	USD	15-Mar-2009	367,518	100.0000%
XS0286129159	EUR	15-Mar-2009	1,434,000	100.0000%
XS0246674138	JPY	16-Mar-2009	476,856	43.6266%
XS0290557692	USD	16-Mar-2009	509,574	23.1550%
XS0290694925	USD	16-Mar-2009	81,784	4.7442%
XS0352089410	USD	18-Mar-2009	201,035	24.9138%
XS0246862998	JPY	19-Mar-2009	660,456	33.4569%
XS0247650087	JPY	19-Mar-2009	380,999	27.6710%
XS0291396959	EUR	19-Mar-2009	3,090,000	103.0000%
XS0242396249	USD	20-Mar-2009	11,810,265	107.3317%
XS0237611495	JPY	23-Mar-2009	7,239,876	101.0035%
XS0247651721	JPY	23-Mar-2009	329,569	45.9781%
XS0291251808	JPY	23-Mar-2009	351,140	34.9911%
XS0291974664	USD	23-Mar-2009	1,355,568	80.3439%
XS0292198420	EUR	23-Mar-2009	179,390	11.9593%
XS0351359368	HKD	23-Mar-2009	5,386,614	55.3407%
XS0351359442	USD	23-Mar-2009	2,708,463	55.3550%
XS0175976983	USD	24-Mar-2009	3,759,712	107.8998%
XS0214408840	EUR	24-Mar-2009	715,000	100.0000%
XS0248497595	AUD	24-Mar-2009	242,175	20.3092%
XS0353258832	USD	24-Mar-2009	278,609	37.9800%
XS0143892023	USD	25-Mar-2009	1,580,798	101.6483%
XS0353507212	USD	25-Mar-2009	255,670	34.8529%
XS0125538974	USD	26-Mar-2009	15,575,039	106.1595%
XS0125559111	EUR	26-Mar-2009	26,358,450	105.4338%
XS0144646386	USD	26-Mar-2009	696,488	103.2013%
XS0247757049	JPY	26-Mar-2009	227,614	31.7545%
XS0292337309	USD	26-Mar-2009	75,454	6.0505%
XS0353875528	USD	26-Mar-2009	1,054,859	99.1713%
XS0353875791	USD	26-Mar-2009	831,858	83.9992%
XS0246082043	EUR	27-Mar-2009	4,951,242	102.4254%
XS0163560690	EUR	28-Mar-2009	29,271,195	100.9700%
XS0354643016	USD	28-Mar-2009	1,493,247	101.7797%
XS0354645227	USD	28-Mar-2009	3,367	0.9180%
XS0249400044	USD	30-Mar-2009	3,058,979	100.0000%
XS0293664461	USD	30-Mar-2009	3,762,096	102.5698%
XS0354310046	USD	30-Mar-2009	348,445	95.0000%
XS0125559467	EUR	4-Apr-2009	27,732,232	101.6019%
XS0248302845	USD	6-Apr-2009	235,124	24.6554%
XS0248499617	JPY	6-Apr-2009	517,637	72.1578%
XS0249034603	JPY	6-Apr-2009	421,102	58.7479%
XS0249435776	JPY	7-Apr-2009	218,448	30.4267%
XS0249774711	CZK	7-Apr-2009	2,377,574	100.0000%
XS0270249807	GBP	13-Apr-2009	1,286,587	100.0000%
XS0248142894	EUR	14-Apr-2009	3,358,116	57.6897%
XS0294244032	AUD	14-Apr-2009	1,337,647	35.8967%
XS0294545156	GBP	14-Apr-2009	183,232	6.4735%
XS0322153270	CHF	15-Apr-2009	9,661,213	100.0000%
XS0295277684	USD	16-Apr-2009	1,386,329	85.9020%
XS0295278146	HKD	16-Apr-2009	2,191,777	85.9428%
XS0324983450	SGD	16-Apr-2009	499,485	46.3429%
XS0295258627	CHF	17-Apr-2009	5,101,181	79.2009%
XS0126892172	EUR	20-Apr-2009	16,182,222	161.8222%
XS0251375233	USD	20-Apr-2009	450,084	50.2913%
XS0281973148	USD	20-Apr-2009	399,266	25.9181%
XS0326026068	SGD	23-Apr-2009	798,711	54.0091%
XS0358410164	USD	23-Apr-2009	338,084	38.4064%
XS0250113841	CHF	24-Apr-2009	889,630	64.4978%
XS0358446275	USD	24-Apr-2009	2,303,565	104.6740%
XS0146656417	USD	26-Apr-2009	1,061,972	101.9493%
XS0251658885	EUR	27-Apr-2009	2,850,000	95.0000%
XS0296545576	GBP	27-Apr-2009	186,100	7.4178%
XS0296792582	USD	27-Apr-2009	1,826,585	100.0000%
XS0296830267	USD	27-Apr-2009	151,094	7.4899%
XS0297918301	GBP	27-Apr-2009	337,603	21.8668%
XS0326538120	SGD	27-Apr-2009	1,264,426	68.1697%
XS0326608519	SGD	27-Apr-2009	726,042	43.2331%
XS0246449440	USD	28-Apr-2009	4,488,903	123.3724%
XS0251995709	JPY	28-Apr-2009	498,378	36.2282%
XS0361039067	USD	29-Apr-2009	832,455	51.5351%
XS0283951597	USD	30-Apr-2009	168,487	20.8801%
XS0297127861	AUD	30-Apr-2009	1,162,422	31.1944%
XS0325550472	CHF	30-Apr-2009	14,835,759	100.0000%
XS0327261946	USD	30-Apr-2009	2,200,704	100.0000%
XS0327465190	USD	30-Apr-2009	781,715	49.5644%
XS0361471997	USD	30-Apr-2009	465,117	50.1619%
XS0297515446	USD	1-May-2009	163,496	6.3679%
XS0166737659	EUR	2-May-2009	7,680,729	102.4097%
XS0126892255	EUR	4-May-2009	33,209,368	101.5422%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0297908849	AUD	4-May-2009	1,992,663	53.4745%
XS0297915117	AUD	4-May-2009	965,788	25.9176%
XS0251416367	USD	5-May-2009	3,667,840	100.0000%
XS0252767792	USD	5-May-2009	3,667,840	100.0000%
XS0297490277	EUR	5-May-2009	129,023	9.9248%
XS0297906801	GBP	5-May-2009	1,258,356	23.8550%
XS0297907791	EUR	5-May-2009	359,175	10.5640%
XS0298317347	EUR	5-May-2009	395,421	28.2443%
XS0298318667	USD	5-May-2009	921,034	50.2222%
XS0298437244	GBP	5-May-2009	234,755	10.4265%
XS0298442160	USD	5-May-2009	90,381	7.7005%
XS0362181934	USD	5-May-2009	4,972,358	84.4124%
XS0328587679	USD	6-May-2009	860,628	78.2139%
XS0362361593	HKD	6-May-2009	1,885,598	71.9388%
XS0298614552	EUR	7-May-2009	3,196,760	98.0000%
XS0298886556	USD	8-May-2009	482,362	9.3937%
XS0298931956	GBP	8-May-2009	1,131,509	54.9666%
XS0362182155	USD	8-May-2009	445,755	60.7654%
XS0250879763	USD	10-May-2009	3,667,840	100.0000%
XS0299411222	EUR	10-May-2009	95,977	9.5977%
XS0298612697	AUD	11-May-2009	1,578,684	42.3651%
XS0299369511	AUD	11-May-2009	1,559,922	41.7543%
XS0299665249	USD	11-May-2009	1,070,720	42.3074%
XS0300476214	HKD	11-May-2009	927,590	85.7685%
XS0300516969	USD	11-May-2009	1,145,226	80.1530%
XS0300878799	USD	11-May-2009	592,562	89.7534%
XS0251909478	CHF	12-May-2009	6,582,524	119.0950%
XS0251909635	CHF	12-May-2009	5,280,843	109.3209%
XS0285864939	USD	12-May-2009	132,521	8.4025%
XS0274127009	EUR	13-May-2009	3,280,000	100.0000%
XS0329430044	USD	13-May-2009	62,816	8.5631%
XS0329714157	SGD	13-May-2009	398,049	58.8169%
DE000A0TU1P4	USD	14-May-2009	8,379,229	68.3168%
XS0297730847	CHF	14-May-2009	2,118,382	100.0000%
XS0299661099	AUD	14-May-2009	1,646,186	44.1766%
XS0329713423	AUD	14-May-2009	446,846	69.9500%
XS0364226299	HKD	15-May-2009	819,773	73.5510%
XS0362747353	USD	16-May-2009	2,466,468	62.2646%
XS0364549112	USD	16-May-2009	108,709	14.8192%
XS0253214646	JPY	18-May-2009	436,927	49.2978%
XS0253612534	JPY	18-May-2009	264,457	36.8196%
XS0299172725	USD	18-May-2009	1,702,711	61.0825%
XS0300152070	EUR	18-May-2009	110,423	9.2019%
XS0300153714	EUR	18-May-2009	1,312,210	77.1888%
XS0300154365	USD	18-May-2009	2,937,498	78.5176%
XS0300155099	EUR	18-May-2009	223,167	7.9703%
XS0300339578	EUR	18-May-2009	1,501,546	62.5644%
XS0300349296	AUD	18-May-2009	2,200,610	51.6731%
XS0300349452	GBP	18-May-2009	208,488	20.2559%
XS0300349882	USD	18-May-2009	2,130,597	38.7257%
XS0300350203	SGD	18-May-2009	304,595	39.2004%
XS0300350625	USD	18-May-2009	875,821	34.6063%
XS0300351193	AUD	18-May-2009	1,951,422	52.3678%
XS0300663167	USD	18-May-2009	3,626,614	77.2469%
XS0300691457	AUD	18-May-2009	1,796,646	100.0000%
XS0361915621	HKD	18-May-2009	2,639,213	61.4777%
XS0361915894	USD	18-May-2009	1,877,721	61.4576%
XS0192355302	USD	19-May-2009	2,701,731	100.0000%
XS0216280932	EUR	20-May-2009	504,804	100.9608%
XS0363707265	USD	20-May-2009	616,777	64.6762%
XS0363707349	USD	20-May-2009	458,939	62.5626%
XS0300661542	JPY	21-May-2009	1,238,179	42.1313%
XS0300662607	EUR	21-May-2009	1,620,270	27.2314%
XS0362745498	USD	21-May-2009	2,012,268	69.7109%
XS0362745571	HKD	21-May-2009	4,746,044	69.7388%
XS0365348936	MXN	21-May-2009	95,003,853	105.4699%
XS0254466153	USD	22-May-2009	1,995,946	54.4175%
XS0363956722	USD	22-May-2009	536,475	56.9123%
XS0363956995	USD	22-May-2009	897,121	54.9643%
XS0331533256	USD	23-May-2009	936,033	100.0000%
XS0365855526	USD	23-May-2009	633,873	43.2048%
XS0254853947	EUR	24-May-2009	1,125,000	90.0000%
XS0364742469	USD	25-May-2009	19,586,268	100.0000%
XS0253717986	USD	26-May-2009	2,284,332	103.8001%
XS0254532046	USD	26-May-2009	2,264,621	102.9044%
XS0300152666	EUR	26-May-2009	1,944,539	64.8180%
XS0301128061	USD	26-May-2009	3,434,241	56.4043%
XS0301129036	USD	26-May-2009	4,859,850	56.6235%
XS0301129549	EUR	26-May-2009	804,640	28.7371%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0301130554	EUR	26-May-2009	1,182,902	45.4962%
XS0301337225	USD	26-May-2009	1,393,146	52.7538%
XS0301340872	EUR	26-May-2009	1,107,388	19.7748%
XS0301567227	USD	26-May-2009	1,361,910	53.0445%
XS0301568977	USD	26-May-2009	917,838	78.1998%
XS0331399773	USD	26-May-2009	558,844	69.2560%
XS0363206722	HKD	26-May-2009	519,085	68.6950%
XS0363206995	USD	26-May-2009	498,921	68.6999%
XS0301130711	USD	27-May-2009	598,348	77.6827%
XS0301336417	HKD	27-May-2009	488,625	47.8993%
XS0328873681	CHF	27-May-2009	10,310,447	100.0000%
XS0364868058	USD	27-May-2009	117,850	16.0654%
XS0365916252	USD	27-May-2009	518,319	70.6573%
XS0193227260	JPY	28-May-2009	21,667,989	100.7634%
XS0301956396	AUD	28-May-2009	721,992	75.3478%
XS0366314226	USD	28-May-2009	106,176	26.3161%
XS0366401031	USD	28-May-2009	8,550,237	101.3538%
XS0169124509	EUR	29-May-2009	171,671	104.0431%
XS0203544027	EUR	29-May-2009	1,830,313	100.9550%
XS0301958178	USD	29-May-2009	159,296	9.4414%
XS0302043012	EUR	29-May-2009	1,288,998	17.7793%
XS0302115372	USD	29-May-2009	99,891	8.2528%
XS0302117311	USD	29-May-2009	115,784	8.7687%
XS0302280499	USD	29-May-2009	2,170,486	54.7927%
XS0302285290	USD	29-May-2009	756,085	54.2471%
XS0332612505	USD	29-May-2009	382,923	100.0000%
XS0366475076	HKD	29-May-2009	6,679,637	89.6299%
XS0366668464	USD	29-May-2009	235,133	45.7904%
XS0366668548	USD	29-May-2009	214,325	58.4336%
XS0366859485	USD	29-May-2009	1,190,506	69.3546%
XS0366879913	USD	30-May-2009	107,784	13.0028%
XS0366880176	USD	30-May-2009	95,590	13.0309%
XS0128700274	EUR	31-May-2009	64,503,424	101.7083%
XS0251195847	GBP	1-Jun-2009	310,156,602	102.9023%
XS0253634850	EUR	1-Jun-2009	3,896,609	105.8861%
XS0253635154	USD	1-Jun-2009	4,073,644	108.8861%
XS0276154738	USD	1-Jun-2009	1,440,811	56.9308%
XS0302370308	USD	1-Jun-2009	188,621	10.0835%
XS0302370720	USD	1-Jun-2009	100,366	8.0482%
XS0302371538	USD	1-Jun-2009	743,339	33.7773%
XS0302504948	EUR	1-Jun-2009	313,549	27.2652%
XS0302669196	EUR	1-Jun-2009	112,076	22.4153%
XS0302669519	EUR	1-Jun-2009	569,688	52.9942%
XS0365870756	USD	1-Jun-2009	702,673	79.8236%
XS0365915791	USD	2-Jun-2009	1,526,261	83.2240%
XS0366065687	USD	2-Jun-2009	604,156	28.3995%
XS0366074242	USD	2-Jun-2009	473,113	64.4948%
XS0364513514	HKD	3-Jun-2009	3,209,776	65.2250%
XS0364513860	USD	3-Jun-2009	1,442,473	65.2199%
XS0366125507	USD	3-Jun-2009	699,116	79.4196%
XS0366300357	USD	3-Jun-2009	735,352	100.2432%
XS0367878997	HKD	3-Jun-2009	1,015,473	70.4978%
CH0039308652	CHF	4-Jun-2009	2,750,615	50.2424%
XS0302821755	AUD	4-Jun-2009	2,619,304	70.2909%
XS0302906077	USD	4-Jun-2009	1,130,900	70.0747%
XS0366918240	USD	4-Jun-2009	195,579	26.6614%
XS0366986593	USD	4-Jun-2009	1,313,082	89.4997%
XS0252899512	EUR	5-Jun-2009	205,748	102.8740%
XS0255671967	JPY	5-Jun-2009	284,562	39.6993%
XS0303172117	USD	5-Jun-2009	478,558	40.7731%
XS0303178825	AUD	5-Jun-2009	2,576,952	69.1543%
XS0365038586	USD	5-Jun-2009	689,368	66.6486%
XS0365048387	HKD	5-Jun-2009	2,536,917	66.6466%
XS0366859055	ILS	5-Jun-2009	690,937	82.1889%
XS0366859642	USD	5-Jun-2009	483,025	65.8459%
XS0302668545	EUR	8-Jun-2009	1,643,646	51.3639%
XS0303759632	USD	8-Jun-2009	231,235	16.5905%
XS0367878567	USD	8-Jun-2009	217,642	29.6690%
XS0368588777	HKD	8-Jun-2009	2,593,305	61.0124%
XS0368988522	USD	8-Jun-2009	1,577,171	100.0000%
XS0254780611	USD	10-Jun-2009	2,332,746	106.0000%
XS0367878641	USD	10-Jun-2009	722,753	57.9563%
XS0303865074	USD	11-Jun-2009	3,780,415	76.9173%
XS0366385085	JPY	11-Jun-2009	291,113	79.9157%
XS0369514947	USD	11-Jun-2009	1,218,159	89.7619%
CH0039308694	USD	12-Jun-2009	1,326,044	40.1703%
CH0039308710	USD	12-Jun-2009	1,299,955	50.6314%
XS0303864184	AUD	12-Jun-2009	2,666,665	71.5619%
XS0304471070	USD	12-Jun-2009	376,122	73.2470%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0256313239	JPY	15-Jun-2009	397,804	55.3852%
XS0278222236	EUR	15-Jun-2009	100,000	100.0000%
XS0304472474	GBP	15-Jun-2009	130,248	8.8031%
XS0304473019	AUD	15-Jun-2009	2,821,119	75.7067%
XS0304565723	USD	15-Jun-2009	1,335,676	55.1755%
XS0305158031	AUD	15-Jun-2009	6,595,688	100.0000%
XS0334693818	USD	15-Jun-2009	3,594,484	98.0000%
XS0366986163	HKD	15-Jun-2009	833,222	67.5970%
XS0366986676	HKD	15-Jun-2009	2,655,801	88.4190%
XS0366986833	USD	15-Jun-2009	859,623	88.4406%
XS0368588421	HKD	15-Jun-2009	3,971,272	72.1171%
XS0194346135	JPY	16-Jun-2009	926,918	85.0193%
XS0256934000	EUR	16-Jun-2009	3,200,000	100.0000%
XS0257807288	EUR	16-Jun-2009	6,000,000	100.0000%
XS0257807874	USD	16-Jun-2009	3,051,643	104.0000%
XS0368366018	JPY	16-Jun-2009	219,961	61.3734%
XS0368366109	JPY	16-Jun-2009	216,762	60.4810%
XS0368366281	JPY	16-Jun-2009	216,236	60.3342%
XS0368574637	JPY	16-Jun-2009	217,272	60.6232%
XS0368587969	JPY	16-Jun-2009	216,762	60.4810%
XS0368574710	JPY	17-Jun-2009	197,864	55.2079%
XS0368575527	JPY	17-Jun-2009	1,093,240	50.8393%
XS0368586482	JPY	17-Jun-2009	214,119	59.7435%
XS0368586722	JPY	17-Jun-2009	213,629	59.6069%
XS0368587456	JPY	17-Jun-2009	213,629	59.6069%
XS0368587613	JPY	17-Jun-2009	195,780	54.6264%
XS0368588181	JPY	17-Jun-2009	660,264	61.4089%
XS0369337711	USD	17-Jun-2009	1,569,347	109.7094%
XS0305084591	USD	18-Jun-2009	2,082,923	53.5744%
XS0305098971	USD	18-Jun-2009	739,034	53.0238%
XS0305099359	GBP	18-Jun-2009	2,191,266	81.1029%
XS0305099789	EUR	18-Jun-2009	2,347,974	48.9161%
XS0305100389	EUR	18-Jun-2009	510,726	25.5363%
XS0305100892	EUR	18-Jun-2009	647,368	19.0402%
XS0368800669	JPY	18-Jun-2009	201,759	56.2949%
XS0368995907	JPY	18-Jun-2009	230,243	64.2424%
XS0369674550	USD	18-Jun-2009	162,876	42.5350%
DE000A0SG1R9	EUR	19-Jun-2009	26,786,708	108.3780%
XS0305438151	EUR	19-Jun-2009	216,897	25.5172%
XS0305438821	USD	19-Jun-2009	502,458	62.2682%
XS0368995220	JPY	19-Jun-2009	234,276	65.3676%
XS0368995493	JPY	19-Jun-2009	191,039	53.3037%
XS0368995659	JPY	19-Jun-2009	232,941	64.9952%
XS0368996038	JPY	19-Jun-2009	204,315	57.0079%
XS0368996111	JPY	19-Jun-2009	201,217	56.1437%
XS0257593037	JPY	20-Jun-2009	623,009	8.6916%
XS0279202682	EUR	20-Jun-2009	2,750,000	100.0000%
DE000A0SD7D50	EUR	22-Jun-2009	5,956,938	54.1540%
XS0305627043	USD	22-Jun-2009	3,020,217	54.1731%
XS0305886227	HKD	22-Jun-2009	708,642	53.5890%
XS0306153015	USD	22-Jun-2009	1,420,654	54.5531%
XS0306693127	USD	22-Jun-2009	160,583	6.7356%
XS0323353499	EUR	22-Jun-2009	1,700,977	54.1540%
XS0368700281	HKD	22-Jun-2009	2,815,003	86.3847%
XS0368751433	USD	22-Jun-2009	7,360,316	86.3847%
XS0370358151	USD	22-Jun-2009	972,711	102.0000%
XS0168797032	EUR	23-Jun-2009	23,477,779	108.7690%
XS0369744353	JPY	23-Jun-2009	194,733	54.3344%
XS0369744601	JPY	23-Jun-2009	195,334	54.5022%
XS0369744783	JPY	23-Jun-2009	196,738	54.8937%
XS0369744866	JPY	23-Jun-2009	192,778	53.7889%
XS0182881093	USD	24-Jun-2009	105,263	102.4958%
XS0336414940	SGD	24-Jun-2009	793,755	77.2382%
XS0336415327	SGD	24-Jun-2009	324,737	47.9841%
XS0369192991	USD	24-Jun-2009	718,268	76.4955%
XS0369744510	JPY	24-Jun-2009	184,478	51.4730%
DE000A0WDDE2	USD	25-Jun-2009	6,840,012	84.7664%
XS0369515084	HKD	25-Jun-2009	2,474,300	64.3628%
XS0369545313	USD	25-Jun-2009	1,185,091	64.3632%
DE000A0S2A33	EUR	26-Jun-2009	8,632,401	140.2958%
XS0304156986	USD	26-Jun-2009	6,602,113	100.0000%
XS0336616577	USD	26-Jun-2009	862,885	71.2900%
XS0129914874	EUR	28-Jun-2009	40,760,476	101.7867%
XS0257988484	EUR	28-Jun-2009	4,500,000	100.0000%
XS0337407943	USD	28-Jun-2009	576,906	112.3484%
US52521XAB47	USD	29-Jun-2009	21,332,198	84.7815%
XS0258782720	EUR	29-Jun-2009	782,462	13.0410%
XS0259010022	USD	29-Jun-2009	4,841,549	100.0000%
XS0305949595	USD	29-Jun-2009	48,481	6.6089%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0307093491	AUD	29-Jun-2009	1,319,489	35.4094%
XS0307264050	USD	29-Jun-2009	589,671	39.2117%
XS0307616937	USD	29-Jun-2009	483,564	7.4485%
XS0308389807	USD	29-Jun-2009	1,373,973	100.0000%
XS0337408248	USD	29-Jun-2009	733,568	100.0000%
XS0370386442	USD	29-Jun-2009	209,195	81.4784%
XS0370386954	HKD	29-Jun-2009	469,478	81.4821%
XS0258047165	USD	30-Jun-2009	255,393	105.1816%
XS0307616424	EUR	2-Jul-2009	1,079,583	56.8202%
XS0256368308	USD	3-Jul-2009	2,332,746	106.0000%
XS0257595834	JPY	3-Jul-2009	216,597	24.6150%
XS0307153493	USD	6-Jul-2009	89,698	6.1138%
XS0308098663	USD	6-Jul-2009	1,569,057	28.1439%
XS0308099125	USD	6-Jul-2009	280,608	6.2709%
XS0308100402	USD	6-Jul-2009	2,232,271	60.8606%
XS0308102283	AUD	6-Jul-2009	2,965,634	79.5849%
XS0308274140	USD	6-Jul-2009	510,518	22.4496%
XS0308390052	USD	6-Jul-2009	308,448	26.2798%
XS0308390722	USD	6-Jul-2009	1,789,272	60.9784%
XS0308588838	USD	6-Jul-2009	55,312	6.2834%
XS0338526576	USD	7-Jul-2009	5,452,077	58.0532%
XS0338676033	USD	7-Jul-2009	380,734	39.9243%
XS0372820737	JPY	7-Jul-2009	377,530	52.6692%
XS0372820810	JPY	7-Jul-2009	186,658	52.0813%
XS0287032790	EUR	9-Jul-2009	1,896,000	100.0000%
XS0308734242	EUR	9-Jul-2009	573,637	22.9455%
XS0308734911	USD	9-Jul-2009	544,102	7.8906%
XS0373590685	JPY	9-Jul-2009	381,929	53.2829%
XS0257101856	EUR	10-Jul-2009	5,230,607	117.8861%
XS0259811114	EUR	10-Jul-2009	1,000,000	100.0000%
XS0308937514	JPY	10-Jul-2009	1,411,411	49.2265%
XS0308970994	USD	10-Jul-2009	185,009	7.8814%
XS0308971539	EUR	10-Jul-2009	802,386	57.3133%
XS0308973311	USD	10-Jul-2009	45,559	6.2106%
XS0374132677	HKD	10-Jul-2009	333,320	88.2223%
XS0374132750	HKD	10-Jul-2009	337,466	89.3196%
XS0309436862	EUR	13-Jul-2009	535,341	23.7929%
XS0309813839	USD	13-Jul-2009	1,612,449	88.3122%
XS0310083950	AUD	13-Jul-2009	2,531,490	67.9343%
XS0258947745	EUR	14-Jul-2009	5,031,165	63.6051%
XS0259664653	JPY	14-Jul-2009	422,832	58.9139%
XS0259959962	USD	14-Jul-2009	2,063,160	125.0000%
XS0260769434	USD	14-Jul-2009	2,670,188	104.0000%
XS0260770010	EUR	14-Jul-2009	3,500,000	100.0000%
XS0373776433	JPY	14-Jul-2009	261,273	72.9005%
XS0373826808	JPY	14-Jul-2009	228,928	63.8754%
XS0374643509	JPY	14-Jul-2009	188,344	52.5517%
XS0151487054	EUR	15-Jul-2009	5,208,575	104.1715%
XS0374643764	JPY	15-Jul-2009	378,696	52.8319%
XS0303539273	USD	16-Jul-2009	6,232,394	100.0000%
XS0306096628	GBP	16-Jul-2009	3,197,170	100.0000%
XS0310084339	EUR	17-Jul-2009	1,307,093	26.9504%
XS0310085575	EUR	17-Jul-2009	765,310	26.8530%
XS0310085815	USD	17-Jul-2009	488,536	27.1826%
XS0339222308	USD	17-Jul-2009	826,354	93.8738%
XS0339532755	AUD	18-Jul-2009	79,851	100.0000%
XS0308269819	EUR	20-Jul-2009	750,000	100.0000%
XS0310476766	SGD	20-Jul-2009	2,252,683	86.4164%
XS0310486641	USD	20-Jul-2009	842,033	76.5239%
XS0310793905	USD	20-Jul-2009	949,955	76.1752%
XS0310414908	JPY	21-Jul-2009	1,109,466	49.9295%
XS0310487292	JPY	21-Jul-2009	2,926,709	46.3983%
XS0331566181	USD	21-Jul-2009	462,148	90.0000%
XS0223590612	CHF	22-Jul-2009	5,133,325	100.0000%
XS0375919718	JPY	22-Jul-2009	214,092	59.7360%
XS0172402421	USD	23-Jul-2009	1,505,623	100.0227%
XS0311179252	USD	23-Jul-2009	1,659,665	59.5383%
XS0311484561	USD	23-Jul-2009	88,177	6.6779%
XS0376340344	JPY	23-Jul-2009	224,758	62.7121%
XS0376340690	JPY	23-Jul-2009	211,853	59.1111%
XS0376340930	JPY	23-Jul-2009	234,486	65.4262%
XS0376779657	JPY	23-Jul-2009	223,944	62.4848%
XS0376779814	JPY	23-Jul-2009	176,552	49.2616%
XS0376779905	JPY	23-Jul-2009	201,571	56.2423%
XS0311479488	JPY	24-Jul-2009	944,885	65.9104%
XS0311482193	EUR	24-Jul-2009	517,629	30.4488%
XS0311486269	USD	24-Jul-2009	580,572	27.2909%
XS0131585845	EUR	26-Jul-2009	40,038,989	101.8091%
XS0260445530	CHF	26-Jul-2009	2,383,645	74.0169%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0310125546	EUR	26-Jul-2009	1,500,000	100.0000%
XS0311740582	AUD	27-Jul-2009	3,726,377	100.0000%
XS0311853195	USD	27-Jul-2009	453,380	28.0931%
XS0312172298	USD	27-Jul-2009	45,969	6.2665%
XS0312194854	USD	27-Jul-2009	1,942,628	65.3874%
XS0312428609	AUD	27-Jul-2009	3,726,377	100.0000%
XS0312435729	USD	27-Jul-2009	76,723	6.1523%
XS0340756898	USD	28-Jul-2009	2,677,523	100.0000%
XS0336151088	EUR	29-Jul-2009	10,000,000	100.0000%
XS0312427460	USD	30-Jul-2009	150,437	10.5167%
XS0312461642	USD	30-Jul-2009	1,401,431	63.6810%
XS0312723272	AUD	30-Jul-2009	2,283,551	61.2807%
XS0342399325	USD	30-Jul-2009	1,642,159	66.8236%
XS0241762748	USD	31-Jul-2009	2,200,704	100.0000%
XS0261032238	CHF	31-Jul-2009	10,007,358	77.6871%
XS0284114567	EUR	31-Jul-2009	950,000	95.0000%
XS0312723603	USD	31-Jul-2009	922,413	41.9145%
XS0344835078	USD	5-Aug-2009	157,927	8.9703%
XS0344884019	USD	5-Aug-2009	261,669	59.0854%
XS0380728112	AUD	5-Aug-2009	1,338,781	101.0000%
XS0262696874	GBP	7-Aug-2009	284,025	110.3794%
XS0313789074	USD	7-Aug-2009	238,002	21.6296%
XS0313791567	USD	7-Aug-2009	1,091,343	57.2200%
XS0263098674	JPY	10-Aug-2009	1,134,952	52.7790%
XS0273587302	USD	10-Aug-2009	1,062,097	68.9452%
XS0314157644	USD	10-Aug-2009	1,053,177	79.7606%
XS0314391672	USD	10-Aug-2009	838,675	81.6630%
XS0314392647	JPY	10-Aug-2009	1,498,337	60.4526%
XS0314578310	AUD	10-Aug-2009	4,480,677	120.2422%
XS0262163206	USD	14-Aug-2009	3,388,168	125.0000%
XS0309306651	USD	14-Aug-2009	1,138,498	100.0000%
XS0309307113	GBP	14-Aug-2009	2,076,552	100.0000%
XS0265524438	USD	15-Aug-2009	41,100,445	101.8693%
XS0315549690	JPY	17-Aug-2009	2,322,296	57.3422%
XS0264209387	CHF	18-Aug-2009	2,254,283	100.0000%
XS0264242321	EUR	18-Aug-2009	610,180	61.0180%
XS0383779906	HKD	19-Aug-2009	1,215,508	85.7914%
XS0383013066	USD	21-Aug-2009	871,155	58.5004%
XS0262353831	EUR	22-Aug-2009	7,037,313	101.4168%
XS0317359478	USD	23-Aug-2009	2,200,704	100.0000%
XS0275453438	GBP	24-Aug-2009	2,271,116	84.0583%
XS0315257484	GBP	24-Aug-2009	1,672,564	100.0000%
XS0316455061	USD	24-Aug-2009	670,282	63.0157%
XS0316826733	AUD	24-Aug-2009	3,726,377	100.0000%
XS0316829166	JPY	24-Aug-2009	882,677	72.9654%
XS0316992154	USD	24-Aug-2009	128,747	13.5006%
XS0384213954	USD	25-Aug-2009	163,388	18.5609%
XS0382589074	USD	26-Aug-2009	637,189	86.8617%
XS0316992824	USD	27-Aug-2009	3,004,418	68.8340%
XS0317181716	EUR	27-Aug-2009	5,000,000	100.0000%
XS0263871674	EUR	28-Aug-2009	37,200,000	100.0000%
XS0278450027	EUR	28-Aug-2009	7,195,000	100.0000%
XS0317366689	GBP	28-Aug-2009	2,889,949	89.8485%
XS0317417003	USD	28-Aug-2009	189,704	17.2403%
XS0348936914	EUR	28-Aug-2009	1,500,000	100.0000%
XS0226380334	CHF	30-Aug-2009	7,585,341	100.0000%
XS0264994459	EUR	31-Aug-2009	3,200,000	100.0000%
XS0317742335	JPY	1-Sep-2009	602,041	44.2056%
XS0317744380	USD	1-Sep-2009	2,790,196	96.2936%
XS0264195222	USD	4-Sep-2009	339,275	125.0000%
XS0314889154	USD	4-Sep-2009	1,467,136	100.0000%
XS0265627751	CHF	7-Sep-2009	2,208,940	31.1274%
XS0302510911	GBP	7-Sep-2009	675,217	43.7344%
XS0266551299	JPY	8-Sep-2009	120,433	33.6032%
XS0288704264	USD	9-Sep-2009	1,577,171	100.0000%
XS0384062211	JPY	10-Sep-2009	272,440	76.0162%
XS0200454188	USD	11-Sep-2009	416,300	113.5000%
XS0319000260	JPY	11-Sep-2009	178,403	36.5348%
XS0319632575	AUD	12-Sep-2009	3,726,377	100.0000%
XS0319632732	AUD	12-Sep-2009	3,726,377	100.0000%
XS0346438061	USD	12-Sep-2009	3,741,087	58.1843%
XS0260341911	GBP	14-Sep-2009	2,395,626	100.0000%
XS0266686897	JPY	14-Sep-2009	206,233	47.9526%
XS0266698801	JPY	14-Sep-2009	153,286	21.3849%
XS0266901700	JPY	14-Sep-2009	487,267	39.9874%
XS0319612114	USD	14-Sep-2009	1,189,673	50.6801%
XS0319740626	USD	14-Sep-2009	1,428,991	100.0000%
XS0320033110	USD	14-Sep-2009	529,382	72.1654%
XS0320102295	AUD	14-Sep-2009	4,156,841	111.5518%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0267045705	JPY	15-Sep-2009	316,052	41.0620%
XS0289550658	SGD	16-Sep-2009	576,499	100.0000%
XS0320520884	USD	18-Sep-2009	3,583,453	76.9285%
XS0320521007	USD	18-Sep-2009	192,948	14.2177%
XS0197481897	USD	20-Sep-2009	7,602,134	103.6323%
XS0200049590	USD	20-Sep-2009	16,181,618	102.5990%
XS0201733945	USD	20-Sep-2009	7,417,004	101.1086%
XS0320744724	USD	21-Sep-2009	120,529	13.6921%
XS0320745028	AUD	21-Sep-2009	3,726,377	100.0000%
XS0321101007	USD	21-Sep-2009	2,954,746	76.7221%
XS0321712738	HKD	21-Sep-2009	4,866,677	104.1731%
XS0321795840	AUD	21-Sep-2009	8,081,265	216.8665%
XS0349857317	USD	22-Sep-2009	4,665,493	106.0000%
XS0176801537	EUR	25-Sep-2009	2,475,876	101.6787%
XS0189451346	USD	25-Sep-2009	50,082,325	101.3994%
XS0267329307	CHF	25-Sep-2009	5,040,795	82.3825%
XS0321495532	USD	25-Sep-2009	2,200,704	100.0000%
XS0353823130	USD	25-Sep-2009	297,648	101.4383%
XS0320876120	USD	28-Sep-2009	1,237,144	88.7618%
XS0321794280	AUD	28-Sep-2009	3,726,377	100.0000%
XS0321980582	USD	28-Sep-2009	598,599	54.4007%
XS0322030437	USD	28-Sep-2009	1,067,513	103.9452%
XS0322030940	AUD	28-Sep-2009	2,560,610	68.7158%
XS0322467886	USD	28-Sep-2009	543,233	24.6845%
XS0322467969	AUD	28-Sep-2009	3,726,377	100.0000%
XS0322468777	AUD	28-Sep-2009	2,932,933	78.7074%
XS0322498923	HKD	28-Sep-2009	3,860,031	71.6957%
XS0267059755	EUR	29-Sep-2009	2,206,850	95.0000%
XS0200265709	CHF	30-Sep-2009	35,768,965	100.9780%
XS0270184244	USD	30-Sep-2009	8,147,182	111.0624%
XS0293138813	EUR	30-Sep-2009	800,000	100.0000%
XS0322470088	USD	1-Oct-2009	752,137	102.5313%
XS0322468850	USD	2-Oct-2009	610,205	59.4165%
XS0136264214	EUR	5-Oct-2009	11,897,711	110.8310%
XS0266486025	USD	5-Oct-2009	3,667,840	100.0000%
XS0266544831	EUR	5-Oct-2009	1,800,000	90.0000%
XS0268238622	JPY	5-Oct-2009	331,617	18.5055%
XS0268244356	JPY	5-Oct-2009	230,980	32.2240%
XS0269787858	USD	5-Oct-2009	3,921,100	106.9049%
XS0294545669	USD	5-Oct-2009	1,159,038	100.0000%
XS0319273404	USD	5-Oct-2009	733,568	100.0000%
XS0320337685	GBP	5-Oct-2009	3,150,852	100.0000%
XS0323081801	USD	5-Oct-2009	735,172	77.0913%
XS0269092366	GBP	6-Oct-2009	1,309,613	107.1471%
XS0323634823	AUD	6-Oct-2009	5,605,027	75.2075%
XS0323635473	AUD	6-Oct-2009	1,759,895	47.2280%
XS0323635713	AUD	6-Oct-2009	3,726,377	100.0000%
XS0324187839	AUD	6-Oct-2009	5,605,027	75.2075%
XS0306772426	USD	8-Oct-2009	769,434	104.8892%
XS0323881671	USD	9-Oct-2009	505,081	34.4263%
XS0323881754	AUD	9-Oct-2009	747,663	54.0187%
XS0323882216	SGD	9-Oct-2009	620,481	70.7277%
XS0352062565	CZK	9-Oct-2009	390,081	99.9915%
XS0325385259	USD	11-Oct-2009	429,141	19.5002%
XS0325385333	USD	11-Oct-2009	1,630,361	44.4502%
XS0324356376	EUR	12-Oct-2009	1,123,307	72.4714%
XS0324461911	AUD	12-Oct-2009	2,961,748	79.4806%
XS0324462133	AUD	12-Oct-2009	2,630,712	70.5970%
XS0323634666	USD	13-Oct-2009	6,300,276	100.3334%
XS0324461671	USD	13-Oct-2009	1,855,056	87.2004%
XS0324464345	USD	13-Oct-2009	4,500,641	80.1997%
XS0324476943	USD	13-Oct-2009	589,419	80.3496%
XS0356443852	AUD	14-Oct-2009	1,120,316	99.8820%
XS0324983963	AUD	15-Oct-2009	2,911,787	78.1399%
XS0324984185	AUD	15-Oct-2009	3,721,180	99.8605%
XS0324844256	USD	16-Oct-2009	553,805	75.4946%
XS0325080900	USD	16-Oct-2009	2,932,053	39.9697%
XS0325081460	USD	16-Oct-2009	3,506,049	47.7945%
XS0269866306	JPY	19-Oct-2009	1,011,227	28.2153%
XS0270233397	JPY	19-Oct-2009	195,171	27.2283%
XS0270986499	GBP	19-Oct-2009	33,500,532	104.1532%
XS0323535418	USD	19-Oct-2009	5,495,927	99.8673%
XS0325197845	USD	19-Oct-2009	982,673	83.7237%
XS0325476215	EUR	19-Oct-2009	5,290,626	99.8231%
XS0325557212	USD	19-Oct-2009	19,023	103.7287%
XS0325784204	USD	19-Oct-2009	3,478,581	47.4200%
XS0325784626	GBP	19-Oct-2009	279,992	25.6028%
XS0325786167	USD	19-Oct-2009	8,678	11.8299%
XS0325786084	HKD	22-Oct-2009	1,447,566	56.0144%

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XS0325786324	USD	22-Oct-2009	746,715	36.3544%
XS0325841368	USD	22-Oct-2009	1,009,985	57.8492%
XS0325886389	USD	23-Oct-2009	771,169	75.0899%
XS0325886462	USD	23-Oct-2009	901,959	45.5389%
XS0325886546	USD	23-Oct-2009	732,225	99.8169%
XS0326025847	USD	23-Oct-2009	5,540,730	83.9236%
XS0326025920	USD	23-Oct-2009	8,970,233	78.3860%
XS0326026225	USD	23-Oct-2009	835,417	96.5120%
XS0326026498	HKD	23-Oct-2009	1,457,929	72.9799%
XS0326486734	AUD	23-Oct-2009	2,691,862	72.2380%
XS0326482402	USD	24-Oct-2009	2,357,465	99.8042%
XS0326540290	USD	24-Oct-2009	188,599	12.8549%
XS0271820978	EUR	26-Oct-2009	1,346,023	89.7349%
XS0325447893	EUR	26-Oct-2009	12,251,911	122.5191%
XS0326404430	USD	26-Oct-2009	659,409	64.2076%
XS0326865325	EUR	26-Oct-2009	1,449,681	80.5378%
XS0326865754	USD	26-Oct-2009	1,304,678	52.3099%
XS0326866133	USD	26-Oct-2009	173,535	13.9154%
XS0327055702	USD	26-Oct-2009	3,368,018	45.9128%
XS0327277199	USD	26-Oct-2009	496,193	52.0315%
XS0327277272	HKD	26-Oct-2009	764,686	89.9534%
XS0326277810	USD	27-Oct-2009	412,137	37.4550%
XS0326278032	USD	27-Oct-2009	1,317,384	44.8965%
XS0326403200	USD	27-Oct-2009	873,679	74.4374%
XS0326403895	HKD	27-Oct-2009	543,263	71.8947%
XS0326404190	USD	27-Oct-2009	578,906	71.7422%
XS0326486221	USD	27-Oct-2009	402,195	54.8272%
XS0326490504	USD	27-Oct-2009	1,679,558	76.3191%
XS0326539102	USD	27-Oct-2009	3,873,508	78.8114%
XS0326539367	USD	27-Oct-2009	274,652	41.6006%
XS0326608279	USD	27-Oct-2009	1,402,408	49.6562%
XS0326608352	HKD	27-Oct-2009	1,491,244	49.6633%
XS0326608436	USD	27-Oct-2009	564,606	49.6562%
XS0326708491	USD	27-Oct-2009	732,571	55.1735%
XS0326862819	HKD	27-Oct-2009	1,016,581	71.7510%
XS0326866307	HKD	27-Oct-2009	1,183,528	69.8446%
XS0203784094	EUR	28-Oct-2009	5,289,677	105.7935%
XS0326865671	USD	29-Oct-2009	429,665	48.0098%
XS0327055371	USD	29-Oct-2009	5,714,771	108.1997%
XS0327275144	SGD	29-Oct-2009	980,038	78.1992%
XS0327275573	USD	29-Oct-2009	338,340	15.3742%
XS0327940176	USD	29-Oct-2009	1,654,964	37.6008%
XS0347064924	EUR	29-Oct-2009	58,577	0.1025%
XS0269149497	EUR	30-Oct-2009	2,079,186	77.0069%
XS0285986534	EUR	30-Oct-2009	755,956	89.6745%
XS0325785276	USD	30-Oct-2009	2,040,027	106.9602%
XS0327236088	GBP	30-Oct-2009	714,801	25.8409%
XS0327275656	AUD	30-Oct-2009	2,596,680	69.6838%
XS0327291349	AUD	30-Oct-2009	3,709,207	99.5392%
XS0328585970	USD	30-Oct-2009	2,196,785	37.4332%
XS0381884617	USD	31-Oct-2009	912,686	62.2087%
XS0268858502	EUR	2-Nov-2009	6,087,474	101.4579%
XS0270482424	EUR	2-Nov-2009	1,432,375	94.6087%
XS0327464979	USD	2-Nov-2009	893,072	71.6139%
XS0327465430	USD	2-Nov-2009	409,965	59.4536%
XS0327465604	USD	2-Nov-2009	81,053	11.0492%
XS0327784376	USD	2-Nov-2009	755,590	96.2635%
XS0327848015	USD	2-Nov-2009	2,435,385	77.2074%
XS0327859301	HKD	2-Nov-2009	488,597	63.7832%
XS0329192511	USD	2-Nov-2009	130,751	9.9854%
XS0329424153	HKD	2-Nov-2009	1,261,763	102.5205%
XS0272545434	GBP	3-Nov-2009	1,325,515	103.0257%
XS0234626058	USD	4-Nov-2009	3,688,380	100.0000%
XS0234626306	HKD	4-Nov-2009	3,625,166	100.0000%
XS0326865911	AUD	5-Nov-2009	770,072	72.3290%
XS0327940929	AUD	5-Nov-2009	663,755	53.9768%
XS0328585467	USD	6-Nov-2009	2,735,866	76.1129%
XS0328586515	USD	6-Nov-2009	792,109	64.6589%
XS0328586606	USD	6-Nov-2009	1,032,707	70.3893%
XS0329665946	USD	6-Nov-2009	223,763	8.0272%
XS0329666167	USD	6-Nov-2009	111,881	8.0272%
XS0328596316	USD	7-Nov-2009	1,754,002	99.6273%
XS0272576827	JPY	9-Nov-2009	120,533	33.6310%
XS0272915389	JPY	9-Nov-2009	114,309	31.8946%
XS0297454471	GBP	9-Nov-2009	993,032	38.5917%
XS0328672430	USD	9-Nov-2009	776,309	75.5903%
XS0328672943	USD	9-Nov-2009	335,063	41.5234%
XS0328864698	HKD	9-Nov-2009	4,256,929	78.3801%
XS0328864771	USD	9-Nov-2009	111,474	15.1962%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0328865588	USD	9-Nov-2009	1,039,774	78.7455%
XS0328865661	AUD	9-Nov-2009	2,501,214	67.1219%
XS0329336704	USD	9-Nov-2009	967,563	73.2768%
XS0329337264	AUD	9-Nov-2009	2,526,760	67.8074%
XS0329337348	HKD	9-Nov-2009	963,335	46.2117%
XS0329338072	USD	9-Nov-2009	985,607	72.6259%
XS0362554551	USD	10-Nov-2009	2,934,272	100.0000%
XS0329336969	USD	13-Nov-2009	486,581	33.1653%
XS0329428907	USD	13-Nov-2009	1,188,398	81.0012%
XS0329429202	USD	13-Nov-2009	451,699	68.4174%
XS0329430556	USD	13-Nov-2009	397,427	54.1773%
XS0329713852	USD	13-Nov-2009	252,742	34.4538%
XS0329715394	USD	13-Nov-2009	467,377	99.5514%
XS0329715550	USD	13-Nov-2009	7,302,771	99.5514%
XS0329804909	USD	13-Nov-2009	984,995	61.0339%
XS0331288513	USD	15-Nov-2009	200,722	9.8073%
XS0253837370	EUR	16-Nov-2009	1,216,101	101.3417%
XS0275062916	USD	16-Nov-2009	1,533,132	104.4983%
XS0329804651	USD	16-Nov-2009	793,568	108.1792%
XS0329804818	USD	16-Nov-2009	273,053	24.8150%
XS0330074427	USD	16-Nov-2009	476,150	32.4544%
XS0330074690	USD	16-Nov-2009	769,129	104.8477%
XS0330075077	USD	16-Nov-2009	357,681	48.7590%
XS0330075234	USD	16-Nov-2009	748,185	72.8518%
XS0330075317	USD	16-Nov-2009	760,307	32.3891%
XS0330201988	USD	16-Nov-2009	2,153,052	77.2379%
XS0330420943	USD	16-Nov-2009	1,085,166	77.8578%
XS0330867762	AUD	16-Nov-2009	2,290,681	61.4720%
XS0362891631	EUR	16-Nov-2009	1,991,471	99.5735%
XS0363637546	CHF	16-Nov-2009	1,281,934	99.5166%
XS0233810521	EUR	17-Nov-2009	8,971,594	97.5173%
XS0328864854	USD	17-Nov-2009	1,954,278	47.3613%
XS0328864938	HKD	17-Nov-2009	2,374,087	47.3793%
XS0330421164	HKD	19-Nov-2009	1,757,692	109.4639%
XS03304211321	USD	19-Nov-2009	2,328,730	72.9776%
XS0330422055	HKD	19-Nov-2009	1,173,415	73.0768%
XS0330730200	USD	20-Nov-2009	610,679	83.2478%
XS0330730382	USD	20-Nov-2009	5,635,695	80.8693%
XS0330730465	USD	20-Nov-2009	703,159	73.7343%
XS0330730895	HKD	20-Nov-2009	1,973,053	109.9416%
XS0330730978	USD	20-Nov-2009	4,144,736	79.5789%
XS0330731273	USD	20-Nov-2009	377,114	46.7347%
XS0330889493	USD	20-Nov-2009	1,495,734	99.4627%
XS0204335409	USD	21-Nov-2009	3,933,039	107.2304%
XS0331533330	EUR	21-Nov-2009	2,379,089	107.4081%
XS0264737726	MXN	22-Nov-2009	67,856,193	109.9840%
XS0330205898	HKD	23-Nov-2009	787,963	66.7380%
XS0330207837	USD	23-Nov-2009	997,442	69.7289%
XS0331034172	USD	23-Nov-2009	819,321	85.9153%
XS0331034768	USD	23-Nov-2009	5,539,269	100.0150%
XS0331044726	AUD	23-Nov-2009	782,780	49.0151%
XS0331044999	AUD	23-Nov-2009	3,298,493	72.8967%
XS0331045020	AUD	23-Nov-2009	2,721,135	60.1371%
XS0331048040	AUD	23-Nov-2009	3,297,751	72.8803%
XS0331048123	AUD	23-Nov-2009	2,635,855	99.0291%
XS0331400027	USD	23-Nov-2009	1,383,415	67.3526%
XS0331400530	USD	23-Nov-2009	1,200,607	67.3526%
XS0331504745	USD	23-Nov-2009	745,426	72.0684%
XS0331505395	USD	23-Nov-2009	1,069,580	85.7677%
XS0331505478	USD	23-Nov-2009	1,594,037	83.5766%
XS0331769454	USD	23-Nov-2009	3,153,300	74.3699%
XS0331769538	USD	23-Nov-2009	2,470,391	78.1354%
XS0332526929	USD	23-Nov-2009	671,000	99.4247%
XS0275071230	CHF	24-Nov-2009	8,004,023	99.4164%
XS0275826484	GBP	24-Nov-2009	1,163,330	94.1874%
XS0301889779	HKD	25-Nov-2009	3,630,904	100.1844%
XS0180153826	USD	26-Nov-2009	2,187,205	99.3866%
XS0180154550	EUR	26-Nov-2009	988,913	99.1889%
XS0331880566	AUD	26-Nov-2009	3,687,834	98.9656%
XS0331881374	USD	27-Nov-2009	447,568	43.5804%
XS0331881457	USD	27-Nov-2009	446,330	46.8028%
XS0366131497	USD	27-Nov-2009	1,603,746	99.3739%
XS0367881603	USD	27-Nov-2009	7,405,930	50.4788%
XS0234632700	CHF	28-Nov-2009	4,414,498	91.3860%
XS0275908456	USD	28-Nov-2009	105,870	7.2161%
XS0204933997	USD	29-Nov-2009	26,584,880	107.7592%
XS0275721628	USD	30-Nov-2009	1,861,837	70.5015%
XS0276147104	USD	30-Nov-2009	2,819,842	71.8506%
XS0276282737	USD	30-Nov-2009	480,225	32.7321%



ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0332136620	HKD	30-Nov-2009	777,972	77.7025%
XS0332136976	USD	30-Nov-2009	1,203,740	60.7755%
XS0332137271	USD	30-Nov-2009	2,289,507	82.1331%
XS0332153807	HKD	30-Nov-2009	802,158	75.7585%
XS0332547339	USD	30-Nov-2009	1,815,941	61.8873%
XS0332547503	USD	30-Nov-2009	4,240,279	65.6858%
XS0332547685	USD	30-Nov-2009	310,076	42.2695%
XS0332763035	USD	30-Nov-2009	737,580	77.3438%
XS0332763118	HKD	30-Nov-2009	675,831	67.5009%
XS0365325306	USD	30-Nov-2009	819,168	101.5172%
XS0270987547	EUR	1-Dec-2009	20,812,332	99.1063%
XS0276439493	EUR	1-Dec-2009	1,982,127	99.1063%
XS033301546	HKD	3-Dec-2009	6,273,195	107.1209%
XS033301629	USD	3-Dec-2009	3,469,452	85.9919%
XS0366802964	USD	3-Dec-2009	3,190,987	118.5273%
XS0181618850	EUR	4-Dec-2009	1,013,932	98.6316%
XS0181619072	EUR	4-Dec-2009	1,635,552	108.6746%
XS0331880640	USD	4-Dec-2009	1,099,079	80.9872%
XS0333117611	USD	4-Dec-2009	728,323	99.2851%
XS0333301975	HKD	4-Dec-2009	1,148,879	86.8807%
XS0333302437	HKD	4-Dec-2009	359,833	47.6198%
XS0333302601	USD	4-Dec-2009	695,334	63.1920%
XS0333449295	USD	4-Dec-2009	1,169,673	102.8709%
XS0275905270	JPY	7-Dec-2009	166,780	23.2675%
XS0277121264	USD	7-Dec-2009	747,810	72.8153%
XS0333301462	USD	7-Dec-2009	2,398,631	80.7361%
XS0333302783	USD	7-Dec-2009	1,320,054	87.7804%
XS0333307584	USD	7-Dec-2009	1,150,668	72.9577%
XS0333496619	USD	7-Dec-2009	1,187,695	53.9688%
XS0333830700	USD	7-Dec-2009	1,371,218	81.2715%
XS0333830882	USD	7-Dec-2009	333,104	45.4087%
XS0333830965	HKD	7-Dec-2009	302,696	45.7811%
XS0333831187	AUD	7-Dec-2009	2,827,790	75.8858%
XS0334090445	AUD	7-Dec-2009	2,827,790	75.8858%
XS0334450672	USD	7-Dec-2009	387,627	48.0376%
XS0334088548	HKD	10-Dec-2009	1,087,109	42.6271%
XS0334088977	USD	10-Dec-2009	337,848	46.0554%
XS0351779490	USD	10-Dec-2009	247,440	99.2088%
XS0150708971	EUR	11-Dec-2009	10,110,362	102.6224%
XS0334213112	USD	11-Dec-2009	628,463	50.3953%
XS0334225470	USD	11-Dec-2009	465,583	52.8903%
XS0368739578	ZAR	11-Dec-2009	11,900,408	109.9062%
XS0325772456	HUF	13-Dec-2009	471,445	98.1212%
XS0235227302	EUR	14-Dec-2009	2,564,125	87.8125%
XS0276842894	JPY	14-Dec-2009	164,978	23.0160%
XS0334450755	USD	14-Dec-2009	2,438,625	103.8854%
XS0334701694	USD	14-Dec-2009	1,058,212	48.0852%
XS0334921896	USD	14-Dec-2009	629,147	85.7653%
XS0334922860	HKD	14-Dec-2009	979,671	47.4468%
XS0335080346	USD	14-Dec-2009	1,622,430	41.3401%
XS0335156773	USD	14-Dec-2009	1,015,079	43.9287%
XS0336249726	USD	14-Dec-2009	98,947	13.4885%
XS0334450326	AUD	15-Dec-2009	2,770,564	74.3501%
XS0334225710	AUD	16-Dec-2009	3,066,025	82.2790%
DK0030072194	DKK	17-Dec-2009	15,484,632	106.4691%
XS0334450912	AUD	17-Dec-2009	2,881,052	77.3151%
XS0334704524	AUD	17-Dec-2009	2,881,052	77.3151%
XS0335143284	AUD	17-Dec-2009	3,254,014	87.3238%
XS0335143441	AUD	17-Dec-2009	2,790,022	74.8722%
XS0335387584	HKD	17-Dec-2009	1,616,936	63.4025%
XS0336415913	USD	17-Dec-2009	837,356	55.4118%
XS0278449441	USD	18-Dec-2009	417,986	28.4899%
XS0278671382	USD	19-Dec-2009	1,847,073	83.9310%
XS0335576475	EUR	21-Dec-2009	24,232,974	103.3389%
XS0335623061	USD	21-Dec-2009	2,208,313	83.6214%
XS0335743398	HKD	21-Dec-2009	724,124	38.2172%
XS0335758586	EUR	21-Dec-2009	933,454	98.7782%
XS0335971858	USD	21-Dec-2009	507,425	39.5269%
XS0336050215	EUR	21-Dec-2009	1,852,091	98.7782%
XS0336250146	USD	21-Dec-2009	123,565	16.8444%
XS0336250229	USD	21-Dec-2009	929,647	37.4939%
XS0337385875	USD	21-Dec-2009	83,208	11.9399%
XS0208333194	SEK	22-Dec-2009	2,434,714	102.2432%
XS0279295595	USD	22-Dec-2009	596,379	40.6492%
XS0335143524	AUD	22-Dec-2009	1,477,712	39.6554%
XS0326516407	USD	24-Dec-2009	1,517,019	100.0000%
XS0335623731	AUD	24-Dec-2009	2,387,116	64.0600%
XS0336414437	USD	24-Dec-2009	1,302,595	84.5570%
XS0336414601	HKD	24-Dec-2009	998,028	84.5297%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0336416051	USD	24-Dec-2009	925,659	84.1239%
XS0336416564	USD	24-Dec-2009	421,876	44.2386%
XS0336416721	USD	24-Dec-2009	7,503,621	51.1447%
XS0336616494	NZD	24-Dec-2009	857,704	91.9330%
XS0336738769	EUR	27-Dec-2009	811,079	81.1079%
XS0338072019	USD	27-Dec-2009	1,318,011	98.9924%
XS0338078131	USD	27-Dec-2009	2,772,543	98.9924%
XS0139285257	EUR	28-Dec-2009	12,367,542	113.4637%
XS0270495160	EUR	28-Dec-2009	10,419,509	104.1951%
XS0279424310	CHF	28-Dec-2009	1,081,757	24.9532%
XS0336019996	EUR	28-Dec-2009	1,146,418	81.0190%
XS0336020143	EUR	28-Dec-2009	567,133	81.0190%
XS0336927149	ISK	28-Dec-2009	463,120	63.0816%
XS0279730435	USD	29-Dec-2009	2,273,522	103.3089%
XS0280371989	USD	29-Dec-2009	268,418	18.2954%
XS0280372367	USD	29-Dec-2009	288,863	19.6889%
XS0336643035	USD	29-Dec-2009	520,091	64.4534%
XS0336645089	USD	29-Dec-2009	808,153	40.0609%
XS0336927735	HKD	29-Dec-2009	518,371	54.8805%
XS0336927909	USD	29-Dec-2009	2,080,011	88.8862%
XS0337137623	USD	29-Dec-2009	3,638,004	87.0057%
XS0337553092	USD	29-Dec-2009	796,282	108.5491%
XS0337553175	USD	29-Dec-2009	389,633	48.2862%
XS0381884963	USD	29-Dec-2009	939,506	64.0368%
XS0325886116	NZD	30-Dec-2009	1,538,606	47.1187%
XS0327275227	AUD	30-Dec-2009	1,521,434	40.8288%
XS0335742747	HKD	30-Dec-2009	2,244,861	40.8360%
XS0335743042	USD	30-Dec-2009	1,305,354	40.8133%
XS0335743125	HKD	30-Dec-2009	745,514	65.2300%
XS0326539797	NZD	31-Dec-2009	1,411,232	43.2180%
XS0337553688	USD	31-Dec-2009	671,257	43.3676%
XS0345801970	SEK	31-Dec-2009	2,093,562	101.1044%
XS0280981035	USD	4-Jan-2010	109,195	7.4427%
XS0327465356	AUD	4-Jan-2010	1,543,730	41.4271%
XS0327847470	AUD	4-Jan-2010	2,453,385	65.8383%
XS0337553415	USD	4-Jan-2010	2,241,846	100.1995%
XS0338076515	HKD	4-Jan-2010	1,247,741	105.6797%
XS0338076606	HKD	4-Jan-2010	800,247	105.9037%
XS0338330755	USD	4-Jan-2010	1,805,012	100.4323%
XS0338525172	USD	4-Jan-2010	181,498	42.6583%
XS0338684482	USD	4-Jan-2010	539,747	36.4249%
XS0338684565	USD	4-Jan-2010	83,192	11.3407%
XS0338765307	HKD	4-Jan-2010	410,640	42.6224%
XS0361670762	USD	4-Jan-2010	1,237,457	56.2301%
XS0374786365	ZAR	4-Jan-2010	2,724,462	111.5840%
XS0328210652	AUD	5-Jan-2010	1,566,024	42.0254%
XS0307481159	USD	6-Jan-2010	396,856	54.0994%
XS0328587166	AUD	7-Jan-2010	1,691,719	45.3985%
XS0331878404	EUR	8-Jan-2010	25,599,178	102.1923%
XS0281219385	USD	9-Jan-2010	950,004	64.7523%
XS0280507715	USD	11-Jan-2010	2,313,059	105.1054%
XS0329337421	AUD	11-Jan-2010	1,736,287	46.5945%
XS0337488091	USD	11-Jan-2010	12,088,908	98.7986%
XS0338675654	USD	11-Jan-2010	4,078,596	55.5994%
XS0338676207	USD	11-Jan-2010	2,277,938	107.0788%
XS0338676389	USD	11-Jan-2010	1,061,289	87.6818%
XS0338676546	USD	11-Jan-2010	5,009,893	68.2949%
XS0338764912	USD	11-Jan-2010	836,011	81.4036%
XS0338765059	HKD	11-Jan-2010	2,863,118	110.2259%
XS0338765562	HKD	11-Jan-2010	489,860	47.1472%
XS0338801383	USD	11-Jan-2010	4,078,254	55.5948%
XS0338802191	USD	11-Jan-2010	5,222,404	71.1918%
XS0240397496	HKD	12-Jan-2010	1,448,933	100.0000%
XS0240399435	USD	12-Jan-2010	3,859,302	100.0000%
XS0280723502	JPY	12-Jan-2010	178,998	24.9720%
XS0280903583	JPY	12-Jan-2010	178,241	24.8663%
XS0281520352	EUR	12-Jan-2010	2,377,878	79.2626%
XS0329429541	AUD	12-Jan-2010	2,538,382	68.1193%
XS0309335080	USD	13-Jan-2010	1,444,250	98.4401%
XS0328865232	NZD	13-Jan-2010	1,471,008	45.0486%
XS0375612586	USD	15-Jan-2010	362,190	98.7474%
XS0330204149	AUD	18-Jan-2010	1,556,044	41.7575%
XS0338845752	USD	18-Jan-2010	7,403,909	105.1355%
XS0338845919	HKD	18-Jan-2010	1,320,205	107.5165%
XS0338846214	HKD	18-Jan-2010	1,221,672	69.9133%
XS0339532672	USD	18-Jan-2010	1,013,738	98.7091%
XS0339560293	USD	18-Jan-2010	778,041	38.5682%
XS0339560376	HKD	18-Jan-2010	449,480	38.6257%
XS0209820801	EUR	19-Jan-2010	2,949,132	98.3044%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0281385046	JPY	19-Jan-2010	187,087	26.1005%
XS0329714405	NZD	19-Jan-2010	2,306,983	64.2270%
XS0339413311	USD	19-Jan-2010	261,503	11.8827%
XS0209198927	USD	20-Jan-2010	1,946,471	102.6471%
XS0209637437	USD	21-Jan-2010	3,619,084	98.6707%
XS0331037605	AUD	21-Jan-2010	2,570,777	68.9886%
XS0331504828	NZD	22-Jan-2010	2,379,088	72.8579%
XS0331505122	NZD	22-Jan-2010	2,306,327	70.6296%
XS0362646597	USD	22-Jan-2010	730,203	49.7706%
XS0342097317	AUD	23-Jan-2010	15,011,978	100.0000%
XS0282871358	USD	24-Jan-2010	117,611	8.0164%
XS0281421965	JPY	25-Jan-2010	184,375	25.7222%
XS0282574655	JPY	25-Jan-2010	171,347	47.8091%
XS0332527497	EUR	25-Jan-2010	1,200,000	100.0000%
XS0339237678	HKD	25-Jan-2010	2,074,174	70.1581%
XS0339238569	HKD	25-Jan-2010	1,272,265	65.7053%
XS0339559873	USD	25-Jan-2010	1,102,214	42.0879%
XS0339560020	HKD	25-Jan-2010	3,114,443	42.1649%
XS0341031432	AUD	25-Jan-2010	2,780,780	107.9276%
XS0341160082	USD	25-Jan-2010	574,564	38.3944%
XS0341162708	USD	25-Jan-2010	682,645	46.5291%
XS0331032044	NZD	26-Jan-2010	2,209,193	67.6550%
XS0348407767	GBP	26-Jan-2010	630,421	97.9989%
XS0332108413	AUD	28-Jan-2010	1,614,542	43.3274%
XS0339763640	HKD	28-Jan-2010	484,310	45.9860%
XS0339763996	HKD	28-Jan-2010	973,024	39.4694%
XS0341223427	AUD	28-Jan-2010	4,158,473	97.6461%
XS0184751625	EUR	29-Jan-2010	1,272,497	102.6207%
XS0340647840	AUD	29-Jan-2010	3,637,895	97.6255%
XS0341159589	AUD	29-Jan-2010	2,855,722	67.0559%
XS0341732658	USD	29-Jan-2010	1,756,363	106.4122%
XS0342945184	USD	29-Jan-2010	3,362,254	98.5683%
XS0343610530	USD	29-Jan-2010	961,677	98.5683%
XS0283818671	USD	30-Jan-2010	259,224	17.6687%
XS0283819562	USD	30-Jan-2010	952,386	64.9146%
XS0342300729	EUR	30-Jan-2010	1,570,045	98.1278%
XS0342303582	EUR	30-Jan-2010	1,766,301	98.1278%
XS0362181421	USD	30-Jan-2010	559,741	38.1519%
XS0272486753	EUR	31-Jan-2010	482,940	72.9517%
XS0284314571	EUR	1-Feb-2010	2,109,060	98.0958%
XS0332763209	AUD	1-Feb-2010	727,119	68.2946%
XS0342303400	USD	1-Feb-2010	2,854,995	98.5298%
CH0027120648	EUR	2-Feb-2010	15,806,324	100.0400%
CH0027120655	CHF	2-Feb-2010	11,410,336	99.5263%
XS0332136463	AUD	2-Feb-2010	1,944,806	52.1903%
XS0341163342	HKD	2-Feb-2010	2,476,501	42.4255%
XS0341166105	USD	2-Feb-2010	1,505,970	42.4161%
XS0332764785	AUD	3-Feb-2010	2,803,995	75.2472%
XS0334096483	EUR	3-Feb-2010	5,000,000	100.0000%
XS0335226659	EUR	4-Feb-2010	38,084,773	100.9135%
XS0342782702	USD	5-Feb-2010	2,138,734	97.1841%
XS0378810823	USD	5-Feb-2010	-	0.0000%
XS0285045943	EUR	7-Feb-2010	96,356,052	101.4274%
XS0284726683	JPY	8-Feb-2010	257,482	44.9016%
XS0282208718	EUR	9-Feb-2010	12,638,639	99.9260%
XS0284517413	JPY	9-Feb-2010	388,196	54.1573%
XS0285459243	JPY	9-Feb-2010	146,823	40.9666%
XS0285639141	USD	9-Feb-2010	1,116,896	76.1276%
XS0346650798	CHF	10-Feb-2010	4,007,154	98.4416%
XS0334224077	AUD	11-Feb-2010	735,236	55.2456%
XS0334450839	AUD	11-Feb-2010	283,449	33.2787%
XS0341730363	USD	14-Feb-2010	721,560	98.3631%
XS0346508962	AUD	14-Feb-2010	2,545,855	108.1988%
CH0036891080	CHF	15-Feb-2010	1,253,118	84.5909%
XS0284513347	JPY	15-Feb-2010	214,456	37.3984%
XS0284513933	JPY	15-Feb-2010	135,735	37.8728%
XS0285620802	JPY	15-Feb-2010	210,314	57.5268%
XS0285799002	JPY	15-Feb-2010	168,897	39.2714%
XS0286406177	USD	15-Feb-2010	1,042,246	71.0395%
XS0334224317	AUD	15-Feb-2010	1,706,388	45.7921%
XS0334450599	AUD	15-Feb-2010	2,541,544	68.2041%
XS0345792294	GBP	15-Feb-2010	967,297	97.6404%
XS0346123150	USD	15-Feb-2010	4,435,608	60.4662%
XS0285051750	JPY	16-Feb-2010	278,146	25.8694%
XS0285052998	JPY	16-Feb-2010	344,578	48.0721%
XS0285201660	JPY	16-Feb-2010	347,155	48.4316%
XS0285385026	JPY	16-Feb-2010	154,249	43.0387%
XS0287119480	USD	16-Feb-2010	2,885,488	98.3374%
XS0340433373	USD	16-Feb-2010	1,174,394	98.3374%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0308939130	USD	17-Feb-2010	1,907,020	51.9930%
XS0346073207	GBP	18-Feb-2010	1,874,480	107.9215%
CH0027120770	EUR	19-Feb-2010	9,465,877	70.5453%
CH0043088662	CHF	19-Feb-2010	640,383	99.4259%
XS0287096688	EUR	19-Feb-2010	47,071	134.4877%
XS0344142467	AUD	20-Feb-2010	10,457,358	109.7009%
XS0346879868	USD	20-Feb-2010	1,009,393	98.2860%
CH0027120663	CHF	22-Feb-2010	14,117,791	98.2927%
CH0027120689	EUR	22-Feb-2010	14,664,262	97.7617%
CH0027120705	USD	22-Feb-2010	2,162,419	98.2603%
CH0027120721	EUR	22-Feb-2010	2,932,852	97.7617%
CH0027120747	EUR	22-Feb-2010	4,888,087	97.7617%
XS0107875642	JPY	22-Feb-2010	4,410,477	102.5509%
XS0285799770	JPY	22-Feb-2010	173,558	40.3550%
XS0286031850	JPY	22-Feb-2010	408,042	40.4430%
XS0286634125	JPY	22-Feb-2010	162,520	45.3462%
XS0335143797	AUD	22-Feb-2010	2,433,763	65.3118%
CH0027120622	USD	23-Feb-2010	4,324,273	98.2475%
XS0285617683	JPY	23-Feb-2010	309,651	39.2056%
XS0287478456	JPY	23-Feb-2010	135,102	36.8918%
XS0335344932	AUD	23-Feb-2010	2,655,260	71.2558%
XS0335345665	AUD	23-Feb-2010	2,413,319	64.7632%
XS0352912611	USD	23-Feb-2010	22,740,610	100.0000%
XS0335624036	AUD	24-Feb-2010	2,338,314	62.7503%
XS0301341417	USD	25-Feb-2010	2,311,108	68.4892%
XS0335972070	AUD	25-Feb-2010	2,302,542	61.7904%
XS0336249569	AUD	25-Feb-2010	2,273,210	61.0032%
XS0373045227	USD	25-Feb-2010	842,044	113.6509%
XS0287900152	USD	26-Feb-2010	1,439,967	78.5185%
XS0288040834	EUR	26-Feb-2010	830,437	97.6985%
XS0347229352	CAD	26-Feb-2010	653,789	98.0096%
XS0347694787	USD	26-Feb-2010	7,276,336	99.1910%
XS0347790403	USD	26-Feb-2010	720,429	98.2089%
XS0349166164	AUD	26-Feb-2010	8,759,951	102.6292%
XS0162289663	EUR	28-Feb-2010	28,110,101	104.7477%
XS0191247112	EUR	28-Feb-2010	26,368,260	105.4730%
XS0288356123	EUR	28-Feb-2010	2,217,040	97.6669%
XS0366668381	USD	28-Feb-2010	1,402,606	76.4813%
XS0187189104	EUR	1-Mar-2010	5,380,089	99.4471%
XS0244566336	USD	1-Mar-2010	446,149	81.0921%
XS0302452619	USD	1-Mar-2010	1,724,883	69.1577%
XS0302453005	USD	1-Mar-2010	2,616,294	69.2530%
XS0336414866	AUD	1-Mar-2010	2,400,849	64.4285%
XS0349852433	EUR	1-Mar-2010	5,422,055	77.4579%
XS0277538681	SEK	2-Mar-2010	37,144,242	102.2987%
XS0288428484	JPY	4-Mar-2010	424,212	59.0225%
XS0336617203	AUD	4-Mar-2010	2,370,542	63.6152%
XS0336928113	AUD	4-Mar-2010	289,755	3.6287%
XS0336930440	AUD	4-Mar-2010	289,755	3.6287%
XS0349154400	USD	4-Mar-2010	1,889,832	117.1008%
XS0350105135	EUR	4-Mar-2010	780,831	97.6039%
XS0351194005	NZD	4-Mar-2010	3,291,969	107.7403%
XS0288741464	USD	5-Mar-2010	1,369,864	127.5545%
XS0289067497	USD	5-Mar-2010	1,439,537	98.1189%
XS0337413917	AUD	5-Mar-2010	2,626,965	70.4965%
XS0338676116	NZD	5-Mar-2010	6,318,480	96.7495%
XS0340417251	EUR	5-Mar-2010	23,403,841	101.7160%
XS0186243118	CHF	8-Mar-2010	34,955,142	99.1004%
XS0186883798	USD	8-Mar-2010	44,457,446	105.4411%
XS0287541089	USD	8-Mar-2010	75,735	20.6484%
XS0288589228	JPY	8-Mar-2010	361,846	50.4812%
XS0289154030	JPY	8-Mar-2010	307,840	85.8935%
XS0303764129	USD	8-Mar-2010	2,031,966	65.9518%
XS0289324641	JPY	9-Mar-2010	699,375	78.8328%
XS0289511320	EUR	9-Mar-2010	48,762,642	97.5253%
XS0337877582	AUD	9-Mar-2010	2,716,022	72.8864%
XS0338084378	AUD	11-Mar-2010	2,655,285	71.2565%
XS0338675811	AUD	11-Mar-2010	1,318,816	17.6957%
XS0338675902	AUD	11-Mar-2010	536,752	14.4041%
XS0349154582	HKD	11-Mar-2010	1,730,147	77.6154%
XS0350899182	EUR	13-Mar-2010	3,324,846	71.5021%
XS0350902580	USD	13-Mar-2010	1,186,862	71.9080%
XS0286894380	GBP	14-Mar-2010	5,437,691	97.1597%
XS0290440667	USD	14-Mar-2010	366,740	24.9970%
XS0318943791	EUR	14-Mar-2010	2,472,866	123.6433%
XS0347683400	USD	14-Mar-2010	2,153,879	98.0029%
XS0348299180	USD	14-Mar-2010	381,746	98.0029%
XS0289004490	JPY	15-Mar-2010	115,532	32.1540%
XS0289748252	JPY	15-Mar-2010	140,369	39.1657%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0290111417	JPY	15-Mar-2010	142,037	39.6312%
XS0290555480	JPY	15-Mar-2010	222,709	34.5224%
XS0290989309	JPY	15-Mar-2010	792,048	88.3989%
XS0291660644	JPY	15-Mar-2010	231,683	32.2190%
XS0349908839	EUR	15-Mar-2010	11,854,144	101.0583%
XS0351629687	USD	15-Mar-2010	1,097,911	106.9052%
XS0351630347	USD	15-Mar-2010	926,366	114.8021%
CH0027120945	CHF	16-Mar-2010	2,695,048	119.5523%
XS0289746470	JPY	16-Mar-2010	216,386	30.1881%
XS0338801110	AUD	16-Mar-2010	629,539	16.8941%
XS0340461150	NZD	16-Mar-2010	6,303,283	96.5168%
XS0339239294	NZD	17-Mar-2010	3,150,953	96.4957%
XS0213519464	EUR	18-Mar-2010	387,316	115.6169%
XS0339559527	NZD	18-Mar-2010	3,150,264	96.4746%
XS0339559790	NZD	18-Mar-2010	3,150,264	96.4746%
XS0346859084	USD	18-Mar-2010	1,322,114	97.9514%
XS0352117641	USD	18-Mar-2010	640,525	20.7896%
CH0036891221	EUR	19-Mar-2010	3,407,902	97.3686%
XS0247452799	USD	19-Mar-2010	1,054,678	97.9385%
XS0291145364	USD	19-Mar-2010	2,324,820	105.6398%
XS0338845596	AUD	19-Mar-2010	2,921,008	78.3873%
XS0339222050	AUD	19-Mar-2010	1,305,498	35.0340%
XS0352986904	USD	19-Mar-2010	5,755,662	78.4612%
XS0212467947	USD	20-Mar-2010	2,393,304	108.7517%
XS0345700198	EUR	20-Mar-2010	6,192,303	103.2050%
XS0290837383	CHF	21-Mar-2010	2,208,264	97.9586%
XS0187966949	USD	22-Mar-2010	20,965,817	102.8005%
XS0187967160	CHF	22-Mar-2010	22,057,257	98.9257%
XS0211225056	USD	22-Mar-2010	29,184,057	99.4593%
XS0214930231	EUR	22-Mar-2010	102,188	97.3218%
XS0305443409	GBP	22-Mar-2010	1,647,254	91.4520%
XS0352987894	USD	22-Mar-2010	5,841,493	79.6312%
CH0027120903	EUR	23-Mar-2010	19,461,240	97.3062%
XS0247274599	CHF	23-Mar-2010	1,350,357	97.9339%
XS0291463734	JPY	23-Mar-2010	212,171	37.0000%
XS0291464385	JPY	23-Mar-2010	287,192	40.0662%
XS0339561002	AUD	23-Mar-2010	165,162	4.1368%
XS0214633967	EUR	24-Mar-2010	4,674,814	97.2906%
XS0291656022	JPY	25-Mar-2010	417,688	64.7463%
XS0306341958	USD	25-Mar-2010	1,790,629	62.5894%
XS0339559360	AUD	25-Mar-2010	2,952,770	79.2397%
XS0341160249	AUD	25-Mar-2010	2,989,863	80.2351%
XS0353289712	USD	25-Mar-2010	936,418	116.0477%
XS0353507485	USD	25-Mar-2010	430,727	97.8611%
XS0353557233	USD	25-Mar-2010	9,332,409	97.8611%
XS0292459327	USD	26-Mar-2010	1,008,485	97.8482%
XS0354065061	USD	26-Mar-2010	5,687,830	77.5365%
XS0354064841	USD	27-Mar-2010	5,699,584	77.6967%
XS0340649200	AUD	29-Mar-2010	2,230,703	59.8625%
XS0342120820	AUD	29-Mar-2010	2,978,589	69.9410%
XS0353676082	CHF	29-Mar-2010	3,343,092	99.8170%
XS0354298241	USD	29-Mar-2010	5,756,773	78.4763%
XS0292529129	CHF	30-Mar-2010	15,125,204	97.8475%
XS0293166517	EUR	30-Mar-2010	3,046,558	101.5519%
XS0341168069	AUD	30-Mar-2010	2,225,309	59.7178%
XS0352061757	AUD	31-Mar-2010	5,824,383	104.2010%
XS0355321455	AUD	31-Mar-2010	6,661,985	104.2010%
XS0290588572	EUR	2-Apr-2010	3,886,027	97.1507%
XS0356065994	USD	4-Apr-2010	22,007,042	100.0000%
XS0293964002	USD	5-Apr-2010	3,641,524	97.7190%
XS0109171586	JPY	6-Apr-2010	3,635,079	101.4260%
XS0286302988	EUR	6-Apr-2010	1,861,659	114.9172%
XS0292217311	JPY	6-Apr-2010	393,733	54.9297%
XS0294837447	USD	6-Apr-2010	1,530,969	99.1457%
XS0342989398	NZD	6-Apr-2010	1,633,696	50.0308%
XS0343642905	NZD	6-Apr-2010	3,037,558	93.0231%
XS0355567453	USD	6-Apr-2010	5,166,607	70.4312%
XS0355694646	AUD	6-Apr-2010	8,183,781	107.8067%
XS0355694992	NZD	6-Apr-2010	5,966,559	109.5078%
XS0356421379	AUD	6-Apr-2010	1,134,094	106.5198%
XS0356421882	NZD	6-Apr-2010	1,000,351	107.2226%
XS0356422344	AUD	6-Apr-2010	1,119,427	105.1422%
XS0341528965	EUR	7-Apr-2010	5,668,540	101.4413%
XS0342989711	AUD	8-Apr-2010	2,858,099	76.6991%
XS0355694729	USD	8-Apr-2010	5,093,537	69.4351%
XS0292471454	JPY	9-Apr-2010	106,869	29.1995%
XS0294024004	CHF	9-Apr-2010	3,120,247	99.6810%
XS0355937482	USD	9-Apr-2010	632,605	95.8186%
XS0282145969	SEK	12-Apr-2010	59,474,052	104.5227%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0294059059	JPY	12-Apr-2010	1,615,701	56.2661%
XS0295198625	USD	12-Apr-2010	358,086	97.6285%
XS0344101943	NZD	12-Apr-2010	1,522,260	46.6181%
XS0356202811	USD	12-Apr-2010	447,288	6.0974%
XS0357740843	USD	14-Apr-2010	5,857,445	98.5786%
XS0343798400	AUD	15-Apr-2010	3,241,481	86.9875%
XS0344101273	AUD	15-Apr-2010	3,143,408	84.3556%
XS0344549141	AUD	15-Apr-2010	6,874,341	184.4779%
XS0215902155	EUR	16-Apr-2010	610,686	96.9342%
XS0294123830	SEK	16-Apr-2010	1,001,407	96.7219%
XS0357385177	USD	16-Apr-2010	4,932,690	67.2424%
XS0293965660	JPY	19-Apr-2010	224,343	62.5961%
XS0294898662	JPY	19-Apr-2010	384,335	53.3519%
XS0295003981	JPY	19-Apr-2010	298,662	41.6663%
XS0345814791	AUD	19-Apr-2010	3,278,400	87.9782%
XS0345815178	AUD	19-Apr-2010	3,019,062	81.0187%
XS0346123408	AUD	19-Apr-2010	3,234,363	86.7964%
XS0216591692	USD	20-Apr-2010	593,447	100.4953%
XS0294649529	JPY	20-Apr-2010	947,599	52.8798%
XS0295276017	JPY	20-Apr-2010	264,806	52.7758%
XS0346124638	AUD	22-Apr-2010	2,819,445	75.6618%
XS0346124984	AUD	22-Apr-2010	2,988,191	80.1902%
XS0358125473	USD	22-Apr-2010	5,225,803	71.2381%
XS0358125713	USD	22-Apr-2010	310,165	42.2817%
XS0358444734	USD	22-Apr-2010	437,177	5.9596%
XS0358787421	USD	23-Apr-2010	5,272,646	71.8767%
XS0358787694	USD	23-Apr-2010	5,272,646	71.8767%
XS0251644232	EUR	26-Apr-2010	3,784,559	105.1267%
XS0295860554	JPY	26-Apr-2010	352,811	49.2206%
XS0296548596	JPY	26-Apr-2010	438,314	61.1004%
XS0359607750	USD	26-Apr-2010	711,241	84.3099%
XS0295859622	JPY	27-Apr-2010	442,295	61.7046%
XS0295860125	JPY	27-Apr-2010	308,993	43.1076%
XS0295861289	JPY	27-Apr-2010	210,766	58.8079%
XS0297021361	JPY	27-Apr-2010	161,859	44.7237%
XS0359352159	USD	28-Apr-2010	588,794	80.2643%
XS0359608139	USD	28-Apr-2010	951,778	76.3214%
XS0359722773	USD	28-Apr-2010	6,042,236	82.3678%
XS0359722856	USD	28-Apr-2010	6,875,722	93.7298%
XS0359814976	NZD	28-Apr-2010	2,040,346	109.3472%
XS0359858593	USD	29-Apr-2010	747,489	78.3828%
XS0359858676	USD	29-Apr-2010	710,267	80.6863%
XS0297246950	USD	30-Apr-2010	601,533	82.0010%
XS0360038714	USD	30-Apr-2010	1,428,922	97.3953%
XS0359279998	AUD	3-May-2010	3,567,016	95.7234%
XS0297522228	EUR	4-May-2010	4,829,881	96.5976%
XS0299852946	SGD	4-May-2010	543,940	97.7525%
XS0360700487	USD	4-May-2010	5,809,560	79.1959%
XS0360700560	USD	4-May-2010	5,810,770	79.2124%
XS0360700644	USD	4-May-2010	5,453,257	74.3388%
XS0360599665	EUR	5-May-2010	1,937,761	96.8881%
XS0361107757	USD	5-May-2010	755,276	73.5423%
XS0361107831	USD	5-May-2010	323,231	73.4381%
XS0350117064	NZD	6-May-2010	2,327,016	71.2632%
XS0360377765	AUD	6-May-2010	3,564,797	95.6639%
XS0349153931	AUD	7-May-2010	2,438,840	65.4480%
XS0361723553	USD	7-May-2010	4,927,040	67.1654%
XS0361723637	USD	7-May-2010	5,291,283	72.1308%
XS0195333447	EUR	8-May-2010	5,943,627	131.9926%
XS0195333520	USD	8-May-2010	6,023,263	108.4378%
XS0195333793	EUR	8-May-2010	6,443,643	96.4329%
XS0195333876	USD	8-May-2010	9,014,436	118.3861%
XS0298899450	EUR	9-May-2010	5,874,864	97.9144%
XS0299103084	USD	9-May-2010	4,842,398	63.0182%
XS0297123019	JPY	10-May-2010	491,915	68.5393%
XS0297123522	JPY	10-May-2010	431,539	60.1378%
XS0300241923	GBP	10-May-2010	53,324,660	103.6165%
XS0361644098	EUR	10-May-2010	1,800,000	100.0000%
XS0361965212	USD	10-May-2010	5,424,238	73.9432%
XS0298201988	JPY	11-May-2010	1,111,415	31.0107%
XS0298320218	JPY	11-May-2010	1,431,465	39.9407%
XS0299701655	USD	11-May-2010	998,780	97.2526%
XS0360870488	AUD	11-May-2010	3,561,104	95.5648%
XS0350116926	AUD	12-May-2010	2,507,122	67.2804%
XS0360870306	AUD	12-May-2010	2,367,868	63.5434%
DE000A0MJHE1	EUR	13-May-2010	138,472,976	59.7005%
XS0192518024	USD	13-May-2010	1,351,076	107.8961%
XS0192518370	USD	13-May-2010	1,924,704	121.5828%
XS0362447806	USD	13-May-2010	5,902,309	80.4603%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0363444406	AUD	13-May-2010	1,627,727	105.4374%
XS0289028085	SEK	14-May-2010	19,479,502	100.9360%
XS0300113841	EUR	14-May-2010	2,895,180	96.5060%
XS0362829599	USD	14-May-2010	5,629,720	76.7443%
XS0188926421	EUR	17-May-2010	32,152,201	100.3189%
XS0299857234	HKD	17-May-2010	2,996,299	58.2057%
XS0350893904	AUD	17-May-2010	2,242,301	60.1737%
XS0351627806	NZD	17-May-2010	4,147,035	127.0000%
XS0363488361	USD	17-May-2010	5,434,666	74.0854%
XS0300477709	EUR	18-May-2010	4,822,265	96.4453%
XS0300854261	SEK	18-May-2010	497,939	96.1879%
XS0298900647	EUR	19-May-2010	2,314,324	96.4302%
XS0351359103	AUD	19-May-2010	1,809,505	48.5594%
XS0362223363	GBP	19-May-2010	3,859,762	100.0000%
XS0363488106	USD	19-May-2010	605,627	63.5070%
XS0299386101	CHF	21-May-2010	4,861,816	92.3471%
XS0351859094	AUD	21-May-2010	2,434,709	65.3372%
XS0300880183	USD	22-May-2010	428,685	57.9171%
XS0364512979	USD	23-May-2010	1,811,353	121.6373%
XS0366104338	NZD	23-May-2010	4,499,664	110.0380%
XS0148360042	EUR	24-May-2010	6,033,927	100.5655%
XS0301365945	EUR	24-May-2010	1,235,747	91.5368%
XS0362745654	USD	24-May-2010	3,353,563	100.0345%
XS0362745811	HKD	24-May-2010	2,052,713	100.1487%
XS0364018779	HKD	24-May-2010	1,354,572	66.7023%
XS0364777689	EUR	24-May-2010	13,836,375	109.9172%
XS0218961109	EUR	25-May-2010	3,369,462	127.7279%
XS0301339510	USD	25-May-2010	2,562,798	55.4541%
XS0301520184	USD	25-May-2010	2,285,845	59.9243%
XS0301568118	HKD	25-May-2010	926,807	56.0697%
XS0193532735	USD	26-May-2010	667,738	105.5987%
XS0364742972	USD	27-May-2010	514,363	66.7790%
XS0364962661	USD	27-May-2010	4,556,062	62.1082%
XS0363582460	USD	28-May-2010	2,841,843	100.0000%
XS0366576774	USD	29-May-2010	424,646	41.3484%
XS0366668621	USD	29-May-2010	379,219	51.6951%
XS0365300069	AUD	30-May-2010	1,389,266	107.8403%
XS0367268066	USD	30-May-2010	196,066	26.7277%
XS0367954335	NZD	30-May-2010	3,383,781	108.5900%
XS0255599598	EUR	31-May-2010	2,405,753	67.9591%
XS0299555739	USD	31-May-2010	1,258,583	92.1429%
XS0168796570	EUR	1-Jun-2010	23,587,901	100.0760%
XS0168796653	EUR	1-Jun-2010	56,373,817	96.2339%
XS0302282602	USD	1-Jun-2010	2,129,089	56.3568%
XS0302861033	EUR	1-Jun-2010	3,175,719	96.2339%
XS0365338200	USD	1-Jun-2010	554,700	65.7537%
XS0366090792	USD	1-Jun-2010	4,870,232	66.3910%
XS0358366325	EUR	3-Jun-2010	13,619,489	100.9749%
XS0366126737	HKD	3-Jun-2010	411,053	66.9516%
XS0366300191	USD	3-Jun-2010	846,160	67.8521%
XS0302815609	JPY	4-Jun-2010	569,037	78.9913%
XS0303800022	USD	4-Jun-2010	1,008,374	96.9404%
XS0363629014	USD	4-Jun-2010	4,181,989	102.3499%
DE000A0TT7X8	EUR	7-Jun-2010	1,466,904	104.7789%
XS0220791585	EUR	7-Jun-2010	5,595,567	96.1438%
XS0301565957	JPY	7-Jun-2010	136,317	31.2306%
XS0302371702	JPY	7-Jun-2010	292,138	33.9635%
XS0302511216	JPY	7-Jun-2010	239,156	55.6077%
XS0303315161	USD	7-Jun-2010	1,240,124	55.4274%
XS0333496700	USD	7-Jun-2010	1,290,706	70.3796%
XS0355896944	EUR	7-Jun-2010	2,972,810	100.9443%
XS0365383339	EUR	7-Jun-2010	2,442,108	113.5864%
XS0296735193	EUR	8-Jun-2010	10,000,000	100.0000%
XS0302350888	EUR	8-Jun-2010	19,311,214	100.3701%
XS0302351266	CHF	8-Jun-2010	4,130,796	98.4417%
XS0303475957	EUR	8-Jun-2010	1,941,763	97.0881%
XS0303476849	EUR	8-Jun-2010	1,941,763	97.0881%
XS0366126224	AUD	8-Jun-2010	2,202,058	59.0938%
XS0296067142	EUR	10-Jun-2010	332,039	9.9532%
XS0365839835	EUR	10-Jun-2010	149,298	9.9532%
XS0367880548	USD	10-Jun-2010	4,640,885	126.5291%
XS0368205869	USD	10-Jun-2010	4,326,922	58.9846%
XS0368574041	SGD	10-Jun-2010	1,262,888	102.8248%
XS0292822771	SEK	11-Jun-2010	24,056,316	95.7909%
XS0304276297	JPY	11-Jun-2010	406,886	56.4991%
XS0368533369	USD	11-Jun-2010	4,290,224	58.4843%
XS0298860916	USD	14-Jun-2010	1,242,794	96.8101%
XS0302019731	GBP	14-Jun-2010	2,747,507	95.5481%
XS0371015750	USD	14-Jun-2010	355,084	96.8101%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0278370696	USD	15-Jun-2010	524,235	59.5531%
XS0299083468	USD	15-Jun-2010	7,393,272	96.7970%
XS0299085323	EUR	15-Jun-2010	7,221,005	96.0240%
XS0303671548	EUR	15-Jun-2010	4,801,200	96.0240%
XS0303866981	JPY	15-Jun-2010	266,133	37.1283%
XS0159948784	USD	16-Jun-2010	373,562	101.8480%
XS0221834947	CHF	16-Jun-2010	6,240,434	96.8890%
XS0368988951	ILS	16-Jun-2010	778,724	92.6314%
XS0369584486	CHF	16-Jun-2010	3,494,636	108.5154%
XS0221419459	USD	17-Jun-2010	4,252,186	96.7710%
XS0222198631	USD	17-Jun-2010	1,277,785	96.7710%
XS0369418040	USD	17-Jun-2010	596,593	81.3275%
XS0371134924	USD	17-Jun-2010	953,090	118.1138%
XS0305085218	USD	18-Jun-2010	849,802	59.4077%
XS0305155441	JPY	18-Jun-2010	169,701	46.8330%
XS0369673156	USD	18-Jun-2010	229,689	31.3112%
XS0369673313	USD	18-Jun-2010	229,689	31.3112%
XS0369673586	USD	18-Jun-2010	398,743	54.3566%
XS0370072422	ZAR	18-Jun-2010	770,659	115.6403%
XS0220100183	USD	20-Jun-2010	87,138	118.7863%
XS0295182546	USD	20-Jun-2010	7,702,594	105.0018%
XS0303572217	JPY	21-Jun-2010	7,216,415	100.6762%
XS0303746571	EUR	21-Jun-2010	9,593,451	95.9345%
XS0304471666	JPY	21-Jun-2010	140,277	39.0925%
XS0305154717	JPY	21-Jun-2010	791,738	36.8185%
XS0305155011	JPY	21-Jun-2010	265,238	37.0033%
XS0305631151	USD	21-Jun-2010	668,478	60.7513%
XS0278638258	USD	22-Jun-2010	177,187,366	105.0182%
XS0305440991	JPY	22-Jun-2010	362,831	35.8088%
XS0306144022	JPY	22-Jun-2010	1,192,130	35.9718%
XS0306927723	JPY	22-Jun-2010	1,615,418	74.5261%
XS0357874451	AUD	24-Jun-2010	6,849,236	183.8041%
XS0170856115	EUR	25-Jun-2010	14,899,247	99.3283%
XS0253852254	EUR	28-Jun-2010	5,710,604	80.4310%
XS0370964073	AUD	28-Jun-2010	2,375,892	106.1382%
CH0027120978	EUR	29-Jun-2010	9,899,861	91.0248%
XS0303537574	USD	29-Jun-2010	2,450,024	105.7926%
XS0303538200	EUR	29-Jun-2010	1,389,039	104.4390%
XS0307323161	SEK	29-Jun-2010	365,821	95.4951%
XS0307325455	SEK	29-Jun-2010	1,639,273	95.4951%
XS0307326180	SEK	29-Jun-2010	680,229	95.4951%
XS0223700658	EUR	30-Jun-2010	7,036,497	88.8110%
XS0245728547	EUR	30-Jun-2010	1,770,296	88.5148%
XS0258901759	EUR	30-Jun-2010	3,680,180	106.9820%
XS0306226696	EUR	30-Jun-2010	2,682,422	95.8008%
XS0170825664	USD	2-Jul-2010	8,087,853	104.0128%
XS0307617315	USD	2-Jul-2010	804,480	57.7193%
XS0359351938	AUD	2-Jul-2010	4,805,577	180.5455%
XS0235429437	EUR	5-Jul-2010	2,765,501	145.5527%
XS0306179168	CHF	5-Jul-2010	6,199,667	108.5572%
XS0336633150	CHF	5-Jul-2010	1,444,084	33.5591%
XS0359858759	NZD	8-Jul-2010	1,904,123	58.3124%
XS0304080558	EUR	9-Jul-2010	7,552,007	95.6677%
XS0304080715	USD	9-Jul-2010	6,801,691	96.4835%
XS0309103546	EUR	11-Jul-2010	11,270,960	95.6382%
XS0195874523	USD	12-Jul-2010	1,528,372	104.1738%
XS0307256544	JPY	12-Jul-2010	493,692	35.1259%
XS0308972347	EUR	12-Jul-2010	1,688,320	25.9742%
XS0309366986	EUR	13-Jul-2010	5,960,000	100.0000%
XS0310847503	USD	13-Jul-2010	2,487,208	113.0187%
XS0358125630	NZD	14-Jul-2010	1,896,297	58.0727%
XS0361107674	NZD	14-Jul-2010	1,855,523	56.8241%
XS0276047494	USD	15-Jul-2010	206,440,620	88.3189%
XS0264429829	USD	16-Jul-2010	5,986,154	98.0219%
XS0224250133	CHF	19-Jul-2010	3,845,811	99.5168%
XS0260979751	SEK	20-Jul-2010	1,358,841	100.9577%
XS0308460368	USD	20-Jul-2010	3,589,267	97.8578%
XS0222698283	EUR	21-Jul-2010	4,903,583	97.0430%
XS0376686308	EUR	22-Jul-2010	10,128,250	101.2825%
XS0309835139	CHF	23-Jul-2010	4,502,913	108.5678%
XS0313100678	EUR	23-Jul-2010	3,818,474	95.4618%
XS0363707695	AUD	23-Jul-2010	2,274,790	61.0456%
XS0309822319	USD	26-Jul-2010	143,288	39.0661%
XS0311621733	JPY	26-Jul-2010	1,440,541	45.2880%
XS0311744576	JPY	26-Jul-2010	1,106,304	45.4208%
XS0311765654	USD	26-Jul-2010	1,412,278	96.2609%
XS0313198201	EUR	26-Jul-2010	2,576,284	95.4179%
XS0364018340	AUD	26-Jul-2010	2,376,477	63.7745%
XS0364263227	AUD	27-Jul-2010	65,179	1.7491%



ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0224249630	EUR	29-Jul-2010	889,840	95.3741%
XS0309871019	EUR	30-Jul-2010	4,162,442	92.4987%
XS0310069538	CHF	30-Jul-2010	2,509,647	73.7411%
XS0313188400	USD	30-Jul-2010	705,754	96.2084%
XS0364895614	AUD	30-Jul-2010	2,468,308	66.2388%
XS0364895887	AUD	30-Jul-2010	2,468,301	66.2386%
XS0310507743	EUR	1-Aug-2010	4,932,579	98.6516%
XS0225771079	EUR	2-Aug-2010	6,821,531	113.6922%
XS0309101508	USD	2-Aug-2010	2,056,017	92.7146%
XS0380855659	USD	2-Aug-2010	5,301,615	103.2452%
XS0312176109	JPY	3-Aug-2010	521,947	33.8951%
XS0312177255	JPY	3-Aug-2010	499,284	34.7026%
XS0312721730	JPY	3-Aug-2010	1,425,453	51.5951%
XS0313327370	EUR	3-Aug-2010	1,710,656	95.3012%
XS0313948050	JPY	3-Aug-2010	954,199	46.3382%
XS0365872968	AUD	3-Aug-2010	937,419	25.1563%
XS0365915874	AUD	3-Aug-2010	3,234,012	75.9386%
XS0365916096	NZD	4-Aug-2010	1,813,529	55.5380%
XS0225841898	EUR	5-Aug-2010	2,152,196	95.2720%
XS0365916179	AUD	5-Aug-2010	2,523,664	67.7243%
XS0366125929	AUD	5-Aug-2010	814,168	21.8488%
XS0365870830	NZD	6-Aug-2010	1,855,151	56.8127%
XS0379318024	USD	8-Aug-2010	2,449,921	99.6340%
XS0367648721	NZD	10-Aug-2010	1,702,761	52.1458%
XS0380276385	HKD	11-Aug-2010	955,449	105.4790%
XS0381306173	USD	11-Aug-2010	3,047,457	103.8573%
XS0367648648	NZD	12-Aug-2010	2,045,611	62.6454%
XS0383013579	USD	12-Aug-2010	1,094,163	96.2298%
XS0306901330	USD	13-Aug-2010	2,231,558	96.0246%
XS0306921957	HUF	13-Aug-2010	1,466,698	91.4410%
XS0116235499	EUR	14-Aug-2010	4,152,319	103.8080%
XS0315264001	USD	15-Aug-2010	1,056,320	95.9983%
XS0263788779	EUR	16-Aug-2010	1,894,833	94.7417%
XS0286637656	USD	16-Aug-2010	1,227,070	66.9096%
XS0305574500	EUR	16-Aug-2010	9,189,764	95.1124%
XS0305574849	USD	16-Aug-2010	5,310,448	95.9852%
XS0367930582	NZD	18-Aug-2010	1,517,190	46.4629%
XS0368098090	NZD	18-Aug-2010	1,745,625	53.4585%
CH0027121000	EUR	20-Aug-2010	1,844,060	92.2030%
XS0314857466	JPY	20-Aug-2010	347,523	48.4635%
XS0316515229	USD	22-Aug-2010	3,821,795	104.1974%
XS0314130369	USD	23-Aug-2010	7,335,681	100.0000%
XS0316937647	USD	24-Aug-2010	523,441	73.9435%
XS0317416880	GBP	27-Aug-2010	1,213,010	94.2812%
XS0317422425	USD	27-Aug-2010	703,055	95.8405%
XS0317422771	EUR	27-Aug-2010	949,537	94.9537%
XS0318056354	CHF	31-Aug-2010	2,719,558	95.9633%
XS0383554739	USD	31-Aug-2010	621,293	104.5614%
XS0383805081	HKD	31-Aug-2010	2,590,159	104.2672%
XS0383805750	USD	31-Aug-2010	2,767,798	103.7981%
XS0383806139	HKD	31-Aug-2010	3,446,141	103.3559%
XS0385434310	USD	31-Aug-2010	909,686	100.0068%
XS0384898440	EUR	2-Sep-2010	11,386,798	113.8680%
XS0383803540	HKD	3-Sep-2010	2,146,879	103.3146%
XS0383803896	HKD	3-Sep-2010	1,590,642	103.3146%
XS0384596515	USD	3-Sep-2010	736,094	125.4303%
XS0116900928	JPY	6-Sep-2010	7,233,549	100.9152%
XS0318191219	JPY	6-Sep-2010	1,479,998	82.5535%
XS0384213368	HKD	6-Sep-2010	2,068,001	103.2742%
XS0384553110	HKD	6-Sep-2010	2,077,718	103.2724%
XS0384783113	HKD	6-Sep-2010	634,046	103.2724%
XS0385433262	HKD	6-Sep-2010	2,721,518	103.2724%
XS0385433429	HKD	6-Sep-2010	1,830,335	103.3490%
XS0199536029	EUR	7-Sep-2010	1,702,463	108.0243%
XS0258411239	EUR	7-Sep-2010	8,005,604	102.9263%
XS0287235047	EUR	7-Sep-2010	3,000,000	100.0000%
XS0312086456	HUF	7-Sep-2010	3,739,723	90.7802%
XS0312086530	USD	7-Sep-2010	2,914,674	95.6957%
XS0312086704	EUR	7-Sep-2010	2,459,007	94.7960%
XS0318778734	CHF	7-Sep-2010	2,806,696	96.8373%
XS0319612387	USD	7-Sep-2010	1,284,647	95.6957%
XS0384984448	USD	7-Sep-2010	1,525,224	103.7000%
XS0385433775	USD	7-Sep-2010	597,155	103.6996%
XS0386674088	USD	8-Sep-2010	5,171,418	95.5770%
XS0228154158	CHF	9-Sep-2010	5,901,959	96.8133%
XS0385433692	HKD	9-Sep-2010	1,477,230	103.2316%
XS0385823306	HKD	9-Sep-2010	867,812	103.2316%
XS0385823488	HKD	9-Sep-2010	441,273	103.8178%
XS0386290778	HKD	9-Sep-2010	731,302	103.2316%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0319161518	USD	10-Sep-2010	1,192,038	52.7593%
XS0385822753	USD	10-Sep-2010	528,481	103.6582%
XS0319631098	EUR	12-Sep-2010	2,906,642	96.8881%
XS0117104843	JPY	13-Sep-2010	7,549,709	105.3260%
XS0386716699	USD	13-Sep-2010	2,032,394	103.3791%
XS0228149075	EUR	15-Sep-2010	2,977,273	107.5993%
XS0290836658	EUR	16-Sep-2010	489,727	65.2969%
XS0225190775	USD	20-Sep-2010	7,617,668	103.8441%
XS0226254547	EUR	20-Sep-2010	9,950,388	99.5039%
XS0226711629	USD	20-Sep-2010	7,454,588	101.6209%
XS0230515834	USD	20-Sep-2010	14,452,835	98.5105%
XS0321124801	USD	20-Sep-2010	1,751,838	95.5242%
XS0117279058	JPY	21-Sep-2010	11,626,749	101.3780%
XS0307009372	JPY	21-Sep-2010	7,226,155	100.8121%
XS0319632906	JPY	21-Sep-2010	472,368	65.7017%
XS0227965695	USD	22-Sep-2010	36,113,385	98.4595%
XS0231102459	USD	28-Sep-2010	3,858,568	100.0000%
XS0322152462	USD	1-Oct-2010	4,280,954	97.2633%
XS0353382681	USD	1-Oct-2010	5,039,613	100.0000%
XS0319211982	USD	4-Oct-2010	2,797,515	95.3393%
XS0323108265	USD	4-Oct-2010	1,778,213	96.9624%
XS0323747781	USD	4-Oct-2010	1,020,065	92.7035%
XS0268364410	PLN	6-Oct-2010	1,186,798	92.1782%
XS0284313847	EUR	6-Oct-2010	620,322	62.0322%
XS0165754531	EUR	7-Oct-2010	7,575,196	103.3310%
XS0323978162	EUR	9-Oct-2010	2,688,683	89.6228%
XS0268363289	PLN	12-Oct-2010	954,620	92.0564%
XS0269670401	SEK	12-Oct-2010	347,023	95.7645%
XS0323849199	USD	12-Oct-2010	907,076	95.1174%
XS0323849355	EUR	12-Oct-2010	2,178,116	94.2907%
XS0324091304	USD	12-Oct-2010	698,602	95.2335%
XS0324584670	USD	12-Oct-2010	1,131,646	90.7447%
XS0324632404	USD	12-Oct-2010	1,397,205	95.2335%
XS0324851038	EUR	12-Oct-2010	1,460,226	102.8328%
XS0230607524	EUR	13-Oct-2010	5,654,111	99.0039%
XS0267879475	EUR	13-Oct-2010	2,291,777	103.4662%
XS0348974337	USD	15-Oct-2010	2,706,653	95.1937%
XS0348974410	EUR	15-Oct-2010	2,938,456	94.2417%
XS0325475084	USD	18-Oct-2010	2,471,150	96.2477%
XS0325477379	USD	18-Oct-2010	1,593,177	113.7078%
CH0027120838	CHF	19-Oct-2010	1,899,750	98.3184%
XS0325776440	EUR	22-Oct-2010	2,995,516	106.9827%
XS0327275904	JPY	22-Oct-2010	390,247	53.8915%
XS0326364386	EUR	23-Oct-2010	941,111	94.1111%
XS0326516746	USD	25-Oct-2010	1,070,618	72.9733%
XS0326865085	USD	25-Oct-2010	2,579,950	109.9059%
XS0326866216	USD	26-Oct-2010	1,497,787	63.8057%
XS0154907991	EUR	28-Oct-2010	18,480,839	99.8964%
XS0231346593	EUR	28-Oct-2010	37,912	151.6497%
CH0027120853	CHF	29-Oct-2010	2,766,712	66.8508%
XS0327723580	USD	31-Oct-2010	1,431,014	97.5379%
XS0221394447	EUR	1-Nov-2010	504,264	100.8527%
XS0232659150	EUR	1-Nov-2010	1,838,880	89.2660%
XS0327687843	USD	1-Nov-2010	706,043	96.2477%
XS0328865406	USD	1-Nov-2010	1,052,080	65.1907%
CH0027120861	CHF	5-Nov-2010	3,493,473	90.3994%
CH0027120879	EUR	5-Nov-2010	3,643,281	91.0820%
XS0326215893	USD	5-Nov-2010	1,392,536	94.9153%
XS0328209720	USD	5-Nov-2010	1,324,152	43.4960%
XS0328401830	EUR	5-Nov-2010	5,599,868	95.3169%
XS0274481786	JPY	6-Nov-2010	14,595,054	101.8078%
XS0330196295	USD	7-Nov-2010	1,000,525	104.1157%
XS0326072252	GBP	8-Nov-2010	2,094,750	93.0368%
XS0328587240	USD	8-Nov-2010	307,629	41.9360%
XS0273666437	EUR	9-Nov-2010	4,879,359	93.8338%
XS0329159221	USD	9-Nov-2010	296,131	9.3015%
XS0330111641	JPY	12-Nov-2010	208,908	57.8500%
XS0234582178	USD	15-Nov-2010	385,376	105.0690%
XS0329801715	USD	15-Nov-2010	465,152	94.7825%
XS0329801806	EUR	15-Nov-2010	802,381	93.7361%
XS0234421914	EUR	16-Nov-2010	2,736,619	93.7198%
XS0330110833	JPY	16-Nov-2010	374,929	32.6915%
XS0331427061	EUR	16-Nov-2010	2,301,439	56.1327%
XS0234511821	USD	21-Nov-2010	2,250,856	94.7027%
XS0274890523	USD	22-Nov-2010	3,723,815	126.9076%
XS0276072682	EUR	22-Nov-2010	4,889,193	64.9037%
XS0330437087	JPY	22-Nov-2010	273,623	75.0258%
XS0330730622	USD	22-Nov-2010	2,989,247	81.4988%
XS0364513431	USD	23-Nov-2010	107,518	1.2971%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0366299831	USD	28-Nov-2010	31,261	1.2176%
XS0330222984	CHF	29-Nov-2010	3,313,000	88.3353%
XS0234123650	CHF	30-Nov-2010	10,465,711	95.5827%
XS0267365442	EUR	30-Nov-2010	11,447,408	107.3060%
XS0276272936	EUR	30-Nov-2010	4,955,081	93.4921%
XS0333012358	USD	30-Nov-2010	1,040,745	94.5829%
XS0272617100	GBP	1-Dec-2010	953,522	92.6406%
XS0272617951	USD	1-Dec-2010	693,733	94.5696%
XS0272634535	USD	1-Dec-2010	1,566,448	94.5696%
XS0272635185	GBP	1-Dec-2010	1,189,518	92.6406%
XS0302821086	USD	1-Dec-2010	561,087	63.7394%
XS0236406277	JPY	2-Dec-2010	2,148,831	49.9560%
XS0329284987	USD	4-Dec-2010	2,275,576	96.2477%
XS0329288384	USD	4-Dec-2010	755,466	96.2477%
XS0329905417	EUR	4-Dec-2010	1,019,290	93.4271%
XS0334446134	USD	4-Dec-2010	2,140,016	96.2477%
XS0268043709	EUR	5-Dec-2010	51,390,531	107.4644%
XS0301522719	EUR	6-Dec-2010	11,483,924	102.4344%
NO0010395965	NOK	7-Dec-2010	574,967	92.6693%
XS0334814547	EUR	7-Dec-2010	1,040,235	93.3784%
XS0334815437	USD	7-Dec-2010	772,165	94.4897%
XS0333793403	USD	8-Dec-2010	3,976,291	108.4096%
XS0236535679	EUR	9-Dec-2010	905,455	93.3459%
XS0334382065	EUR	10-Dec-2010	3,832,183	104.9913%
XS0332159598	EUR	13-Dec-2010	902,633	95.0140%
XS0332181840	EUR	13-Dec-2010	5,178,261	95.0140%
XS0332409969	EUR	13-Dec-2010	1,282,689	95.0140%
XS0237053623	USD	14-Dec-2010	1,017,919	94.3964%
XS0278126510	EUR	14-Dec-2010	1,580,429	61.9776%
XS0332612844	USD	14-Dec-2010	692,462	94.3964%
XS0237709208	EUR	15-Dec-2010	290,935	93.2485%
XS0276162327	EUR	15-Dec-2010	30,302,968	93.2485%
DK0030068242	DKK	16-Dec-2010	9,724,884	100.0000%
DK0030096961	DKK	16-Dec-2010	455,624	100.0000%
XS0122041675	HKD	20-Dec-2010	3,783,613	114.4500%
XS0239231573	JPY	20-Dec-2010	351,212	26.7081%
XS0307499441	USD	20-Dec-2010	9,038,756	102.6803%
XS0330467746	DKK	20-Dec-2010	360,039	92.6454%
XS0334475232	USD	20-Dec-2010	1,235,689	89.6006%
XS0336050058	USD	20-Dec-2010	1,504,290	68.3549%
XS0278639579	USD	21-Dec-2010	270,846,756	105.4909%
XS0331533173	EUR	21-Dec-2010	2,626,832	86.1256%
XS0334693578	EUR	21-Dec-2010	1,851,185	115.6990%
XS0336951107	EUR	21-Dec-2010	1,558,136	87.8814%
XS0334274098	USD	24-Dec-2010	691,483	94.2630%
XS0375027074	USD	24-Dec-2010	1,583,447	71.9518%
XS0150823721	USD	25-Dec-2010	7,579,583	96.8606%
XS0306345355	AUD	28-Dec-2010	825,699	62.0430%
XS0338071987	EUR	28-Dec-2010	1,427,153	142.7153%
XS0250113502	CHF	29-Dec-2010	7,306,235	74.6908%
XS0280527408	USD	29-Dec-2010	1,036,491	94.1963%
XS0165754705	EUR	30-Dec-2010	2,222,208	99.7266%
XS0223109926	USD	30-Dec-2010	2,463,916	105.1271%
XS0338049462	USD	31-Dec-2010	1,255,530	81.5018%
XS0338316093	CHF	31-Dec-2010	3,042,201	94.4664%
XS0238337439	EUR	3-Jan-2011	3,600,868	95.8442%
XS0279675150	EUR	3-Jan-2011	1,619,583	66.6495%
XS0334205795	USD	3-Jan-2011	1,242,877	94.1272%
XS0372634195	SEK	3-Jan-2011	1,383,614	121.9323%
XS0337488505	USD	4-Jan-2011	642,685	43.8054%
XS0276859609	EUR	5-Jan-2011	2,846,800	110.0000%
XS0338082752	CZK	10-Jan-2011	4,761,352	102.3335%
XS0209026805	EUR	13-Jan-2011	666,218	99.4355%
XS0338056590	EUR	13-Jan-2011	1,817,976	121.1984%
XS0338049975	GBP	14-Jan-2011	1,773,251	91.8840%
XS0341743184	USD	19-Jan-2011	3,136,504	20.8561%
XS0341745635	USD	19-Jan-2011	697,041	20.8561%
XS0341769221	HKD	19-Jan-2011	364,557	20.4212%
NO0010402738	NOK	21-Jan-2011	619,759	99.8884%
CH0027120630	USD	24-Jan-2011	2,189,196	93.8463%
XS0334494290	EUR	24-Jan-2011	3,437,654	101.1075%
XS0335964648	EUR	24-Jan-2011	3,920,598	92.5980%
XS0339764028	USD	24-Jan-2011	1,796,927	65.4965%
XS0339944943	USD	24-Jan-2011	11,978,618	93.8463%
XS0340460855	USD	24-Jan-2011	10,672,975	120.2430%
XS0340648657	USD	24-Jan-2011	1,380,729	62.7403%
CH0034783636	CHF	25-Jan-2011	3,638,659	94.1564%
CH0034783651	EUR	25-Jan-2011	925,818	92.5818%
CH0034783677	USD	25-Jan-2011	688,328	93.8329%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
CH0034783693	EUR	25-Jan-2011	925,818	92.5818%
XS0241421089	EUR	25-Jan-2011	42,929,617	99.6070%
XS0340950608	CHF	25-Jan-2011	3,032,216	94.1564%
XS0123488438	HKD	28-Jan-2011	15,851,307	119.8710%
XS0340530814	USD	28-Jan-2011	1,302,401	93.4438%
XS0241359180	USD	30-Jan-2011	2,245,787	93.7659%
XS0337437007	USD	30-Jan-2011	744,927	93.7659%
XS0342839155	GBP	30-Jan-2011	1,944,836	116.2788%
XS0343872494	USD	30-Jan-2011	6,054,057	103.1611%
XS0277722772	HUF	31-Jan-2011	2,224,775	87.1475%
XS0342751905	USD	1-Feb-2011	18,206,105	82.0448%
XS0184310927	EUR	2-Feb-2011	19,633,938	98.1697%
XS0255689589	EUR	2-Feb-2011	15,550,799	119.1632%
XS0341731411	USD	4-Feb-2011	4,288,089	116.9105%
XS0335137120	EUR	7-Feb-2011	8,353,346	92.8150%
XS0343643036	USD	7-Feb-2011	926,248	126.2661%
XS0345680655	USD	7-Feb-2011	2,470,752	97.6269%
XS0243065421	EUR	8-Feb-2011	1,531,260	92.3558%
XS0339537390	EUR	8-Feb-2011	15,456,111	92.5516%
DE000A0LU6X5	EUR	10-Feb-2011	5,169,558	67.7708%
XS0346007320	EUR	11-Feb-2011	2,063,755	103.1878%
XS0242764735	EUR	14-Feb-2011	830,332	83.0332%
XS0242801958	EUR	14-Feb-2011	645,814	92.2591%
XS0344899710	AUD	14-Feb-2011	2,390,561	89.8134%
XS0345003049	USD	14-Feb-2011	686,361	93.5647%
XS0345445737	EUR	14-Feb-2011	1,789,827	92.2591%
XS0338483588	EUR	15-Feb-2011	3,282,990	125.8815%
XS0338483828	USD	15-Feb-2011	2,871,381	127.6669%
XS0339184615	USD	15-Feb-2011	686,262	93.5513%
XS0339538448	USD	15-Feb-2011	1,575,126	95.8577%
XS0341900388	EUR	15-Feb-2011	3,599,000	100.0000%
XS0344095871	USD	15-Feb-2011	2,573,484	93.5513%
DE000A0LJV62	EUR	17-Feb-2011	20,243,752	42.5996%
XS0347259185	USD	18-Feb-2011	2,359,726	93.5110%
XS0186755798	USD	25-Feb-2011	38,657,944	105.3970%
XS0245479810	USD	27-Feb-2011	1,141,878	141.5098%
XS0244837547	EUR	28-Feb-2011	1,472,539	92.0337%
XS0279950637	SEK	28-Feb-2011	4,030,502	92.2488%
XS0287989031	HKD	28-Feb-2011	1,272,392	94.5329%
XS0287990047	USD	28-Feb-2011	1,407,927	94.6860%
XS0345320799	EUR	28-Feb-2011	954,033	95.4033%
XS0345320872	USD	28-Feb-2011	1,899,961	96.2477%
XS0347452426	USD	28-Feb-2011	876,776	93.3767%
XS0348072561	USD	28-Feb-2011	896,916	122.2676%
XS0348072728	USD	28-Feb-2011	1,006,783	137.2447%
XS0349809342	EUR	28-Feb-2011	1,486,344	87.4320%
XS0215568667	USD	2-Mar-2011	4,327,759	98.3267%
XS0246362916	EUR	3-Mar-2011	2,759,562	91.9854%
XS0349924109	USD	3-Mar-2011	391,726	49.8601%
XS0349924281	USD	3-Mar-2011	589,785	49.8601%
XS0349159623	USD	4-Mar-2011	591,745	37.9608%
XS0349282151	EUR	4-Mar-2011	9,000,000	100.0000%
XS0350892336	JPY	4-Mar-2011	699,842	97.0151%
XS0349842558	EUR	5-Mar-2011	919,532	91.9532%
XS0351272322	EUR	6-Mar-2011	2,027,455	135.1637%
DE000A0MHVVO	EUR	7-Mar-2011	62,903,195	65.5016%
XS0340076321	EUR	7-Mar-2011	6,301,829	87.5254%
XS0344460323	EUR	7-Mar-2011	2,132,569	91.9211%
XS0344460752	USD	7-Mar-2011	2,730,320	93.2825%
XS0350318399	USD	7-Mar-2011	706,251	96.2761%
XS0286897219	EUR	8-Mar-2011	3,216,675	91.9050%
XS0286900708	CHF	8-Mar-2011	8,443,658	93.6402%
XS0349166917	USD	10-Mar-2011	1,396,892	86.8328%
XS0350394499	EUR	10-Mar-2011	1,033,406	103.3406%
XS0319831854	GBP	13-Mar-2011	1,522,696	90.8998%
XS016359841	EUR	14-Mar-2011	38,157,000	100.8324%
XS0245046114	USD	14-Mar-2011	1,428,724	93.1883%
XS0344461214	PLN	14-Mar-2011	1,079,940	94.8193%
XS0344576110	EUR	14-Mar-2011	2,661,819	108.7789%
XS0344583249	HUF	14-Mar-2011	6,098,420	112.6909%
XS0345668528	EUR	14-Mar-2011	5,949,197	91.8086%
XS0348914606	EUR	14-Mar-2011	2,013,172	100.1578%
XS0350234455	USD	14-Mar-2011	1,879,900	93.1883%
XS0350390406	EUR	14-Mar-2011	7,033,456	91.8086%
XS0350847116	EUR	14-Mar-2011	3,740,334	93.5084%
XS0351979587	CHF	14-Mar-2011	1,081,144	93.5665%
XS0247457087	EUR	15-Mar-2011	3,795,035	125.6634%
XS0292336673	USD	16-Mar-2011	3,213,384	84.9425%
XS0246504210	EUR	17-Mar-2011	1,350,820	67.8804%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0346461634	USD	18-Mar-2011	6,148,843	93.1345%
XS0350894209	JPY	18-Mar-2011	793,473	108.2933%
XS0352109465	EUR	18-Mar-2011	5,000,000	100.0000%
XS0352549603	HUF	18-Mar-2011	3,466,062	100.0000%
XS0213378119	EUR	20-Mar-2011	9,544,446	95.4445%
XS0243626123	USD	20-Mar-2011	15,951,263	108.7238%
XS0186349535	JPY	21-Mar-2011	3,460,290	96.5490%
XS0245973770	USD	22-Mar-2011	2,329,538	105.8542%
XS0369799845	USD	22-Mar-2011	4,882,089	93.0806%
XS0369799928	HKD	22-Mar-2011	1,277,701	93.2907%
XS0247770067	EUR	24-Mar-2011	1,658,830	91.6480%
XS0247886442	JPY	24-Mar-2011	158,266	15.3671%
XS0352970650	EUR	26-Mar-2011	4,000,000	100.0000%
XS0353499790	JPY	26-Mar-2011	491,158	68.5214%
XS0292505459	EUR	27-Mar-2011	164,880	82.4399%
XS0343843479	EUR	28-Mar-2011	1,740,094	87.0047%
XS0249055350	USD	30-Mar-2011	61,382	92.9728%
XS0286535223	EUR	30-Mar-2011	14,748,121	103.1409%
XS0247028391	USD	31-Mar-2011	2,639,030	92.9593%
CH0036891239	CHF	2-Apr-2011	2,316,730	102.7701%
XS0247687162	EUR	4-Apr-2011	29,765,313	99.2177%
XS0354856196	USD	4-Apr-2011	681,524	92.9054%
XS0249046284	JPY	6-Apr-2011	685,352	95.3712%
XS0283319837	EUR	6-Apr-2011	11,999,171	109.9530%
XS0353289399	PLN	8-Apr-2011	1,067,926	101.8386%
XS0353289472	PLN	8-Apr-2011	947,775	101.6785%
XS0294497085	EUR	10-Apr-2011	1,297,532	91.3755%
XS0354190554	GBP	10-Apr-2011	1,163,440	90.4284%
XS0372051762	USD	10-Apr-2011	40,773,390	67.0257%
CH0036891189	CHF	11-Apr-2011	680,506	105.6554%
CH0036891197	EUR	11-Apr-2011	701,223	107.8805%
XS0286179923	SEK	11-Apr-2011	3,748,140	92.3515%
XS0286181077	SEK	11-Apr-2011	4,596,818	94.0653%
XS0356365360	USD	11-Apr-2011	1,361,663	92.8109%
XS0250656542	USD	12-Apr-2011	15,586,364	106.2367%
CH0027120812	CHF	13-Apr-2011	15,006,868	93.1987%
CH0027120820	EUR	13-Apr-2011	3,580,951	91.3275%
XS0248620899	CHF	13-Apr-2011	35,894,605	104.7477%
XS0251360714	USD	14-Apr-2011	197,922	26.9807%
XS0346707903	EUR	15-Apr-2011	1,466,946	97.7964%
XS0357486447	EUR	17-Apr-2011	912,635	91.2635%
DE000A0TR749	EUR	18-Apr-2011	352,841	100.8118%
CH0036891254	EUR	21-Apr-2011	4,103,977	91.1995%
XS0251050364	JPY	21-Apr-2011	732,125	95.3677%
XS0251683214	JPY	21-Apr-2011	223,185	17.1472%
XS0251909395	JPY	21-Apr-2011	592,185	17.4589%
XS0166188457	EUR	22-Apr-2011	18,316,485	99.6816%
XS0357658672	EUR	25-Apr-2011	2,050,549	82.0220%
XS0298200238	USD	26-Apr-2011	917,535	84.6840%
XS0250416582	USD	28-Apr-2011	4,904,661	95.5148%
XS0295698947	EUR	29-Apr-2011	4,087,293	91.0716%
XS0354002577	EUR	2-May-2011	6,393,502	91.0237%
XS0360205479	USD	2-May-2011	3,138,355	80.7209%
DE000A0NMJ46	EUR	3-May-2011	6,022,198	62.9542%
XS0359152658	USD	3-May-2011	3,909,028	92.5137%
XS0361886699	USD	5-May-2011	1,831,821	83.2379%
XS0360926298	EUR	6-May-2011	3,504,803	116.8268%
XS0360993991	CHF	6-May-2011	6,275,546	92.7944%
XS0363204941	USD	7-May-2011	773,209	87.8366%
XS0253216005	JPY	9-May-2011	694,477	96.8787%
XS0329133341	EUR	9-May-2011	727,295	90.9119%
XS0251180906	CHF	12-May-2011	29,161,226	107.2173%
XS0362892951	JPY	12-May-2011	185,105	51.5500%
XS0362178989	EUR	15-May-2011	3,470,641	102.0777%
XS0253223555	JPY	16-May-2011	711,687	99.0893%
XS0299624568	SEK	18-May-2011	5,592,296	82.6151%
XS0363981324	JPY	20-May-2011	227,392	62.6946%
XS0364508514	JPY	20-May-2011	524,920	64.6980%
XS0364976299	JPY	20-May-2011	1,002,145	80.8482%
XS0364173665	EUR	21-May-2011	3,175,217	90.7205%
XS0365671121	USD	22-May-2011	1,218,175	83.0308%
XS0255006446	JPY	24-May-2011	958,845	95.3582%
XS0364806884	JPY	25-May-2011	287,134	79.8525%
XS0364948918	JPY	25-May-2011	169,700	46.2400%
XS0364976372	JPY	25-May-2011	490,134	79.6507%
XS0364976539	JPY	25-May-2011	340,289	78.6353%
XS0364976703	JPY	25-May-2011	283,199	75.7969%
XS0365324325	JPY	25-May-2011	283,593	78.3369%
XS0365822864	JPY	25-May-2011	199,862	54.6077%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0365823243	JPY	25-May-2011	516,814	80.0319%
XS0365880987	JPY	25-May-2011	123,454	24.2576%
XS0219677423	EUR	27-May-2011	1,359,373	90.6249%
CH0039308678	USD	30-May-2011	8,449,603	92.1480%
XS0362343930	EUR	30-May-2011	1,908,066	95.4033%
XS0362725540	USD	30-May-2011	9,427,696	99.6653%
XS0365822781	JPY	30-May-2011	772,614	53.8937%
XS0256259606	PLN	31-May-2011	1,326,147	87.5512%
XS0365873347	USD	31-May-2011	1,581,933	107.8245%
XS0366374394	JPY	3-Jun-2011	1,455,021	101.4950%
XS0366664711	JPY	3-Jun-2011	305,027	83.4399%
XS0366986916	JPY	3-Jun-2011	388,753	74.5702%
XS0368698444	USD	5-Jun-2011	6,580,739	102.6767%
XS0256233122	USD	6-Jun-2011	955,644	113.4785%
XS0368358932	NOK	6-Jun-2011	31,042,320	104.0663%
XS0359895876	EUR	9-Jun-2011	2,249,600	90.4180%
XS0359896098	USD	9-Jun-2011	2,078,917	92.0123%
XS0367990057	EUR	10-Jun-2011	683,440	97.6343%
XS0368198718	JPY	10-Jun-2011	270,603	61.1109%
XS0368366877	JPY	10-Jun-2011	242,432	66.1873%
XS0368582739	JPY	10-Jun-2011	256,120	67.5195%
XS0368801717	JPY	10-Jun-2011	626,828	78.8679%
XS0369744940	JPY	10-Jun-2011	435,812	84.2949%
DK0030106190	DKK	12-Jun-2011	694,156	100.0000%
XS0368448683	USD	12-Jun-2011	3,117,399	101.9098%
XS0220326408	CHF	13-Jun-2011	3,938,477	101.9147%
XS0368497623	EUR	14-Jun-2011	6,970,632	94.1977%
XS0368497896	EUR	14-Jun-2011	6,970,632	94.1977%
XS0257587815	JPY	16-Jun-2011	168,042	23.1724%
XS0368800156	JPY	16-Jun-2011	163,872	45.4418%
XS0301522396	EUR	17-Jun-2011	451,454	90.2908%
XS0249955930	USD	20-Jun-2011	29,841,675	95.1583%
XS0356376995	EUR	20-Jun-2011	7,500,000	100.0000%
XS0368739495	JPY	20-Jun-2011	7,266,419	101.3738%
XS0293677281	EUR	21-Jun-2011	22,556,820	90.2273%
XS0328851794	EUR	21-Jun-2011	9,518,184	95.1818%
XS0330181776	EUR	21-Jun-2011	3,687,101	92.1775%
XS0260996334	JPY	22-Jun-2011	700,872	97.7298%
XS0261618606	JPY	22-Jun-2011	701,664	97.7298%
DE000A0NPV47	EUR	24-Jun-2011	11,272,456	90.1796%
XS0259691383	EUR	27-Jun-2011	4,592,366	91.8473%
XS0306249045	USD	27-Jun-2011	3,732,634	101.7665%
XS0373013027	USD	27-Jun-2011	2,808,326	103.6359%
XS0368249487	USD	28-Jun-2011	1,683,206	96.2477%
XS0368298187	EUR	28-Jun-2011	1,774,196	99.2280%
XS0297221458	SEK	29-Jun-2011	1,237,768	89.8880%
XS0297365024	SEK	29-Jun-2011	1,833,385	89.8880%
XS0221564387	USD	30-Jun-2011	768,020	128.6198%
XS0251832662	EUR	30-Jun-2011	38,243,487	95.6087%
XS0258962975	EUR	30-Jun-2011	7,648,697	95.6087%
CH0043088605	USD	4-Jul-2011	3,610,181	123.0350%
CH0043088613	EUR	4-Jul-2011	1,237,483	123.7483%
CH0043088621	CHF	4-Jul-2011	1,592,230	123.6048%
XS0301086475	EUR	4-Jul-2011	23,337,636	72.2460%
XS0308319341	EUR	4-Jul-2011	900,210	90.0210%
XS0296894669	EUR	6-Jul-2011	8,901,572	113.8745%
DE000A0NMGK2	EUR	7-Jul-2011	1,551,897	38.7974%
XS0375278313	USD	7-Jul-2011	1,513,259	91.2776%
XS0374132594	AUD	11-Jul-2011	496,761	93.3166%
XS0281706704	EUR	18-Jul-2011	5,000,000	100.0000%
XS0223920348	USD	20-Jul-2011	4,460,525	95.0092%
XS0132961896	HKD	22-Jul-2011	10,285,601	108.8947%
XS0311764509	EUR	25-Jul-2011	1,092,647	84.0497%
XS0260874655	USD	26-Jul-2011	3,432,935	93.5956%
XS0299701499	EUR	27-Jul-2011	1,119,908	95.7187%
XS0305646696	EUR	27-Jul-2011	19,551,000	100.0000%
XS0316834083	USD	27-Jul-2011	514,031	91.3594%
CH0043088639	CHF	4-Aug-2011	650,524	101.0003%
CH0043088647	EUR	4-Aug-2011	1,074,365	107.4365%
CH0043088654	USD	4-Aug-2011	1,104,486	100.3757%
XS0226127784	GBP	8-Aug-2011	2,565,247	99.6919%
XS0313345604	EUR	9-Aug-2011	1,187,161	27.3470%
XS0263244914	USD	11-Aug-2011	1,198,280	116.6782%
XS0197173643	EUR	12-Aug-2011	16,730,438	98.7804%
XS0226717238	USD	12-Aug-2011	533,222	103.8412%
XS0314774257	EUR	13-Aug-2011	5,816,790	58.2611%
XS0226787447	CHF	16-Aug-2011	1,498,995	93.0936%
CH0027120994	EUR	17-Aug-2011	4,378,714	89.3250%
XS0316485563	CHF	17-Aug-2011	915,068	91.6603%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0380296144	USD	22-Aug-2011	726,955	99.0985%
XS0264674549	GBP	23-Aug-2011	2,103,824	11.1618%
AU300LBTC011	AUD	24-Aug-2011	142,449,255	107.0364%
AU300LBTC029	AUD	24-Aug-2011	196,447,253	105.4360%
XS0383940292	EUR	26-Aug-2011	5,433,868	108.6774%
XS0317359718	EUR	28-Aug-2011	553,196	49.3925%
XS0384883251	AUD	29-Aug-2011	2,890,940	109.2243%
XS0227570750	EUR	1-Sep-2011	899,895	89.9895%
XS0264966671	USD	1-Sep-2011	2,878,702	113.1885%
DE000A0TX6H7	EUR	5-Sep-2011	2,234,435	106.4017%
XS0266912228	USD	6-Sep-2011	7,467,723	100.0000%
DE000A0NTS89	EUR	8-Sep-2011	1,334,676	88.9784%
CH0043088670	EUR	12-Sep-2011	620,283	95.4282%
CH0043088704	CHF	12-Sep-2011	651,790	101.1969%
XS0225999258	USD	20-Sep-2011	7,651,333	104.3030%
XS0256257907	USD	20-Sep-2011	15,816,977	107.8085%
XS0321019258	EUR	20-Sep-2011	6,930,048	62.8861%
CH0036891247	EUR	21-Sep-2011	887,740	88.7740%
XS0260371827	EUR	21-Sep-2011	1,003,714	91.2467%
XS0267460359	EUR	21-Sep-2011	1,519,933	88.3682%
XS0268040192	SGD	21-Sep-2011	31,843,030	105.8675%
XS0311769219	EUR	22-Sep-2011	2,860,575	107.5000%
XS0268997532	USD	26-Sep-2011	511,514	11.4311%
XS0227081634	EUR	28-Sep-2011	4,400,792	97.4770%
XS0323526854	GBP	28-Sep-2011	1,972,359	87.6009%
XS0268576609	CHF	29-Sep-2011	3,107,076	94.9615%
XS0269529136	CHF	29-Sep-2011	5,198,847	94.9615%
XS0288215220	USD	30-Sep-2011	868,076	90.4710%
XS0288216111	GBP	30-Sep-2011	1,279,867	87.5684%
XS0288291593	GBP	30-Sep-2011	1,126,644	87.5684%
XS0288781502	USD	30-Sep-2011	796,400	90.4710%
DE000A0LHNW7	EUR	3-Oct-2011	1,882,909	44.4817%
XS0268620514	ILS	5-Oct-2011	2,168,487	89.7209%
DE000A0N8MX9	EUR	6-Oct-2011	436,295	43.6295%
XS0269492038	JPY	11-Oct-2011	1,403,347	62.5818%
XS0269500665	JPY	11-Oct-2011	83,190	11.5562%
XS0269969027	EUR	13-Oct-2011	4,567,151	94.1681%
XS0323493584	USD	17-Oct-2011	4,420,233	109.5575%
XS0230522962	EUR	18-Oct-2011	5,080,000	100.0000%
XS0271141565	GBP	18-Oct-2011	582,580	3.6254%
XS0325813409	USD	18-Oct-2011	4,532,592	81.1936%
XS0326085742	EUR	18-Oct-2011	2,325,886	86.1439%
XS0326108973	SEK	18-Oct-2011	1,868,786	86.9872%
XS0230178658	EUR	21-Oct-2011	17,148,384	85.7419%
XS0272052753	USD	21-Oct-2011	2,821,817	48.0838%
XS0270174013	USD	24-Oct-2011	4,559,645	103.5951%
XS0271201484	EUR	25-Oct-2011	2,819,105	93.9702%
DE000A0N1VM8	EUR	26-Oct-2011	7,499,494	88.2293%
XS0268992145	USD	26-Oct-2011	1,665,272	120.5576%
XS0204199466	USD	27-Oct-2011	3,430,927	105.8154%
XS0204199540	EUR	27-Oct-2011	1,843,875	104.7656%
XS0266559433	HUF	31-Oct-2011	994,037	80.9296%
XS0271671793	USD	31-Oct-2011	15,181,918	103.4800%
XS0272574889	SEK	31-Oct-2011	850,657	82.1615%
XS0272095216	EUR	3-Nov-2011	10,177,159	77.8249%
XS0314918276	EUR	7-Nov-2011	8,840,000	110.5000%
XS0326086716	CHF	9-Nov-2011	11,549,445	95.6356%
XS0384379847	CHF	9-Nov-2011	615,970	95.6356%
XS0329219819	EUR	9-Nov-2011	2,132,615	106.6308%
XS0329670946	AUD	13-Nov-2011	350,181	14.9503%
XS0273678283	EUR	16-Nov-2011	8,790,606	87.9061%
XS0274443422	EUR	18-Nov-2011	3,816,425	87.8753%
XS0329571292	EUR	21-Nov-2011	720,200	87.8292%
XS0332675338	USD	21-Nov-2011	2,627,904	89.7160%
XS0331333160	EUR	22-Nov-2011	17,884,430	59.6148%
XS0331249531	USD	23-Nov-2011	4,195,272	99.4608%
DE000A0G0Y08	EUR	24-Nov-2011	6,410,657	91.5808%
DE000A0TLG93	EUR	30-Nov-2011	4,647,627	87.6911%
XS0277119797	EUR	30-Nov-2011	5,153,804	106.2202%
XS0277120027	USD	30-Nov-2011	4,855,851	114.1292%
XS0277120456	CHF	30-Nov-2011	3,301,876	101.9386%
XS0271720673	EUR	1-Dec-2011	721,571	87.6757%
XS0206444191	EUR	6-Dec-2011	5,500,011	110.0002%
XS0276619805	EUR	6-Dec-2011	8,221,841	45.6769%
XS0278544274	USD	6-Dec-2011	3,747,065	102.1600%
XS0277185152	EUR	8-Dec-2011	9,562,657	91.8603%
XS0277470943	USD	11-Dec-2011	1,677,794	7.7452%
XS0327165477	EUR	12-Dec-2011	3,516,378	100.1817%
XS0327165634	EUR	12-Dec-2011	3,087,418	91.0743%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0276245700	GBP	15-Dec-2011	14,781,419	95.7405%
XS0279493398	JPY	16-Dec-2011	4,991,407	42.0130%
XS0278755052	USD	19-Dec-2011	123,320	4.4239%
XS0334457099	USD	19-Dec-2011	5,281,690	100.0000%
XS0335528666	EUR	19-Dec-2011	3,944,460	78.2631%
XS0245742456	USD	20-Dec-2011	6,719,613	91.6018%
XS0270679722	USD	20-Dec-2011	7,374,967	125.6694%
XS0280164921	EUR	20-Dec-2011	9,116,597	91.1660%
XS0278266951	EUR	27-Dec-2011	1,788,989	40.5667%
XS0280339077	CHF	28-Dec-2011	2,901,152	90.0866%
XS0299993336	USD	3-Jan-2012	7,381,323	143.0455%
XS0374390457	AUD	3-Jan-2012	4,298,215	108.4658%
XS0310271019	USD	6-Jan-2012	3,739,267	101.9474%
XS0280063222	USD	10-Jan-2012	316,820	25.4053%
XS0280541573	JPY	10-Jan-2012	318,085	68.5451%
XS0334918322	USD	10-Jan-2012	2,676,276	88.9829%
XS0335150818	EUR	16-Jan-2012	3,046,853	95.3333%
XS0335151113	EUR	16-Jan-2012	2,820,051	90.7937%
XS0281181809	JPY	17-Jan-2012	209,225	17.0943%
XS0281248723	JPY	17-Jan-2012	485,067	43.6310%
XS0281494335	JPY	17-Jan-2012	519,843	56.2092%
XS0339408584	EUR	18-Jan-2012	1,913,779	47.8445%
XS0210326202	EUR	21-Jan-2012	7,764,225	100.8341%
XS0283703345	EUR	22-Jan-2012	8,090,682	101.1335%
XS0282843068	CHF	24-Jan-2012	7,030,114	61.3028%
XS0282872240	USD	25-Jan-2012	2,262,630	154.2209%
XS0282872752	USD	25-Jan-2012	588,350	53.4692%
XS0283174927	EUR	25-Jan-2012	1,337,123	43.8401%
XS0241963726	EUR	30-Jan-2012	477,217	86.7667%
XS0283820065	EUR	30-Jan-2012	2,677,092	57.8206%
XS0283914637	JPY	30-Jan-2012	3,026,031	39.2672%
CH0027120606	CHF	31-Jan-2012	14,443,441	89.6995%
XS0342520177	USD	31-Jan-2012	650,462	88.6710%
XS0344442420	EUR	31-Jan-2012	1,941,248	86.2777%
XS0342406716	EUR	1-Feb-2012	867,363	86.7363%
XS0283630795	USD	6-Feb-2012	869,272	59.2496%
XS0284011599	EUR	7-Feb-2012	8,664,511	86.6451%
XS0299702380	USD	7-Feb-2012	3,248,489	88.5668%
XS0338941551	EUR	7-Feb-2012	1,981,574	86.6451%
XS0338960262	EUR	7-Feb-2012	2,164,395	86.6451%
XS0285456140	CHF	8-Feb-2012	1,227,815	95.3153%
XS0344087183	USD	8-Feb-2012	859,265	44.2019%
XS0282208049	EUR	9-Feb-2012	27,000,413	86.6147%
XS0286358261	EUR	9-Feb-2012	1,094,844	91.2370%
XS0344556864	USD	13-Feb-2012	4,295,931	88.7305%
XS0344557839	EUR	13-Feb-2012	4,837,000	100.0000%
XS0277877469	USD	14-Feb-2012	1,663,215	88.4625%
XS0285049853	JPY	14-Feb-2012	217,315	60.3985%
XS0286239925	EUR	14-Feb-2012	24,574,116	102.8206%
XS0286018758	EUR	15-Feb-2012	9,581,907	112.7283%
XS0345813397	USD	15-Feb-2012	895,650	61.0475%
XS0286127021	USD	16-Feb-2012	5,200,349	101.2731%
XS0301348420	USD	17-Feb-2012	4,825,618	88.4178%
XS0143565843	JPY	19-Feb-2012	2,215,758	103.0401%
XS0205508137	JPY	19-Feb-2012	3,475,079	96.9617%
XS0344144083	AUD	20-Feb-2012	6,153,986	108.9974%
CH0027120671	CHF	21-Feb-2012	2,404,403	89.4579%
CH0027120697	EUR	21-Feb-2012	4,321,635	86.4327%
CH0027120713	USD	21-Feb-2012	570,446	94.6024%
CH0027120739	EUR	21-Feb-2012	2,624,973	87.4991%
CH0027120754	EUR	21-Feb-2012	2,592,981	86.4327%
XS0346776460	USD	21-Feb-2012	12,963,337	88.3581%
XS0287442692	EUR	22-Feb-2012	2,330,791	33.2970%
XS0287443237	EUR	22-Feb-2012	2,604,845	86.8282%
XS0346821357	USD	22-Feb-2012	1,215,108	88.3432%
XS0287476161	JPY	23-Feb-2012	754,187	68.5405%
XS0288035164	EUR	27-Feb-2012	3,453,672	86.3418%
XS0302819262	USD	27-Feb-2012	2,311,610	88.2685%
SE0002370841	SEK	28-Feb-2012	2,433,159	86.4004%
XS0341338324	EUR	28-Feb-2012	4,110,109	94.9656%
XS0341340817	EUR	28-Feb-2012	2,723,250	90.4434%
FI0008903000	EUR	29-Feb-2012	2,589,345	86.3115%
XS0244093927	EUR	1-Mar-2012	7,215,997	97.0283%
XS0287987332	JPY	1-Mar-2012	309,249	27.7816%
XS0289717968	EUR	1-Mar-2012	659,474	89.1181%
CH0027120796	CHF	2-Mar-2012	5,178,970	89.3430%
DE000AOMGS69	EUR	2-Mar-2012	2,184,248	72.8083%
XS0214267923	EUR	2-Mar-2012	20,622,102	98.2005%
XS0218261625	EUR	2-Mar-2012	3,278,209	91.0614%

amended calculation of AA

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0287160104	EUR	2-Mar-2012	1,597,961	50.5684%
XS0289151283	JPY	2-Mar-2012	294,240	40.8290%
XS0303866049	USD	5-Mar-2012	2,192,457	88.1639%
XS0289002957	JPY	6-Mar-2012	345,615	42.4537%
XS0289100967	JPY	6-Mar-2012	691,522	45.2675%
XS0289323320	JPY	6-Mar-2012	116,432	26.8150%
XS0289482639	JPY	6-Mar-2012	138,219	38.3144%
XS0289837436	JPY	6-Mar-2012	351,217	48.8517%
CH0036891148	CHF	7-Mar-2012	2,300,286	89.2856%
XS0342523197	EUR	7-Mar-2012	2,893,922	86.2056%
XS0245314579	EUR	8-Mar-2012	12,157,703	81.0514%
XS0289154972	JPY	8-Mar-2012	346,226	12.4046%
XS0289487943	JPY	9-Mar-2012	182,975	25.2927%
SE0002379271	SEK	12-Mar-2012	967,860	98.4018%
XS0350817630	USD	12-Mar-2012	724,810	65.8707%
XS0350847033	USD	12-Mar-2012	4,621,479	100.0000%
XS0386331127	USD	12-Mar-2012	1,514,830	68.8339%
XS0289830936	JPY	13-Mar-2012	146,633	40.6955%
XS0290100139	JPY	13-Mar-2012	1,421,465	60.0324%
XS0290250454	EUR	13-Mar-2012	3,040,875	114.7500%
XS0290251007	EUR	13-Mar-2012	5,992,452	52.0630%
XS0290107225	JPY	14-Mar-2012	204,922	27.7023%
XS0290766269	JPY	16-Mar-2012	706,076	52.3682%
XS0290980340	JPY	16-Mar-2012	183,296	25.5308%
XS0291131141	EUR	16-Mar-2012	860,696	86.0696%
XS0290106508	JPY	19-Mar-2012	567,224	65.2142%
XS0290977049	JPY	19-Mar-2012	111,949	31.0744%
XS0292467189	JPY	19-Mar-2012	143,924	38.6318%
XS0352483746	USD	19-Mar-2012	819,872	111.7650%
XS0291347234	EUR	20-Mar-2012	1,529,783	47.8057%
XS0290563740	JPY	21-Mar-2012	119,745	33.4112%
XS0290986206	AUD	21-Mar-2012	426,494	57.2264%
XS0291662343	JPY	21-Mar-2012	226,610	28.2238%
XS0298326256	JPY	21-Mar-2012	430,005	59.9660%
XS0289253287	EUR	22-Mar-2012	3,150,092	61.8879%
XS0290111177	JPY	22-Mar-2012	577,980	42.4389%
XS0291659471	JPY	22-Mar-2012	142,049	24.2384%
XS0306148288	USD	22-Mar-2012	2,134,538	87.9095%
XS0293572425	EUR	23-Mar-2012	2,688,701	53.7740%
XS0353821860	USD	23-Mar-2012	9,026,720	87.8945%
XS0355597104	AUD	27-Mar-2012	439,738	82.6049%
DE000A0NLZG2	EUR	30-Mar-2012	577,652	57.7652%
XS0343090196	EUR	31-Mar-2012	256,671	85.8432%
XS0294839146	USD	2-Apr-2012	3,857,576	105.1729%
XS0294839575	USD	2-Apr-2012	818,831	91.1209%
XS0291655057	JPY	3-Apr-2012	157,728	21.9200%
CH0036891163	CHF	4-Apr-2012	859,509	88.9649%
XS0352785751	EUR	4-Apr-2012	1,347,662	116.1778%
XS0293062146	EUR	5-Apr-2012	1,265,194	63.2597%
DE000A0MHXQ6	EUR	6-Apr-2012	30,893,702	90.7864%
XS0216140417	EUR	6-Apr-2012	6,895,102	115.1102%
XS0348646919	EUR	9-Apr-2012	3,594,578	85.7076%
XS0294059307	JPY	10-Apr-2012	125,439	33.7772%
XS0310085492	USD	10-Apr-2012	3,471,034	87.6243%
XS0292985644	JPY	11-Apr-2012	88,639	24.4171%
XS0294561351	JPY	11-Apr-2012	136,686	37.8363%
XS0356420215	AUD	11-Apr-2012	1,268,040	85.6223%
XS0292153672	USD	12-Apr-2012	4,138,495	88.4263%
XS0294922801	EUR	12-Apr-2012	9,098,261	90.9826%
XS0295002231	JPY	12-Apr-2012	220,179	30.7172%
SE0002419242	SEK	16-Apr-2012	594,467	95.6954%
XS0309186145	USD	16-Apr-2012	1,181,505	87.5341%
XS0294815047	JPY	17-Apr-2012	170,418	38.4299%
XS0296280927	EUR	17-Apr-2012	2,601,347	86.7116%
XS0309790797	USD	17-Apr-2012	1,675,651	87.5191%
XS0310085062	USD	17-Apr-2012	789,675	87.5191%
CH0036891262	CHF	18-Apr-2012	857,963	88.8049%
XS0295861107	JPY	20-Apr-2012	633,713	51.1036%
XS0312196123	AUD	20-Apr-2012	769,810	82.1641%
XS0311101652	USD	23-Apr-2012	1,872,741	87.4288%
XS0296787236	JPY	24-Apr-2012	255,476	38.7226%
XS0297060856	USD	27-Apr-2012	45,196	4.1074%
XS0191748242	EUR	28-Apr-2012	701,673	100.2390%
XS0359314225	SEK	30-Apr-2012	47,385,382	93.4034%
XS0294778336	EUR	3-May-2012	2,855,188	79.7539%
DE000A0NMXZ5	EUR	4-May-2012	12,562,223	86.8997%
XS0296156085	EUR	4-May-2012	7,306,219	97.4163%
XS0313536962	USD	7-May-2012	2,302,524	93.4167%
XS0292248977	USD	8-May-2012	7,497,518	97.9549%

amended calculation of AA

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0299354919	USD	9-May-2012	1,501,530	32.5419%
XS0313537184	USD	9-May-2012	2,471,634	93.8532%
XS0313950031	USD	9-May-2012	2,161,691	93.8477%
XS0362447558	EUR	9-May-2012	1,805,974	90.2987%
XS0294484422	USD	11-May-2012	2,757,718	88.2470%
XS0299642628	USD	11-May-2012	2,484,401	99.6099%
XS0354043258	EUR	13-May-2012	2,391,682	92.0232%
XS0354826017	HUF	13-May-2012	1,841,071	91.4953%
XS0362500380	USD	14-May-2012	2,011,323	89.3106%
XS0298933143	JPY	17-May-2012	570,413	52.9020%
XS0300460721	EUR	18-May-2012	7,069,989	68.2893%
XS0299667963	JPY	21-May-2012	148,296	41.1488%
XS0300418281	EUR	22-May-2012	4,367,258	85.6325%
XS0276235495	CZK	23-May-2012	3,689,620	86.3366%
XS0360915176	AUD	23-May-2012	6,930,849	105.4816%
XS0301519681	USD	24-May-2012	1,853,010	50.9279%
XS0301665401	USD	25-May-2012	525,406	35.8117%
XS0318362711	USD	28-May-2012	1,401,742	107.3514%
XS0318538260	AUD	29-May-2012	3,597,108	101.0040%
XS0301335286	USD	30-May-2012	800,216	96.5358%
DE000A0N6GH8	EUR	1-Jun-2012	38,983,781	92.8185%
XS0319159538	NZD	4-Jun-2012	676,809	96.0845%
XS0363169268	USD	4-Jun-2012	3,727,757	101.8781%
XS0301956800	JPY	5-Jun-2012	269,598	46.5583%
XS0319159702	USD	7-Jun-2012	2,672,560	93.8978%
XS0320033201	AUD	7-Jun-2012	2,960,140	99.4745%
XS0319159454	USD	11-Jun-2012	3,055,998	93.6166%
XS0303174832	JPY	13-Jun-2012	165,725	46.1373%
XS0303557259	JPY	13-Jun-2012	328,315	45.5626%
XS0303756299	JPY	13-Jun-2012	336,340	46.3435%
XS0303962780	JPY	13-Jun-2012	212,010	29.5185%
XS0296789281	EUR	14-Jun-2012	2,865,284	85.2763%
XS0299929595	USD	14-Jun-2012	894,081	88.8347%
XS0304832784	JPY	14-Jun-2012	102,442	28.3059%
DE000A0N7KC6	EUR	15-Jun-2012	252,951	84.3168%
XS0303862998	JPY	15-Jun-2012	241,675	66.6430%
XS0305000837	EUR	15-Jun-2012	486,302	88.4186%
XS0311947682	USD	16-Jun-2012	3,858,322	105.1933%
XS0311955511	USD	16-Jun-2012	3,858,147	105.1885%
XS03070988338	USD	18-Jun-2012	1,270,562	21.0464%
XS0371134411	HKD	18-Jun-2012	38,805	7.7223%
XS0304836264	JPY	19-Jun-2012	284,351	79.3396%
XS0304838559	JPY	19-Jun-2012	187,545	52.0685%
XS0304909327	JPY	19-Jun-2012	195,743	54.6161%
XS0304909830	JPY	19-Jun-2012	354,860	99.0132%
XS0304910416	JPY	19-Jun-2012	314,863	87.8531%
XS0304910929	JPY	19-Jun-2012	333,337	93.0076%
XS0304911570	JPY	19-Jun-2012	290,411	81.0305%
XS0305339417	JPY	19-Jun-2012	271,911	75.1324%
XS0305340779	JPY	19-Jun-2012	338,718	46.3643%
XS0306311373	JPY	19-Jun-2012	183,074	31.3244%
XS0258731909	USD	20-Jun-2012	19,268,184	92.1628%
XS0305163460	JPY	20-Jun-2012	216,642	42.7620%
XS0305889593	JPY	20-Jun-2012	230,229	56.9490%
XS0306232744	JPY	20-Jun-2012	444,169	60.5907%
XS0306694448	JPY	20-Jun-2012	72,536	16.7668%
XS0306029512	JPY	21-Jun-2012	181,020	25.2151%
XS0307252980	JPY	22-Jun-2012	125,643	21.8303%
XS0272318709	EUR	28-Jun-2012	17,894,370	91.0516%
XS0296489304	EUR	29-Jun-2012	38,867,819	84.4953%
XS0300658597	CHF	29-Jun-2012	11,596,325	89.3876%
XS0372320928	AUD	2-Jul-2012	435,206	109.2960%
XS0324476869	NZD	5-Jul-2012	730,509	94.9086%
DE000A0NTV01	EUR	6-Jul-2012	4,837,219	87.9494%
XS0373609295	USD	8-Jul-2012	4,741,013	91.0018%
XS0308983203	JPY	10-Jul-2012	139,696	31.8700%
XS0308736296	JPY	11-Jul-2012	444,950	61.8769%
XS0309823044	USD	11-Jul-2012	4,081,499	97.9560%
XS0309843232	AUD	11-Jul-2012	5,843,589	94.0633%
XS0308391704	JPY	12-Jul-2012	539,602	18.3893%
XS0308481794	JPY	12-Jul-2012	233,708	21.7119%
XS0308935575	EUR	12-Jul-2012	2,466,157	61.6539%
XS0308937605	USD	12-Jul-2012	1,174,922	80.0827%
XS0309186731	JPY	12-Jul-2012	897,962	41.7582%
XS0309334356	EUR	12-Jul-2012	1,397,776	69.8888%
XS0309351103	JPY	12-Jul-2012	306,452	50.6074%
XS0307734037	JPY	13-Jul-2012	299,725	41.7654%
DE000A0N7XQ2	EUR	17-Jul-2012	39,349,148	95.9735%
XS0309435039	JPY	18-Jul-2012	205,783	28.5362%

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XS0309435898	JPY	18-Jul-2012	218,442	19.2976%
XS0311301070	USD	18-Jul-2012	3,351,822	91.3841%
XS0251910997	EUR	19-Jul-2012	2,462,975	91.2213%
XS0259295607	EUR	19-Jul-2012	2,414,298	96.5719%
XS0309183043	JPY	19-Jul-2012	96,539	26.2053%
XS0309183555	JPY	19-Jul-2012	292,890	50.3562%
XS0309184793	JPY	19-Jul-2012	312,875	61.0973%
XS0310412019	JPY	19-Jul-2012	199,036	54.0223%
XS0310863021	JPY	19-Jul-2012	2,111,155	65.1609%
XS0311753130	JPY	19-Jul-2012	238,709	64.5207%
XS0302634059	EUR	20-Jul-2012	13,398,196	92.7724%
XS0312432114	AUD	23-Jul-2012	4,029,148	88.5234%
XS0312433948	USD	23-Jul-2012	3,519,094	93.6959%
XS0311754963	JPY	24-Jul-2012	198,239	54.2280%
XS0311223688	EUR	25-Jul-2012	367,316	36.7316%
XS0310478978	JPY	26-Jul-2012	291,284	18.6751%
XS0311226608	JPY	26-Jul-2012	394,541	54.7326%
XS0311745383	JPY	26-Jul-2012	308,220	16.8975%
XS0311855729	JPY	26-Jul-2012	238,362	66.1059%
XS0311857428	JPY	26-Jul-2012	193,786	43.3087%
XS0311864986	JPY	26-Jul-2012	579,726	57.6112%
XS0312175473	JPY	26-Jul-2012	2,192,743	53.3801%
XS0312197360	JPY	26-Jul-2012	234,264	44.2969%
XS0309156668	EUR	27-Jul-2012	5,978,887	84.0794%
XS0309471182	AUD	27-Jul-2012	250,023	33.5477%
XS0311621816	JPY	27-Jul-2012	181,265	12.6250%
XS0312198251	JPY	27-Jul-2012	340,662	34.6721%
XS0313103003	USD	27-Jul-2012	2,026,286	62.7780%
XS0334227096	USD	29-Jul-2012	3,083,381	84.0653%
XS0334227336	USD	29-Jul-2012	3,083,381	84.0653%
XS0334227682	USD	29-Jul-2012	6,166,762	84.0653%
XS0312173262	JPY	30-Jul-2012	159,399	44.3521%
XS0312196719	JPY	30-Jul-2012	159,387	44.4208%
XS0313782814	USD	30-Jul-2012	2,832,275	85.7991%
XS0225471431	EUR	1-Aug-2012	1,098,909	99.9008%
XS0311860562	JPY	1-Aug-2012	410,514	46.9303%
XS0312924334	SGD	1-Aug-2012	1,125,031	56.1053%
XS0312938045	SGD	1-Aug-2012	810,847	40.4370%
XS0307992676	EUR	2-Aug-2012	5,673,481	87.2843%
XS0312197956	JPY	2-Aug-2012	88,175	24.5436%
XS0311102544	JPY	3-Aug-2012	154,170	21.4602%
XS0311225469	JPY	3-Aug-2012	727,140	43.3941%
XS0311748130	JPY	3-Aug-2012	315,393	43.9600%
XS0311866767	JPY	3-Aug-2012	397,545	55.3673%
XS0312726705	USD	3-Aug-2012	1,224,033	52.1438%
XS0312729634	JPY	3-Aug-2012	407,263	19.3477%
XS0312938557	JPY	3-Aug-2012	558,554	20.9642%
DE000AONXKZ9	EUR	7-Aug-2012	37,154,677	120.6830%
XS0311866171	JPY	7-Aug-2012	416,421	54.1677%
XS0312938714	JPY	7-Aug-2012	680,787	58.5755%
XS0313437716	JPY	7-Aug-2012	162,681	43.7718%
XS0313528944	EUR	7-Aug-2012	622,124	62.2124%
XS0313532623	EUR	7-Aug-2012	795,323	79.5323%
XS0313893561	USD	7-Aug-2012	11,169,392	114.0533%
XS0314160358	JPY	7-Aug-2012	149,512	10.4199%
XS0314159855	JPY	8-Aug-2012	227,732	45.7399%
XS0312463184	EUR	9-Aug-2012	13,286,263	66.4313%
XS0314250779	USD	9-Aug-2012	327,991	29.8078%
XS0314763052	EUR	9-Aug-2012	4,584,016	68.7568%
XS0314774505	USD	13-Aug-2012	8,366,094	114.0466%
XS0313662321	JPY	14-Aug-2012	101,025	24.5113%
XS0314637348	JPY	14-Aug-2012	145,912	40.3412%
XS0313436072	JPY	15-Aug-2012	180,820	25.0707%
XS0376511928	CHF	15-Aug-2012	729,854	99.4010%
XS0315804475	JPY	16-Aug-2012	458,155	41.8786%
XS0315805019	JPY	16-Aug-2012	560,186	77.5312%
CH0027120986	CHF	17-Aug-2012	4,143,775	91.9089%
XS0316395739	JPY	21-Aug-2012	103,013	27.4315%
XS0316842698	GBP	23-Aug-2012	749,727	97.1209%
XS0315548296	JPY	24-Aug-2012	89,412	12.4539%
XS0316829919	JPY	24-Aug-2012	277,093	9.3873%
XS0317366333	JPY	24-Aug-2012	162,940	22.3518%
XS0317292117	EUR	28-Aug-2012	1,704,360	83.1395%
DE000AONZAV4	EUR	29-Aug-2012	13,918,778	75.2366%
XS0342098398	CHF	29-Aug-2012	3,075,611	95.5039%
XS0310995955	CZK	30-Aug-2012	2,510,364	89.2574%
XS0316394336	JPY	4-Sep-2012	155,001	12.3544%
XS0316527828	JPY	5-Sep-2012	372,317	43.2850%
XS0316993475	JPY	5-Sep-2012	198,671	27.6392%

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XS0317366416	JPY	5-Sep-2012	381,338	53.4141%
XS0317416377	JPY	5-Sep-2012	380,080	12.6421%
XS0319729579	GBP	5-Sep-2012	4,137,308	90.5837%
XS0312439556	EUR	6-Sep-2012	2,550,896	83.0911%
XS0318538930	JPY	6-Sep-2012	397,174	27.7049%
XS0313102377	EUR	7-Sep-2012	8,857,091	86.4359%
XS0315845155	USD	7-Sep-2012	363,912	81.3253%
XS0317961729	EUR	7-Sep-2012	824,375	85.4274%
XS0318224598	USD	7-Sep-2012	1,492,069	87.1087%
XS0319358650	JPY	12-Sep-2012	126,354	17.3998%
XS0318999827	JPY	13-Sep-2012	247,450	15.9663%
XS0315528777	CZK	14-Sep-2012	1,671,535	86.8772%
XS0318192704	JPY	14-Sep-2012	111,449	15.5405%
XS0318538005	JPY	14-Sep-2012	362,425	50.5619%
XS0319358064	JPY	14-Sep-2012	496,843	49.5105%
XS0319359039	JPY	14-Sep-2012	488,789	22.7303%
XS0319611819	JPY	14-Sep-2012	504,127	50.2363%
XS0320031684	USD	14-Sep-2012	1,351,392	61.4072%
XS0321395583	EUR	18-Sep-2012	5,484,055	78.3436%
XS0319816897	JPY	19-Sep-2012	83,412	12.6341%
XS0224858737	USD	20-Sep-2012	10,006,171	90.9361%
XS0313734922	USD	20-Sep-2012	15,212,406	103.6878%
XS0313737271	USD	20-Sep-2012	7,608,940	103.7251%
XS0314746479	USD	20-Sep-2012	7,662,886	104.4605%
XS0335622501	USD	26-Sep-2012	7,499,474	102.2328%
XS0321125014	JPY	28-Sep-2012	1,322,027	78.8188%
XS0323097120	USD	28-Sep-2012	1,577,250	102.3861%
XS0324072858	USD	4-Oct-2012	969,076	88.0696%
XS0155540700	USD	8-Oct-2012	4,293,615	117.0611%
XS0319193396	EUR	8-Oct-2012	10,712,337	89.8385%
XS0325152154	EUR	8-Oct-2012	180,054	51.7396%
XS0314034728	EUR	9-Oct-2012	3,500,942	87.0448%
XS0321793803	JPY	10-Oct-2012	94,597	13.1665%
XS0322031757	JPY	10-Oct-2012	334,936	13.2881%
XS0323882059	AUD	10-Oct-2012	90,411	12.1312%
XS0325385176	EUR	15-Oct-2012	7,145,366	89.3171%
XS0323634583	JPY	16-Oct-2012	632,558	61.2937%
XS0323634740	JPY	16-Oct-2012	72,904	10.1703%
XS0323881838	JPY	16-Oct-2012	525,954	27.9476%
XS0324078384	USD	16-Oct-2012	1,490,674	101.6044%
XS0324072346	EUR	17-Oct-2012	14,468,009	96.4534%
XS0324409837	JPY	18-Oct-2012	207,888	22.1325%
CH0027120846	EUR	19-Oct-2012	4,641,010	92.8202%
CH0027121026	CHF	19-Oct-2012	2,158,089	83.7662%
XS0262375487	EUR	19-Oct-2012	303,736	101.2454%
XS0264967307	CHF	19-Oct-2012	6,788,742	105.4020%
XS0325840980	EUR	22-Oct-2012	4,243,876	84.8775%
XS0324341345	JPY	23-Oct-2012	145,394	10.1194%
XS0272317131	EUR	24-Oct-2012	4,512,158	90.2432%
NO0010387749	NOK	25-Oct-2012	302,293	84.4506%
XS0270828584	CHF	25-Oct-2012	15,675,910	86.2544%
XS0294585889	CHF	25-Oct-2012	5,555,484	86.2544%
FI0003025379	EUR	26-Oct-2012	4,306,183	85.6270%
XS0325841525	JPY	26-Oct-2012	146,707	20.4217%
XS0326708657	JPY	26-Oct-2012	432,246	11.8211%
XS0326907697	USD	26-Oct-2012	745,896	101.6806%
XS0325287166	USD	29-Oct-2012	3,519,488	95.9553%
XS0327328281	USD	29-Oct-2012	574,921	78.3732%
NO0010393507	NOK	30-Oct-2012	859,275	84.7245%
XS0325550555	EUR	30-Oct-2012	12,585,505	96.8116%
XS0327165550	USD	30-Oct-2012	5,172,599	91.8974%
XS0327236914	EUR	30-Oct-2012	2,783,378	69.5845%
XS0327398656	USD	31-Oct-2012	437,991	49.7557%
XS0322779264	EUR	1-Nov-2012	1,763,769	88.1884%
XS0327576772	GBP	1-Nov-2012	3,747,436	83.2199%
DE000A0TLL96	EUR	2-Nov-2012	9,721,865	84.5380%
XS0273044940	EUR	2-Nov-2012	4,114,629	82.2926%
XS0321299868	EUR	6-Nov-2012	2,083,625	104.8629%
XS0327465786	JPY	6-Nov-2012	526,488	38.8848%
XS0327465869	JPY	6-Nov-2012	742,551	48.6491%
XS0327713359	JPY	6-Nov-2012	421,153	19.5850%
DE000A0S5NN9	EUR	7-Nov-2012	12,447,269	75.7087%
XS0328922645	USD	7-Nov-2012	1,248,781	94.5743%
XS0328923379	EUR	7-Nov-2012	3,768,195	94.2049%
XS0235076097	USD	13-Nov-2012	32,204,401	98.2886%
XS0324445807	EUR	15-Nov-2012	4,049,803	98.8239%
XS0324446011	USD	15-Nov-2012	6,866,446	103.6697%
XS0330195560	HKD	16-Nov-2012	986,975	104.4921%
XS0330196022	JPY	16-Nov-2012	374,254	43.2851%

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XS0330111997	JPY	20-Nov-2012	223,010	62.1621%
XS0235808457	USD	21-Nov-2012	39,557,033	90.7220%
XS0372842202	EUR	22-Nov-2012	2,121,417	106.0708%
XS0236268024	USD	23-Nov-2012	27,925,244	98.1327%
XS0329670433	EUR	23-Nov-2012	1,977,612	68.1465%
XS0276510111	USD	24-Nov-2012	2,318,745	86.6004%
XS0330111567	AUD	27-Nov-2012	356,498	47.8343%
XS0231442046	EUR	29-Nov-2012	17,844,642	89.8843%
NO0010392731	NOK	30-Nov-2012	268,826	84.0684%
XS0324188134	EUR	30-Nov-2012	2,016,008	100.8004%
XS0331334481	CZK	30-Nov-2012	6,953,341	98.4772%
XS0332756849	EUR	30-Nov-2012	1,707,263	53.5192%
XS0276438255	EUR	1-Dec-2012	10,016,195	100.1619%
XS0273255058	EUR	3-Dec-2012	2,535,835	90.5655%
XS0331248723	EUR	3-Dec-2012	5,230,103	104.6021%
XS0333757606	EUR	3-Dec-2012	1,423,589	92.6213%
XS0333940129	USD	3-Dec-2012	541,433	36.9041%
DE000A0S1160	EUR	7-Dec-2012	31,488,753	87.3959%
XS0327774732	EUR	7-Dec-2012	1,236,067	82.4045%
FI0003025882	EUR	12-Dec-2012	1,709,069	82.6036%
FI0003026559	EUR	12-Dec-2012	1,779,395	82.7626%
XS0334419321	GBP	12-Dec-2012	5,170,168	80.3703%
XS0334634648	CHF	13-Dec-2012	3,182,359	96.8810%
XS0324872893	EUR	14-Dec-2012	7,893,178	98.4064%
XS0324872976	USD	14-Dec-2012	6,924,212	103.2497%
XS0334854410	USD	14-Dec-2012	2,368,010	93.5673%
XS0336218762	USD	14-Dec-2012	459,855	62.6874%
XS0333420395	USD	18-Dec-2012	950,853	83.6260%
XS0334476552	EUR	19-Dec-2012	3,111,758	103.7253%
XS0228868195	USD	20-Dec-2012	11,982,602	108.8979%
XS0238959273	USD	20-Dec-2012	32,254,980	98.2495%
XS0332587715	EUR	20-Dec-2012	5,671,333	113.4267%
XS0196987779	USD	21-Dec-2012	17,546,338	95.6767%
XS0336320022	USD	21-Dec-2012	1,480,398	40.3616%
XS0337388382	EUR	22-Dec-2012	9,762,909	93.2198%
XS0183360063	USD	23-Dec-2012	60,982,308	127.4040%
XS0237410831	EUR	28-Dec-2012	274,323	91.4409%
FI0003026351	EUR	3-Jan-2013	7,446,990	81.4769%
DE000A0TLKY4	EUR	4-Jan-2013	5,232,834	87.2139%
XS0335352877	USD	4-Jan-2013	626,386	25.8754%
XS0334488995	USD	7-Jan-2013	2,423,058	100.4596%
XS0336893499	USD	11-Jan-2013	192,193,763	87.3328%
XS0338138307	EUR	11-Jan-2013	6,367,753	81.3251%
XS0159166056	EUR	16-Jan-2013	6,936,307	138.7261%
XS0242676285	USD	20-Jan-2013	37,621,590	102.5715%
XS0278983191	EUR	21-Jan-2013	5,950,621	92.5159%
XS0339408238	USD	22-Jan-2013	1,055,933	84.6734%
DE000A0SUEV6	EUR	23-Jan-2013	41,094,965	89.9607%
CH0034783644	CHF	25-Jan-2013	1,243,710	96.5492%
CH0034783669	EUR	25-Jan-2013	893,971	89.3971%
CH0034783685	USD	25-Jan-2013	715,624	97.5539%
CH0034783701	EUR	25-Jan-2013	1,013,102	101.3102%
XS0341781432	EUR	29-Jan-2013	733,035	91.6293%
XS0342422838	USD	31-Jan-2013	1,582,508	71.9092%
XS0344143945	AUD	31-Jan-2013	574,461	107.9125%
XS0210782552	EUR	1-Feb-2013	78,846,362	98.1995%
XS0344537997	USD	1-Feb-2013	181,272	88.2536%
XS0331517564	GBP	5-Feb-2013	20,829	97.3831%
XS0331517994	GBP	5-Feb-2013	349,225	126.4514%
XS0343530340	EUR	6-Feb-2013	404,853	80.9706%
XS0343843982	EUR	7-Feb-2013	2,184,041	104.0019%
XS0344142202	JPY	8-Feb-2013	665,530	92.8481%
XS0344485312	USD	11-Feb-2013	1,369,432	62.2270%
XS0343647706	EUR	12-Feb-2013	1,766,102	128.9125%
XS0345204613	SEK	14-Feb-2013	1,890,839	73.0514%
XS0347107673	USD	14-Feb-2013	4,632,953	105.2607%
XS0243541215	AUD	15-Feb-2013	1,191,739	89.5473%
XS0336931331	USD	15-Feb-2013	5,036,036	98.7503%
XS0336943427	EUR	15-Feb-2013	2,815,264	96.6780%
XS0337763576	EUR	15-Feb-2013	361,898	104.8978%
XS0345213796	AUD	15-Feb-2013	2,298,748	86.3640%
XS0346687287	CHF	19-Feb-2013	3,212,883	102.4296%
XS0346687360	EUR	19-Feb-2013	1,623,984	103.4384%
XS0343832191	EUR	20-Feb-2013	5,152,805	85.8801%
XS0121855026	EUR	25-Feb-2013	1,621,316	81.0658%
XS0346785537	EUR	27-Feb-2013	2,000,000	100.0000%
XS0346802050	EUR	27-Feb-2013	1,000,000	100.0000%
XS0349362003	USD	27-Feb-2013	935,608	98.1093%
XS0342777371	EUR	3-Mar-2013	8,599,663	104.2383%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0349279108	GBP	3-Mar-2013	2,719,918	70.4685%
XS0349054360	USD	4-Mar-2013	1,587,614	86.5694%
XS0349498674	EUR	5-Mar-2013	24,441,255	90.4394%
XS0349498914	USD	5-Mar-2013	19,006,100	92.2033%
XS0349505635	USD	5-Mar-2013	4,987,778	67.9934%
XS0242136413	CHF	6-Mar-2013	1,074,846	97.0236%
XS0350314059	USD	10-Mar-2013	2,424,499	82.6269%
DE000A0TN6J5	EUR	12-Mar-2013	3,502,277	87.5569%
FI0008902994	EUR	12-Mar-2013	5,531,691	85.1422%
XS0243853453	EUR	13-Mar-2013	23,050,158	83.2136%
XS0350893490	JPY	13-Mar-2013	286,655	39.4625%
XS0287672694	EUR	13-Mar-2013	4,671,646	36.6864%
CH0029197156	CHF	14-Mar-2013	100,833,024	104.3689%
DE000A0TQG23	EUR	14-Mar-2013	11,419,809	99.3027%
XS0345061591	EUR	14-Mar-2013	804,827	80.4827%
XS0350980206	EUR	14-Mar-2013	893,929	96.1214%
XS0350982830	USD	14-Mar-2013	1,247,676	97.7490%
XS0351390017	EUR	14-Mar-2013	6,811,185	125.0906%
XS0280725978	EUR	15-Mar-2013	23,155,251	80.8211%
XS0344533657	USD	17-Mar-2013	5,868,756	82.4857%
XS0351766836	EUR	18-Mar-2013	2,779,534	83.0952%
XS0291646577	EUR	19-Mar-2013	13,292,360	88.6158%
XS0340290757	GBP	20-Mar-2013	547,133	121.3878%
XS0340299386	GBP	20-Mar-2013	44,215	96.8978%
XS0342803128	USD	20-Mar-2013	3,884,656	105.9113%
XS0342838934	JPY	20-Mar-2013	10,387,448	96.6102%
XS0346689499	USD	20-Mar-2013	3,741,679	102.0131%
XS0353157562	USD	20-Mar-2013	3,831,779	104.4696%
XS0351910897	USD	21-Mar-2013	3,364,988	114.6788%
XS0346686719	EUR	28-Mar-2013	1,102,354	89.9881%
XS0292528311	EUR	30-Mar-2013	5,368,446	107.3689%
XS0292542494	CHF	30-Mar-2013	48,145,491	124.5845%
XS0350312608	EUR	3-Apr-2013	3,223,456	102.3319%
XS0249127878	SEK	4-Apr-2013	4,763,674	92.0208%
XS0353348740	USD	4-Apr-2013	389,190	106.1086%
XS0354911710	JPY	8-Apr-2013	685,628	95.6520%
XS0341704954	EUR	9-Apr-2013	462,370	94.5542%
XS0243354619	EUR	10-Apr-2013	6,862,068	86.2719%
XS0285922133	EUR	10-Apr-2013	4,608,137	90.6757%
XS0375356648	EUR	10-Apr-2013	1,792,241	89.6120%
XS0250331088	JPY	12-Apr-2013	1,435,578	95.3702%
XS0356861343	USD	15-Apr-2013	3,003,961	100.0000%
DE000A0SHLW6	EUR	23-Apr-2013	18,705,273	103.9182%
XS0251363064	JPY	26-Apr-2013	1,230,444	95.3662%
XS0251529136	AUD	26-Apr-2013	834,271	89.5530%
XS0295087125	USD	26-Apr-2013	5,791,420	98.6858%
XS0359123634	EUR	28-Apr-2013	3,226,713	104.0875%
XS0359404489	USD	30-Apr-2013	8,050,045	114.9573%
DE000A0V4E15	EUR	7-May-2013	18,892,899	94.4645%
XS0296281735	EUR	7-May-2013	5,923,238	40.2941%
XS0252816755	JPY	8-May-2013	820,266	95.3628%
XS0349362268	GBP	9-May-2013	1,195,275	96.1250%
DE000A0TR731	EUR	10-May-2013	7,937,220	99.2152%
XS0362500893	USD	13-May-2013	1,497,878	102.0954%
XS0362739418	RUB	13-May-2013	615,748	91.3475%
XS0234198587	EUR	14-May-2013	2,943,892	84.1112%
XS0362408733	JPY	14-May-2013	584,853	62.3275%
XS0343900022	GBP	15-May-2013	9,112,739	92.1410%
XS0343900451	GBP	15-May-2013	3,448,445	95.7936%
XS0343900535	GBP	15-May-2013	782,855	93.9003%
XS0349690601	GBP	15-May-2013	1,400,495	93.9206%
DE000A1HBEZ8	USD	16-May-2013	2,133,754	116.3494%
DE000A0TVAJ5	USD	16-May-2013	517,815	103.8067%
XS0361886855	USD	16-May-2013	2,039,913	101.1203%
XS0253610678	AUD	17-May-2013	1,728,010	89.5467%
XS0254628661	EUR	17-May-2013	378,327	103.6511%
XS0362651324	EUR	21-May-2013	1,392,259	87.5635%
XS0362651597	GBP	21-May-2013	3,151,244	87.4751%
XS0362651670	USD	21-May-2013	2,676,541	89.6477%
XS0364167006	USD	21-May-2013	5,065,638	108.4063%
XS0360915333	USD	23-May-2013	8,201,657	98.0832%
XS0217939650	CHF	24-May-2013	2,438,810	137.6908%
XS0253740889	AUD	24-May-2013	1,549,214	89.5446%
XS0366684073	MXN	27-May-2013	188,806,673	102.0085%
XS0366664984	EUR	29-May-2013	382,342	86.8959%
XS0366665288	GBP	29-May-2013	931,310	84.0721%
XS0366665874	SEK	29-May-2013	4,262,132	85.9671%
XS0366666179	USD	29-May-2013	282,677	88.3819%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0365839751	USD	30-May-2013	2,979,175	94.1839%
XS0365881019	JPY	4-Jun-2013	545,418	60.0923%
XS0368882535	USD	6-Jun-2013	4,521,057	92.1793%
XS0295760093	EUR	10-Jun-2013	1,953,014	71.1999%
XS0355133454	EUR	10-Jun-2013	2,752,179	78.6337%
XS0379217184	EUR	10-Jun-2013	2,505,085	83.5028%
XS0366385598	JPY	11-Jun-2013	363,307	62.4569%
XS0366387024	JPY	11-Jun-2013	447,196	55.2794%
XS0367656237	JPY	11-Jun-2013	448,219	62.0359%
XS0257915503	JPY	15-Jun-2013	3,533,960	98.6045%
XS0257916063	JPY	15-Jun-2013	3,497,637	97.5911%
XS0368801477	JPY	18-Jun-2013	280,732	64.7569%
XS0366384609	JPY	19-Jun-2013	534,309	56.4033%
XS0358366754	GBP	20-Jun-2013	244,098	88.6947%
XS0371797100	EUR	20-Jun-2013	982,840	98.2840%
XS0371847210	USD	20-Jun-2013	4,678,934	106.3054%
XS0372528165	USD	21-Jun-2013	4,376,467	119.3200%
XS0353141137	GBP	24-Jun-2013	2,146,088	121.1497%
XS0371621672	EUR	24-Jun-2013	3,175,335	105.8445%
XS0371764514	USD	24-Jun-2013	7,335,681	100.0000%
DE000A0SG1J6	EUR	25-Jun-2013	25,899,630	99.6140%
XS0169939211	USD	27-Jun-2013	7,390,601	100.7487%
XS0366066495	EUR	27-Jun-2013	2,215,389	107.0236%
XS03722294313	EUR	27-Jun-2013	10,183,056	50.9153%
XS0302315386	EUR	29-Jun-2013	137,284,810	87.0864%
XS0304219818	EUR	29-Jun-2013	12,703,628	79.3977%
XS0366304854	USD	30-Jun-2013	13,895,570	94.7122%
XS0360445786	GBP	4-Jul-2013	1,055,010	127.6493%
DE000A0TVPR6	EUR	8-Jul-2013	4,274,115	99.3980%
XS0362676826	EUR	8-Jul-2013	5,200,844	102.4191%
XS0305948860	EUR	11-Jul-2013	8,022,525	58.8593%
XS0222780701	EUR	12-Jul-2013	1,401,661	93.4441%
XS0170498280	USD	15-Jul-2013	7,381,077	100.6188%
US52521XAC20	USD	16-Jul-2013	5,938,316	80.9511%
XS0230176793	USD	17-Jul-2013	34,598,372	102.0877%
XS0261749450	USD	17-Jul-2013	864,090	92.4589%
XS0220691017	EUR	18-Jul-2013	114,396,411	83.1853%
XS0306937953	EUR	31-Jul-2013	18,217,004	95.9345%
XS0366064870	GBP	31-Jul-2013	908,270	118.6475%
XS0366064953	GBP	31-Jul-2013	232,946	119.9054%
XS0366065174	GBP	31-Jul-2013	825,752	115.0207%
XS0366065257	GBP	31-Jul-2013	4,022,843	114.3656%
XS0368699764	EUR	31-Jul-2013	6,992,036	107.5698%
XS0364263144	EUR	1-Aug-2013	4,362,647	87.2529%
XS0313326992	USD	6-Aug-2013	9,991,061	71.6832%
XS0313327453	USD	6-Aug-2013	3,706,461	77.7330%
DE000A0TV576	EUR	7-Aug-2013	1,511,085	100.7390%
XS0171428369	EUR	8-Aug-2013	12,450,197	92.2237%
XS0173177766	EUR	8-Aug-2013	10,373,886	103.7389%
XS0364507383	GBP	9-Aug-2013	1,863,661	122.4870%
XS0380855220	AUD	12-Aug-2013	2,087,303	116.6225%
XS0382587888	AUD	12-Aug-2013	4,382,131	111.0909%
XS0361857674	GBP	16-Aug-2013	4,263,834	95.5613%
XS0361858136	GBP	16-Aug-2013	11,250,183	95.6278%
XS0307348234	EUR	17-Aug-2013	109,215,570	95.4765%
XS0315529312	USD	20-Aug-2013	7,692,379	79.4413%
XS0316372522	EUR	21-Aug-2013	1,709,120	74.3095%
XS0301517552	EUR	25-Aug-2013	4,799,325	79.9887%
XS0369661813	GBP	29-Aug-2013	2,286,833	128.0016%
XS0314067140	EUR	3-Sep-2013	1,666,862	39.5741%
XS0319210661	USD	7-Sep-2013	1,259,800	68.6944%
XS0373858249	GBP	17-Sep-2013	78,625	107.2134%
XS0267225273	EUR	19-Sep-2013	447,492	89.4984%
XS0317188646	EUR	26-Sep-2013	23,532,729	98.0530%
XS0317188059	EUR	26-Sep-2013	40,597,790	99.0190%
XS0247984965	EUR	28-Sep-2013	2,222,497	88.8999%
DE000A0SHPH8	EUR	7-Oct-2013	10,974,984	99.7726%
XS0177758801	USD	8-Oct-2013	23,423,593	106.4368%
XS0317240157	EUR	9-Oct-2013	3,546,797	52.5374%
XS0176153350	EUR	10-Oct-2013	243,924,347	100.9805%
XS0177328548	EUR	31-Oct-2013	649,998	77.3807%
XS0274087294	GBP	1-Nov-2013	13,614,613	105.8196%
XS0204960610	EUR	4-Nov-2013	21,527,412	107.6371%
XS0234443488	EUR	18-Nov-2013	11,546,558	76.9771%
DE000A0LHVD0	EUR	22-Nov-2013	18,089,820	66.5116%
XS0347006131	EUR	22-Nov-2013	8,537,530	56.9169%
XS0332714764	GBP	23-Nov-2013	1,658,162	85.2949%
XS0178969209	EUR	26-Nov-2013	42,404,590	101.0644%
XS0236536644	USD	1-Dec-2013	4,411,141	105.4959%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0273084656	EUR	9-Dec-2013	1,735,156	78.0898%
XS0327236757	EUR	10-Dec-2013	6,802,603	75.6601%
XS0181881474	USD	18-Dec-2013	8,570,015	116.8264%
XS0178999537	EUR	19-Dec-2013	3,606,371	77.0592%
XS0332050078	EUR	27-Dec-2013	1,116,723	74.4482%
XS0377288450	EUR	27-Dec-2013	1,549,446	77.4723%
XS0259672599	EUR	29-Dec-2013	4,174,311	83.4862%
DE000A0SUT07	EUR	3-Jan-2014	2,831,071	94.3690%
DE000A0SUA81	EUR	6-Jan-2014	7,996,645	56.5134%
DE000A0SUA99	EUR	6-Jan-2014	10,817,353	65.5597%
XS0181945972	EUR	14-Jan-2014	103,077,099	102.5000%
XS0282866192	USD	31-Jan-2014	3,449,567	60.6298%
XS0321471517	USD	31-Jan-2014	880,815	60.0364%
XS0358300571	USD	31-Jan-2014	672,562	61.1225%
XS0284162533	EUR	2-Feb-2014	5,768,592	62.2286%
XS0341923083	USD	4-Feb-2014	3,068,690	104.5810%
XS0284511994	EUR	7-Feb-2014	55,165,518	86.6701%
XS0284892261	EUR	8-Feb-2014	2,469,718	86.6568%
XS0285422597	EUR	8-Feb-2014	3,379,614	86.6568%
XS0345439334	GBP	8-Feb-2014	2,774,527	91.5712%
XS0242448578	USD	9-Feb-2014	1,935,015	87.9271%
XS0285200852	AUD	10-Feb-2014	219,986	17.2185%
XS0332049815	EUR	14-Feb-2014	3,583,598	81.5010%
XS0286586648	EUR	16-Feb-2014	825,130	36.8362%
XS0287004310	USD	20-Feb-2014	1,022,237	92.9009%
XS0287234313	EUR	20-Feb-2014	10,458,992	95.0817%
XS0358299542	USD	20-Feb-2014	821,321	101.7840%
XS0286034870	AUD	21-Feb-2014	120,050	18.0412%
XS0288341448	EUR	23-Feb-2014	7,967,388	87.0753%
XS0287474976	AUD	24-Feb-2014	217,671	18.1731%
XS0286531156	EUR	26-Feb-2014	20,756,887	59.4753%
DE000A0NLVL5	EUR	27-Feb-2014	11,362,356	59.2376%
XS0185655445	EUR	27-Feb-2014	39,518,477	99.0438%
XS0285769278	EUR	28-Feb-2014	5,356,106	96.5238%
XS0339810078	EUR	4-Mar-2014	1,228,108	61.4054%
XS0289152331	AUD	7-Mar-2014	168,918	15.4787%
XS0289153651	AUD	7-Mar-2014	164,798	15.4787%
XS0289483017	JPY	7-Mar-2014	262,014	17.4065%
XS0289484171	AUD	7-Mar-2014	133,976	16.2370%
XS0289659400	EUR	7-Mar-2014	726,572	63.7344%
XS0288610016	USD	9-Mar-2014	337,164	14.5912%
XS0289940289	USD	12-Mar-2014	693,489	94.5364%
XS0353349474	USD	14-Mar-2014	652,064	91.6386%
XS0290366243	AUD	20-Mar-2014	126,351	13.9618%
XS0290772077	AUD	20-Mar-2014	99,408	16.9761%
XS0290975340	AUD	20-Mar-2014	238,287	18.2703%
XS0290993590	USD	20-Mar-2014	232,425	21.1228%
XS0352980022	USD	20-Mar-2014	1,162,831	105.6780%
DE000A1HBEW5	EUR	25-Mar-2014	828,868	81.5013%
DE000A0G4LS9	EUR	25-Mar-2014	7,246,172	80.6654%
XS0290294742	EUR	27-Mar-2014	3,563,310	106.4851%
XS0295664535	EUR	27-Mar-2014	1,627,324	101.5238%
XS0342412284	EUR	28-Mar-2014	26,488,884	75.6825%
XS0289261546	USD	31-Mar-2014	1,470,231	107.5802%
XS0352310485	EUR	31-Mar-2014	4,855,882	97.1176%
XS0293628748	EUR	2-Apr-2014	17,677,826	64.5412%
XS0356420728	AUD	2-Apr-2014	4,587,559	113.4061%
XS0292221776	JPY	5-Apr-2014	480,245	55.8325%
XS0188232507	USD	8-Apr-2014	3,982,983	118.0348%
XS0352601537	HKD	11-Apr-2014	1,354,283	102.4870%
XS0189914111	USD	13-Apr-2014	4,307,760	117.4468%
XS0295005333	AUD	17-Apr-2014	72,672	18.2020%
XS0358735032	GBP	18-Apr-2014	5,982,604	124.8317%
XS0360716566	MXN	22-Apr-2014	4,065,945	114.4140%
XS0189294225	EUR	23-Apr-2014	61,656,962	97.5832%
XS0355509257	EUR	23-Apr-2014	1,789,509	101.4461%
XS0356376300	EUR	25-Apr-2014	15,059,448	75.2972%
XS0297155136	EUR	26-Apr-2014	2,348,251	65.2292%
XS0297183187	EUR	27-Apr-2014	10,846,003	108.4600%
XS0191248607	JPY	28-Apr-2014	7,396,803	103.1928%
XS0294695043	USD	28-Apr-2014	3,457,681	82.6932%
XS0297155565	EUR	7-May-2014	32,548,665	62.1989%
XS0297022419	AUD	9-May-2014	210,819	16.8520%
XS0297023813	AUD	9-May-2014	219,790	16.8520%
XS0297501065	AUD	9-May-2014	200,601	18.3819%
XS0298202952	USD	9-May-2014	291,825	20.9377%
XS0356612043	HKD	13-May-2014	830,504	102.4782%
XS0299886092	USD	21-May-2014	1,213,961	55.1624%
XS0299211721	AUD	22-May-2014	144,227	17.4794%



ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
DE000A1HBEY1	EUR	23-May-2014	2,731,801	103.5558%
DE000A0TVK20	EUR	23-May-2014	9,291,601	94.2162%
XS0253857642	EUR	23-May-2014	7,062,444	94.1659%
XS0301547542	EUR	29-May-2014	969,131	34.6118%
XS0301338546	AUD	5-Jun-2014	205,215	15.7345%
XS0301347968	USD	5-Jun-2014	289,334	19.7210%
XS0301885272	AUD	5-Jun-2014	214,411	17.5118%
XS0302904296	AUD	6-Jun-2014	215,848	16.8946%
XS0358366168	EUR	7-Jun-2014	2,133,668	100.0782%
XS0194244645	SGD	10-Jun-2014	25,253,854	100.7528%
XS0303838006	EUR	13-Jun-2014	5,044,646	85.2136%
XS0305645375	EUR	20-Jun-2014	5,775,917	72.1990%
XS0306151662	AUD	20-Jun-2014	191,867	15.6705%
XS0306637306	USD	20-Jun-2014	129,698	17.6804%
XS0371606012	USD	20-Jun-2014	594,531	38.8257%
XS0304195026	USD	23-Jun-2014	4,438,294	80.6704%
XS0371026443	USD	25-Jun-2014	43,315	3.9365%
XS0358734811	GBP	30-Jun-2014	3,930,702	98.8718%
XS0372163054	EUR	8-Jul-2014	5,688,421	113.7684%
XS0306849745	AUD	9-Jul-2014	120,009	16.1027%
XS0307752955	AUD	9-Jul-2014	145,451	13.3283%
XS0195431613	EUR	14-Jul-2014	28,773,126	97.6651%
XS0309485729	EUR	14-Jul-2014	17,652,992	80.3504%
DE000A1HB472	USD	17-Jul-2014	1,361,739	82.5032%
DE000A1HBEX3	USD	17-Jul-2014	1,516,171	82.5088%
DE000A0TPVQ8	USD	17-Jul-2014	677,585	77.9480%
XS0301569603	USD	17-Jul-2014	8,372,880	96.7281%
XS0309363371	AUD	18-Jul-2014	245,501	38.4311%
XS0309436359	JPY	18-Jul-2014	198,398	17.2991%
XS0310410823	USD	18-Jul-2014	204,069	15.4548%
XS0363950527	GBP	18-Jul-2014	2,032,762	98.4401%
XS0258779775	EUR	21-Jul-2014	7,988,546	104.4254%
XS0196767064	EUR	22-Jul-2014	14,590,724	97.2715%
XS0260303580	EUR	24-Jul-2014	2,817,047	86.6784%
XS0310856678	AUD	25-Jul-2014	163,261	13.9402%
XS0311622038	AUD	25-Jul-2014	82,977	14.1702%
XS0299929165	EUR	27-Jul-2014	3,701,375	74.0275%
XS0100289064	EUR	28-Jul-2014	9,457,049	105.0783%
XS0197088296	EUR	28-Jul-2014	14,019,046	93.4603%
XS0368094420	GBP	30-Jul-2014	62,125	127.0694%
XS0368094693	GBP	30-Jul-2014	379,656	97.0684%
XS0368198635	GBP	30-Jul-2014	88,560	91.7778%
XS0100490084	EUR	4-Aug-2014	5,518,483	110.3697%
XS0366211927	GBP	7-Aug-2014	1,475,487	117.2879%
XS0366213626	GBP	7-Aug-2014	69,360	83.4117%
XS0313948480	JPY	14-Aug-2014	216,302	18.8602%
XS0314855338	AUD	14-Aug-2014	137,566	17.8219%
XS0368727722	GBP	15-Aug-2014	2,581,681	117.1402%
XS0315549187	JPY	21-Aug-2014	171,770	23.9636%
XS0316206357	EUR	21-Aug-2014	975,030	68.1839%
XS0316994010	JPY	5-Sep-2014	237,853	25.5253%
XS0317366846	JPY	5-Sep-2014	189,281	26.4065%
XS0318191565	USD	11-Sep-2014	222,456	30.3253%
XS0318999744	AUD	12-Sep-2014	286,925	22.9357%
XS0376548334	GBP	12-Sep-2014	380,848	106.8644%
XS0258396927	CHF	18-Sep-2014	403,764	86.4667%
XS0319000187	JPY	19-Sep-2014	168,477	47.0083%
XS0319611900	AUD	19-Sep-2014	252,022	25.5905%
XS0319633037	JPY	19-Sep-2014	311,562	28.9773%
XS0380777671	AUD	20-Sep-2014	7,400,261	112.1080%
XS0200284247	EUR	22-Sep-2014	82,124,933	99.1655%
XS0323312974	EUR	11-Oct-2014	7,085,538	59.7936%
XS0324844769	EUR	16-Oct-2014	1,264,803	98.8127%
XS0324929164	EUR	16-Oct-2014	1,254,313	68.6542%
XS0263715467	EUR	17-Oct-2014	16,321,058	88.1981%
XS0323881911	AUD	17-Oct-2014	188,395	22.1187%
XS0324409241	JPY	17-Oct-2014	411,764	24.9762%
XS0203783526	USD	22-Oct-2014	16,562,507	104.5278%
XS0324405173	USD	23-Oct-2014	268,900	24.4376%
XS0323848977	EUR	25-Oct-2014	7,777,990	65.6370%
XS0202417050	EUR	27-Oct-2014	19,845,608	91.8991%
XS0324269488	EUR	30-Oct-2014	3,822,458	66.2701%
XS0324269561	USD	30-Oct-2014	1,631,273	42.3410%
XS0326730313	USD	30-Oct-2014	1,527,908	40.1551%
XS0327421060	EUR	31-Oct-2014	1,446,582	60.2743%
XS0327940259	AUD	6-Nov-2014	444,400	20.8701%
XS0327941067	USD	6-Nov-2014	539,103	24.4968%
XS0327714837	JPY	7-Nov-2014	201,233	23.3950%
XS0328587323	AUD	14-Nov-2014	102,611	21.4173%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0270174872	EUR	17-Nov-2014	797,603	79.7603%
XS0205443764	EUR	25-Nov-2014	10,388,717	69.2581%
XS0329243108	USD	28-Nov-2014	623,537	36.9246%
XS0329243876	EUR	28-Nov-2014	850,950	63.7416%
XS0329289192	USD	28-Nov-2014	479,844	37.8763%
XS0326999959	EUR	29-Nov-2014	75,314,680	86.5985%
XS0266165736	EUR	1-Dec-2014	2,822,017	88.7985%
XS0331653823	JPY	11-Dec-2014	565,373	78.8752%
XS0332759272	EUR	11-Dec-2014	4,307,906	60.6576%
XS0276868774	EUR	13-Dec-2014	2,785,299	79.5800%
XS0332976884	EUR	13-Dec-2014	1,981,547	70.7695%
XS0280432526	EUR	15-Dec-2014	2,617,412	87.2471%
XS0334641346	USD	17-Dec-2014	245,730	31.9028%
XS0334492757	AUD	19-Dec-2014	392,292	31.3583%
XS0334496154	AUD	19-Dec-2014	93,283	29.2052%
XS0334641692	USD	19-Dec-2014	241,032	32.8574%
XS0332632446	USD	20-Dec-2014	5,967,696	71.1240%
XS0332634657	EUR	20-Dec-2014	1,274,220	63.7110%
XS0336218176	USD	21-Dec-2014	270,267	24.5619%
XS0337869720	AUD	9-Jan-2015	153,433	28.8225%
XS0337915267	AUD	9-Jan-2015	1,186,443	44.5747%
XS0337915853	AUD	9-Jan-2015	1,539,551	55.6163%
XS0338069494	AUD	9-Jan-2015	100,971	29.1805%
XS0209131001	EUR	14-Jan-2015	5,230,502	104.6100%
XS0209308294	JPY	14-Jan-2015	66,358,051	92.5761%
XS0284611869	EUR	26-Jan-2015	4,971,993	87.2279%
XS0342236295	EUR	29-Jan-2015	362,370	14.3229%
XS0216921741	EUR	31-Jan-2015	6,129,410	94.2986%
XS0338464950	USD	31-Jan-2015	379,904	51.7885%
XS0338465098	EUR	31-Jan-2015	706,118	14.6650%
XS0338465171	USD	31-Jan-2015	532,770	72.6272%
XS0338465254	EUR	31-Jan-2015	2,661,715	72.9237%
XS0210715289	EUR	4-Feb-2015	74,714,573	149.4291%
XS0285498902	EUR	6-Feb-2015	4,150,762	103.7691%
XS0211093041	EUR	16-Feb-2015	89,850,740	102.5951%
XS0211244941	EUR	17-Feb-2015	10,903,270	109.0327%
XS0212011547	USD	23-Feb-2015	11,551,712	104.9820%
XS0212990732	EUR	25-Feb-2015	23,394,886	93.5795%
XS0288391971	EUR	27-Feb-2015	8,143,977	103.6129%
XS0344072318	EUR	28-Feb-2015	2,151,968	71.7323%
XS0344087340	EUR	28-Feb-2015	2,480,943	85.6088%
XS0344834691	USD	28-Feb-2015	484,834	60.0842%
XS0345215148	EUR	28-Feb-2015	581,029	58.1029%
XS0345439250	EUR	28-Feb-2015	807,145	80.7145%
XS0212915523	EUR	1-Mar-2015	100,477	71.7690%
XS0348936161	JPY	4-Mar-2015	317,276	88.5264%
XS0349177955	USD	4-Mar-2015	2,547,592	102.4448%
XS0287860265	EUR	5-Mar-2015	26,923,781	89.7459%
XS0351275853	EUR	12-Mar-2015	3,063,573	102.1191%
XS0290654978	EUR	16-Mar-2015	11,654,683	84.8848%
XS0213971210	EUR	18-Mar-2015	24,943,829	101.8115%
XS0346466781	USD	18-Mar-2015	20,134,359	104.0848%
XS0351984660	USD	18-Mar-2015	533,830	97.0289%
XS0291152576	EUR	19-Mar-2015	733,295	73.3295%
XS0214347360	EUR	23-Mar-2015	2,982,858	99.4286%
XS0353507642	EUR	25-Mar-2015	627,486	69.7206%
XS0350310909	EUR	30-Mar-2015	677,465	64.5205%
XS0354397654	USD	1-Apr-2015	1,500,956	102.3051%
XS0215760777	EUR	7-Apr-2015	37,806,951	126.0232%
XS0353876179	USD	8-Apr-2015	3,983,589	108.6086%
XS0359631974	EUR	30-Apr-2015	1,470,464	81.2411%
XS0362407768	AUD	6-May-2015	1,030,996	108.3786%
XS0366665015	EUR	29-May-2015	455,563	79.2284%
XS0366665361	GBP	29-May-2015	1,530,836	75.8344%
XS0366665957	SEK	29-May-2015	3,030,200	77.9884%
XS0366666336	USD	29-May-2015	113,023	80.2466%
XS0367656583	AUD	2-Jun-2015	830,945	107.7246%
XS0366803269	EUR	10-Jun-2015	4,926,773	109.4838%
XS0217027068	USD	20-Jun-2015	552,068	75.2579%
XS0223158386	EUR	30-Jun-2015	31,728,543	105.7618%
XS0223929489	EUR	30-Jun-2015	26,186,097	104.7444%
XS0295736622	EUR	1-Jul-2015	2,180,953	80.7461%
XS0306090423	EUR	9-Jul-2015	13,638,570	54.0377%
XS0308834547	EUR	9-Jul-2015	8,008,857	80.0886%
XS0223938803	EUR	13-Jul-2015	929,551	69.3695%
XS0378532245	AUD	29-Jul-2015	4,656,535	120.1950%
XS0378532161	AUD	30-Jul-2015	496,737	124.2503%
XS0225326858	CHF	10-Aug-2015	4,120,626	91.3955%
XS0382589405	AUD	14-Aug-2015	4,682,421	116.1267%

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ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0226456258	EUR	23-Aug-2015	10,282,238	68.5483%
XS0383364873	USD	29-Aug-2015	353,890	96.4846%
XS0387561680	AUD	15-Sep-2015	1,780,977	115.3372%
XS0367280277	USD	20-Sep-2015	7,076,385	96.4653%
XS0322927046	USD	10-Oct-2015	429,891	58.6027%
XS0324632669	EUR	24-Oct-2015	2,893,218	71.4375%
XS0232254259	JPY	26-Oct-2015	659,562	92.0155%
XS0233114882	EUR	27-Oct-2015	5,544,460	110.8892%
XS0233752145	EUR	3-Nov-2015	7,395,434	73.9543%
XS0234203411	EUR	9-Nov-2015	6,859,082	105.5243%
XS0234065786	EUR	23-Nov-2015	944,030	94.4030%
XS0231181222	EUR	30-Nov-2015	2,569,536	82.6217%
XS0236377239	USD	9-Dec-2015	341,910	93.2183%
XS0237049605	JPY	9-Dec-2015	659,562	92.0155%
XS0237048623	JPY	15-Dec-2015	659,562	92.0155%
XS0334595138	CHF	17-Dec-2015	1,082,043	65.7527%
XS0238796204	USD	20-Dec-2015	15,766,420	107.4639%
XS0289069519	EUR	20-Dec-2015	15,093,367	100.6224%
XS0312300477	EUR	28-Dec-2015	6,054,578	97.6545%
XS0324491660	EUR	10-Jan-2016	1,600,434	99.2209%
XS0237304059	EUR	19-Jan-2016	2,458,945	79.3208%
XS0239997496	JPY	19-Jan-2016	659,562	92.0155%
XS0238228901	EUR	3-Feb-2016	4,751,363	82.2747%
XS0240142827	EUR	15-Feb-2016	1,677,469	75.6298%
XS0332049229	EUR	15-Feb-2016	4,389,126	93.3857%
XS0346080590	EUR	15-Feb-2016	7,068,203	94.2427%
XS0373219582	EUR	15-Feb-2016	2,024,969	101.2484%
XS0276441044	EUR	16-Feb-2016	20,412,293	74.4974%
XS0342637872	EUR	18-Feb-2016	30,471,172	82.5017%
XS0346439200	EUR	21-Feb-2016	1,680,687	93.3715%
XS0247938938	EUR	23-Mar-2016	12,254,021	122.5402%
XS0248282120	EUR	27-Mar-2016	22,637,127	98.4223%
XS0341920220	EUR	8-Apr-2016	55,684,123	111.3682%
XS0250266169	CZK	12-Apr-2016	2,708,239	88.3969%
XS0349530823	EUR	18-Apr-2016	1,479,527	98.6351%
XS0360242910	EUR	2-May-2016	1,308,510	87.2340%
XS0250573689	SKK	4-May-2016	5,973,857	90.7877%
XS0189452153	USD	14-May-2016	6,649,645	122.4973%
XS0340891240	EUR	30-May-2016	2,582,407	86.0802%
XS0366298866	GBP	3-Jun-2016	844,402	109.3853%
XS0255988817	EUR	5-Jun-2016	57,662,744	115.3255%
XS0328705115	EUR	6-Jun-2016	156,666,455	104.4443%
XS0256738757	USD	20-Jun-2016	4,432,163	60.4192%
XS0257328392	USD	20-Jun-2016	4,458,777	60.7820%
XS0258128916	USD	20-Jun-2016	9,366,089	127.6785%
XS0341922358	EUR	24-Jun-2016	41,637,304	88.5900%
XS0252173066	EUR	5-Jul-2016	3,089,313	77.2328%
XS0258715456	EUR	6-Jul-2016	51,031,609	102.0632%
XS0258128247	USD	7-Jul-2016	4,358,970	59.4215%
XS0361379166	EUR	22-Jul-2016	2,971,200	99.0400%
XS0132969360	EUR	31-Jul-2016	13,409,846	67.0492%
XS0262983264	SGD	8-Aug-2016	65,761,769	104.9453%
XS0267959665	EUR	21-Sep-2016	10,325,389	94.7283%
XS0324731990	EUR	12-Oct-2016	6,617,540	64.8778%
XS0269969704	EUR	13-Oct-2016	3,000,599	100.0200%
XS0270326217	JPY	17-Oct-2016	1,462,944	98.5968%
XS0270926081	USD	20-Oct-2016	8,318,139	113.3929%
XS0273043629	EUR	10-Nov-2016	1,445,446	56.5954%
XS0323978089	USD	10-Nov-2016	311,063	56.5388%
XS0276341418	EUR	24-Nov-2016	5,814,455	77.5261%
XS0205437527	USD	1-Dec-2016	1,974,071	96.1091%
XS0207897199	USD	6-Dec-2016	1,828,406	65.4195%
XS0278320832	EUR	6-Dec-2016	3,343,935	66.8787%
XS0209163624	EUR	19-Dec-2016	37,267,669	124.2256%
XS0279324957	JPY	22-Dec-2016	1,319,124	92.0155%
XS0280166116	EUR	28-Dec-2016	3,568,656	70.6665%
XS0279612823	EUR	29-Dec-2016	9,259,749	92.5975%
XS0208459023	EUR	30-Dec-2016	72,445,069	99.1027%
XS0270685968	EUR	30-Dec-2016	1,005,669	74.4940%
XS0270686859	EUR	30-Dec-2016	4,587,196	83.4036%
XS0269657994	EUR	31-Jan-2017	8,335,228	79.3831%
XS0283497005	EUR	31-Jan-2017	428,126,124	104.3698%
XS0272783530	EUR	7-Feb-2017	4,527,917	73.3741%
XS0209163897	EUR	8-Feb-2017	36,548,663	121.8289%
XS0211814123	EUR	16-Feb-2017	55,221,854	97.6738%
XS0286747836	EUR	19-Feb-2017	9,667,764	96.6776%
XS0286529093	EUR	23-Feb-2017	32,639,411	108.7980%
XS0270683161	EUR	28-Feb-2017	15,107,981	80.3616%
XS0270684565	EUR	28-Feb-2017	2,175,388	75.0134%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0213593865	EUR	1-Mar-2017	17,269,809	115.1321%
XS0269657135	EUR	2-Mar-2017	2,222,659	74.0886%
XS0287569924	EUR	9-Mar-2017	3,273,366	100.5025%
XS0289922113	CHF	12-Mar-2017	3,012,144	93.5331%
XS0290092955	JPY	16-Mar-2017	2,638,248	92.0155%
XS0290094738	AUD	16-Mar-2017	471,014	88.4799%
XS0290095628	JPY	16-Mar-2017	1,068,990	93.2092%
XS0290096600	JPY	16-Mar-2017	1,202,614	93.2092%
XS0290989994	JPY	20-Mar-2017	3,314,909	92.4926%
XS0292502514	USD	20-Mar-2017	3,889,498	106.0433%
XS0294106314	EUR	30-Mar-2017	3,856,735	85.7052%
XS0294106405	EUR	30-Mar-2017	4,147,625	82.9525%
XS0288524795	EUR	6-Apr-2017	6,501,494	73.0505%
XS0294325203	USD	13-Apr-2017	1,693,991	115.4624%
XS0296282386	EUR	24-Apr-2017	13,445,583	76.8319%
XS0297741539	USD	25-Apr-2017	9,125,661	71.9081%
XS0295087042	USD	26-Apr-2017	27,577,104	75.1862%
XS0297392770	EUR	2-May-2017	10,454,150	104.5415%
XS0297186958	USD	4-May-2017	12,475,179	113.3744%
XS0298692434	HKD	8-May-2017	51,049,976	107.0240%
XS0282452621	EUR	12-May-2017	8,742,648	69.3366%
XS0301316906	EUR	25-May-2017	3,926,659	78.5332%
XS0301705041	EUR	25-May-2017	9,397,633	93.9763%
XS0302118632	JPY	30-May-2017	1,241,736	86.6173%
XS0220152069	EUR	6-Jun-2017	26,443,352	90.9206%
XS0220704109	EUR	13-Jun-2017	19,378,644	87.3699%
XS0304490963	USD	15-Jun-2017	12,511,928	113.7084%
XS0303465214	EUR	18-Jun-2017	686,954	26.5131%
XS0304145351	EUR	18-Jun-2017	3,700,038	74.0008%
XS0306251967	EUR	18-Jun-2017	7,850,000	100.0000%
XS0305255407	USD	19-Jun-2017	14,301,222	97.4771%
XS0305338799	USD	26-Jun-2017	271,207	36.9709%
XS0280223107	EUR	4-Jul-2017	2,984,197	74.6049%
XS0308461176	EUR	5-Jul-2017	939,364	71.4345%
XS0307663939	EUR	9-Jul-2017	4,830,531	96.6106%
XS0308985240	JPY	10-Jul-2017	448,273	62.5386%
XS0309365319	JPY	12-Jul-2017	353,105	16.4205%
XS0311765068	EUR	26-Jul-2017	824,120	60.5970%
XS0310086623	EUR	27-Jul-2017	4,801,501	96.0300%
XS0313198979	EUR	1-Aug-2017	15,152,570	101.0171%
XS0313432329	USD	3-Aug-2017	189,116	37.3627%
XS0313537002	USD	3-Aug-2017	482,737	78.3412%
XS0225842433	EUR	8-Aug-2017	9,586,785	95.8678%
XS0314999250	EUR	14-Aug-2017	522,856	42.0979%
XS0226707510	EUR	15-Aug-2017	9,549,748	95.4975%
XS0315504323	EUR	16-Aug-2017	314,606,404	104.8688%
XS0315356039	JPY	17-Aug-2017	6,672,295	93.0852%
XS0316264638	USD	22-Aug-2017	308,284	39.0933%
XS0317996279	EUR	31-Aug-2017	973,314	48.6657%
XS0318943445	EUR	6-Sep-2017	90,000,000	100.0000%
XS0229979983	EUR	19-Sep-2017	11,113,994	111.1399%
XS0311446479	EUR	20-Sep-2017	14,048,620	70.2431%
XS0383779815	AUD	20-Sep-2017	8,094,439	112.6326%
XS0230911785	EUR	29-Sep-2017	12,784,939	127.8494%
XS0322779348	EUR	2-Oct-2017	16,273,816	93.9326%
XS0323412337	EUR	4-Oct-2017	134,355	22.3925%
XS0324058865	ILS	11-Oct-2017	186,260,808	109.4136%
XS0324446524	CHF	17-Oct-2017	10,252,208	63.6703%
XS0368669007	EUR	17-Oct-2017	7,919,514	105.5935%
XS0326823324	JPY	23-Oct-2017	2,188,038	101.7511%
XS0299371509	EUR	25-Oct-2017	19,823,150	59.3634%
XS0296589194	EUR	31-Oct-2017	1,097,180	73.1453%
XS0326598371	USD	31-Oct-2017	15,224,071	75.4671%
XS0327731096	EUR	2-Nov-2017	388,289	55.4699%
XS0326264917	EUR	7-Nov-2017	8,459,026	84.5903%
XS0329877889	USD	21-Nov-2017	7,594,851	103.5330%
XS0331249291	EUR	22-Nov-2017	5,499,867	89.8671%
XS0326826343	EUR	25-Nov-2017	486,682	48.6682%
XS0323271170	USD	27-Nov-2017	3,720,928	101.4474%
XS0330837773	EUR	27-Nov-2017	34,142,121	85.3553%
XS0331472281	AUD	27-Nov-2017	417,909	78.5043%
XS0330834598	EUR	30-Nov-2017	2,570,314	79.0866%
XS0332109221	USD	11-Dec-2017	3,830,784	103.4084%
XS0334151411	EUR	11-Dec-2017	6,000,000	100.0000%
XS0336248322	USD	14-Dec-2017	2,047,574	116.3022%
XS0334788360	EUR	17-Dec-2017	7,727,293	75.0223%
XS0335243159	EUR	18-Dec-2017	159,101	22.7287%
XS0329879588	AUD	20-Dec-2017	17,291,530	101.5067%
XS0330133611	AUD	20-Dec-2017	17,295,621	101.5307%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0330133702	AUD	20-Dec-2017	11,228,355	65.9140%
XS0330133967	AUD	20-Dec-2017	17,291,530	101.5067%
XS0330134007	AUD	20-Dec-2017	17,295,621	101.5307%
XS0334171799	AUD	20-Dec-2017	8,300,883	91.7248%
XS0334171872	AUD	20-Dec-2017	16,135,355	91.8493%
XS0334172094	AUD	20-Dec-2017	8,300,883	91.7248%
XS0338656787	USD	20-Dec-2017	26,434,308	90.0881%
XS0338656860	USD	20-Dec-2017	19,825,731	90.0881%
XS0338657082	USD	20-Dec-2017	26,434,308	90.0881%
XS0338657165	USD	20-Dec-2017	26,434,308	90.0881%
XS0350507959	USD	20-Dec-2017	1,085,617	8.0870%
XS0356126705	EUR	20-Dec-2017	967,047	24.1762%
XS0367282059	USD	20-Dec-2017	3,079,600	41.9811%
XS0368230628	EUR	20-Dec-2017	-	0.0000%
IT0006578600	EUR	22-Dec-2017	13,536,197	106.2663%
XS0311297021	EUR	27-Dec-2017	4,705,795	122.7385%
XS0336556146	USD	27-Dec-2017	6,521,136	111.1202%
XS0338307936	USD	28-Dec-2017	4,414,126	120.3467%
XS0307362656	EUR	30-Dec-2017	1,046,698	104.6698%
XS0336952337	USD	3-Jan-2018	6,867,470	109.8795%
XS0336410013	USD	7-Jan-2018	3,266,520	104.2838%
XS0336025027	EUR	10-Jan-2018	13,090,503	65.4525%
XS0340696466	EUR	21-Jan-2018	3,189,456	83.9330%
XS0340031730	EUR	22-Jan-2018	9,856,808	98.5681%
XS0340461580	USD	23-Jan-2018	745,078	101.5690%
XS0342406476	USD	23-Jan-2018	2,504,202	113.7909%
XS0339480187	USD	24-Jan-2018	1,065,270	103.7269%
XS0339480344	USD	25-Jan-2018	6,094,415	114.5918%
XS0343088968	USD	25-Jan-2018	4,217,691	114.9911%
XS0340291722	USD	30-Jan-2018	7,013,683	102.3667%
XS0342194601	EUR	30-Jan-2018	1,614,224	50.9219%
XS0339479841	USD	31-Jan-2018	4,133,887	108.3714%
XS0339479924	USD	31-Jan-2018	752,273	102.5499%
XS0342489589	USD	31-Jan-2018	1,457,070	110.3487%
XS0344314850	USD	31-Jan-2018	1,126,017	102.3324%
XS0339480005	USD	1-Feb-2018	1,824,625	118.4442%
XS0340050284	USD	1-Feb-2018	457,680	103.9849%
XS0342520094	USD	1-Feb-2018	4,251,745	115.9196%
XS0340461747	USD	6-Feb-2018	1,385,121	102.0647%
XS0341031275	USD	6-Feb-2018	1,365,405	109.4894%
XS0343872734	USD	7-Feb-2018	4,222,745	115.1289%
XS0342733671	EUR	9-Feb-2018	6,000,000	100.0000%
XS0342095881	USD	11-Feb-2018	5,957,558	108.2846%
XS0345213283	USD	11-Feb-2018	3,353,777	101.5971%
XS0344960058	USD	12-Feb-2018	1,995,588	102.6561%
XS0345205693	EUR	13-Feb-2018	1,038,623	109.3288%
XS0344086532	USD	14-Feb-2018	3,420,672	93.2612%
XS0346470387	USD	14-Feb-2018	15,676,728	106.8526%
XS0344829931	USD	15-Feb-2018	7,299,420	116.7907%
XS0348560524	EUR	15-Feb-2018	1,075,097	107.5097%
XS0364806298	EUR	15-Feb-2018	2,096,908	104.8454%
XS0346007080	EUR	18-Feb-2018	5,538,219	110.7644%
XS0347016015	EUR	19-Feb-2018	15,816,075	105.4405%
XS0345212806	USD	19-Feb-2018	3,487,550	102.2415%
XS0346073975	USD	19-Feb-2018	8,562,193	108.0739%
XS0347451295	USD	20-Feb-2018	1,837,338	100.1864%
XS0346508707	USD	21-Feb-2018	1,409,285	101.1125%
XS0344549067	USD	25-Feb-2018	4,644,365	153.2978%
XS0347938671	EUR	27-Feb-2018	268,876	53.7753%
XS0348533984	EUR	28-Feb-2018	12,796,916	102.3753%
XS0346881252	EUR	3-Mar-2018	5,275,248	105.5050%
XS0347785312	USD	3-Mar-2018	4,651,638	101.9472%
XS0349506369	EUR	4-Mar-2018	1,382,930	70.7020%
XS0347769035	JPY	5-Mar-2018	833,343	116.2597%
XS0348934893	USD	5-Mar-2018	8,100,717	88.3432%
XS0348442756	USD	6-Mar-2018	377,855	103.0185%
XS0213454829	EUR	7-Mar-2018	21,579,194	71.9306%
XS0350419742	USD	10-Mar-2018	668,651	91.1505%
XS0351358717	USD	10-Mar-2018	4,222,281	102.2347%
XS0347768813	USD	11-Mar-2018	8,012,477	116.1980%
XS0349442888	USD	11-Mar-2018	2,000,751	102.9217%
XS0351261127	USD	13-Mar-2018	2,303,015	104.6490%
XS0351261630	USD	13-Mar-2018	1,920,018	104.6947%
XS0350635875	USD	18-Mar-2018	4,405,991	120.1249%
XS0352061674	USD	18-Mar-2018	765,500	104.3529%
XS0349442458	USD	19-Mar-2018	6,447,970	110.1488%
XS0350454905	USD	19-Mar-2018	2,987,947	101.8292%
XS0351983779	JPY	19-Mar-2018	697,519	97.3109%
XS0352734924	USD	19-Mar-2018	766,745	104.5227%

subject to unresolved MEN

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0342945002	USD	20-Mar-2018	10,477,959	79.3531%
XS0350115878	USD	20-Mar-2018	3,072,388	116.3411%
XS0353187478	USD	20-Mar-2018	1,591,834	108.4994%
XS0367279774	USD	20-Mar-2018	2,969,775	40.4840%
XS0367279931	USD	20-Mar-2018	3,030,436	41.3109%
XS0349506104	USD	21-Mar-2018	3,369,199	102.0643%
XS0350419403	USD	25-Mar-2018	3,426,527	116.7760%
XS0350116173	USD	26-Mar-2018	7,084,818	104.9785%
XS0351439046	USD	26-Mar-2018	389,544	106.2052%
XS0352111289	USD	26-Mar-2018	4,669,117	114.4773%
XS0353780900	USD	26-Mar-2018	1,546,271	105.3938%
XS0352901507	USD	27-Mar-2018	2,457,217	104.6775%
XS0352061591	SGD	28-Mar-2018	1,065,368	106.2598%
XS0352111016	USD	28-Mar-2018	1,594,852	108.7051%
XS0353348666	USD	31-Mar-2018	13,058,562	110.5679%
XS0353349045	USD	31-Mar-2018	2,607,262	105.1544%
XS0353873408	USD	31-Mar-2018	1,437,229	115.2489%
XS0353875015	USD	31-Mar-2018	4,290,547	116.9775%
XS0351857551	USD	1-Apr-2018	4,746,985	115.9693%
XS0354397571	USD	1-Apr-2018	2,317,592	105.3114%
XS0352901689	USD	2-Apr-2018	5,311,314	104.4788%
XS0353157216	USD	3-Apr-2018	14,041,997	110.3288%
XS0353349631	USD	7-Apr-2018	2,575,132	117.0140%
XS0356447093	EUR	11-Apr-2018	9,314,405	89.1331%
XS0353349714	USD	14-Apr-2018	1,075,499	104.7229%
XS0359302642	EUR	14-Apr-2018	1,432,846	89.5529%
XS0356444660	EUR	18-Apr-2018	35,553,038	104.5678%
XS0356444827	EUR	18-Apr-2018	32,267,102	107.5570%
XS0358009487	USD	18-Apr-2018	2,413,425	109.6660%
XS0358689841	GBP	18-Apr-2018	7,400,920	91.0328%
XS0357393197	USD	22-Apr-2018	1,078,505	113.9704%
XS0358176468	EUR	25-Apr-2018	1,178,983	104.3348%
XS0358302601	CZK	25-Apr-2018	1,807,688	99.4431%
XS0356965654	USD	28-Apr-2018	2,124,482	103.4319%
XS0358118189	USD	29-Apr-2018	3,026,134	82.5045%
XS0358585551	USD	7-May-2018	766,274	90.0504%
XS0218614567	EUR	16-May-2018	17,722,549	88.6127%
XS0342414819	EUR	16-May-2018	14,384,221	82.6679%
XS0364742543	NZD	21-May-2018	273,588	97.7486%
XS0255600941	CZK	23-May-2018	8,763,035	99.5448%
XS0365026656	USD	25-May-2018	3,349,671	102.6129%
XS0366665106	EUR	28-May-2018	1,536,171	68.3350%
XS0366665791	GBP	28-May-2018	1,976,973	65.3317%
XS0366666096	SEK	28-May-2018	5,571,354	67.2265%
XS0366666419	USD	28-May-2018	925,298	68.9271%
XS0363471631	USD	30-May-2018	2,522,791	152.8475%
XS0254946287	EUR	1-Jun-2018	66,979,780	133.9596%
XS0367519161	USD	12-Jun-2018	960,076	109.0647%
XS0368783477	SGD	12-Jun-2018	2,649,043	105.6862%
XS0369274708	EUR	17-Jun-2018	3,103,268	103.4423%
XS0368699509	USD	18-Jun-2018	771,454	105.1646%
XS0369333215	CHF	18-Jun-2018	1,293,184	100.3899%
XS0369868327	USD	20-Jun-2018	388,178	88.1941%
52519VAX4	USD	22-Jun-2018	3,779,250	73.5982%
XS0357601722	GBP	25-Jun-2018	3,275,689	91.4194%
XS0372300144	AUD	25-Jun-2018	2,588,118	64.7708%
XS0372359975	AUD	25-Jun-2018	600,193	64.7708%
XS0359897229	USD	2-Jul-2018	11,895,397	108.1054%
XS0375441671	NZD	18-Jul-2018	389,834	98.3162%
XS0366065505	EUR	31-Jul-2018	4,879,912	119.0222%
XS0379485864	USD	5-Aug-2018	3,995,630	108.9368%
XS0366298601	EUR	18-Aug-2018	1,393,573	103.2276%
XS0383284840	USD	25-Aug-2018	522,126	66.5821%
XS0383284923	SEK	25-Aug-2018	7,560,999	66.8143%
XS0383285060	EUR	25-Aug-2018	2,445,707	67.7481%
XS0383284766	GBP	26-Aug-2018	642,642	65.6364%
XS0384072103	USD	27-Aug-2018	3,829,958	104.4200%
XS0382285954	USD	28-Aug-2018	309,391	105.4403%
XS0209164192	EUR	1-Oct-2018	22,287,886	89.1515%
XS0209164275	EUR	8-Oct-2018	31,698,990	126.7960%
XS0209164358	EUR	15-Oct-2018	31,859,906	127.4396%
XS0270220220	EUR	18-Oct-2018	8,805,481	55.5902%
XS0209164432	EUR	22-Oct-2018	35,485,460	141.9418%
XS0361641318	EUR	31-Oct-2018	2,492,704	124.6352%
XS0361641821	EUR	31-Oct-2018	1,246,352	124.6352%
XS0326476693	GBP	15-Dec-2018	17,804,850	65.8991%
XS0342489316	USD	21-Dec-2018	69,553,094	62.7082%
XS0384581756	EUR	31-Jan-2019	1,142,985	114.2985%
XS0384581913	EUR	31-Jan-2019	1,059,608	105.9608%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0293892419	EUR	29-Mar-2019	359,955,619	102.8445%
XS0299086644	USD	9-May-2019	6,804,353	106.3726%
XS0323352095	EUR	1-Oct-2019	5,350,000	100.0000%
XS0327725528	USD	5-Nov-2019	1,505,966	102.6467%
XS0329201528	USD	5-Nov-2019	746,399	101.7491%
XS0329980030	USD	15-Nov-2019	322,242	109.8202%
XS0332025120	USD	5-Dec-2019	2,620,506	102.0650%
XS0334732491	USD	3-Jan-2020	2,242,345	101.8921%
XS0206245234	USD	6-Jan-2020	6,019,273	102.8255%
XS0336623433	USD	8-Jan-2020	39,309,318	104.8659%
XS0338754525	USD	10-Jan-2020	1,505,378	102.6066%
XS0208689967	USD	11-Jan-2020	11,399,682	105.2849%
XS0207502781	USD	13-Jan-2020	2,135,487	103.9677%
XS0341714243	USD	18-Jan-2020	1,154,546	100.8896%
XS0340222750	USD	23-Jan-2020	1,799,734	111.5181%
XS0342489233	USD	28-Jan-2020	40,533,595	106.4651%
XS0320169013	EUR	31-Jan-2020	2,413,673	80.4558%
XS0211092316	USD	3-Feb-2020	3,838,766	104.6601%
XS0340062883	USD	4-Feb-2020	2,227,917	114.6074%
XS0345633811	USD	6-Feb-2020	698,346	95.1985%
XS0339215351	USD	15-Feb-2020	2,188,069	101.4549%
XS0347925264	USD	27-Feb-2020	2,578,693	101.5975%
XS0349757103	USD	7-Mar-2020	148,435,171	103.6985%
XS0351984827	USD	18-Mar-2020	3,325,632	105.1856%
XS0350635958	USD	28-Mar-2020	4,662,883	102.1936%
XS0342225769	EUR	31-Mar-2020	58,785,704	101.3547%
XS0341721453	EUR	1-Apr-2020	16,532,761	82.6638%
XS0216140094	USD	19-Apr-2020	3,749,153	102.2169%
XS0361383192	USD	9-May-2020	806,677	103.7417%
XS0362345638	USD	28-May-2020	38,809,419	100.0000%
XS0355227942	EUR	2-Jun-2020	10,674,659	106.7466%
XS0368710082	USD	9-Jun-2020	4,898,994	95.4044%
XS0365192078	USD	11-Jun-2020	23,513,791	100.0000%
XS0221851875	USD	1-Jul-2020	1,369,665	91.0794%
XS0365822435	EUR	2-Jul-2020	9,076,239	90.7624%
XS0371084640	USD	3-Jul-2020	2,613,033	102.7723%
XS0224536705	EUR	28-Jul-2020	5,222,981	104.4596%
XS0368926506	EUR	1-Aug-2020	15,071,112	100.4741%
XS0225770857	JPY	5-Aug-2020	721,868	100.7078%
XS0226995396	EUR	17-Aug-2020	18,135,220	120.9015%
XS0226956141	EUR	25-Aug-2020	4,218,993	84.3799%
XS0227573267	JPY	26-Aug-2020	1,437,451	100.2694%
XS0270984957	EUR	28-Dec-2020	5,170,712	103.4142%
XS0335070032	EUR	28-Dec-2020	5,271,082	105.4216%
XS0249129494	USD	31-Dec-2020	13,420,033	49.4438%
XS0244530498	EUR	13-Mar-2021	1,727,249	86.3624%
XS0255101353	USD	19-May-2021	1,772,579	80.5460%
XS0266833515	EUR	12-Sep-2021	7,318,877	73.1888%
XS0268364766	JPY	29-Sep-2021	1,425,257	99.4188%
XS0272080457	JPY	27-Oct-2021	6,842,964	95.4662%
XS0289151879	USD	2-Mar-2022	1,638,044	74.4327%
XS0293179338	USD	24-Apr-2022	2,234,108	101.5179%
XS0297116070	EUR	2-May-2022	4,560,643	91.2129%
XS0293180344	USD	15-May-2022	2,366,561	100.8155%
XS0309870474	EUR	18-Jul-2022	9,243,307	46.2165%
XS0327725106	USD	1-Nov-2022	773,698	105.4705%
XS0329878770	JPY	16-Nov-2022	2,171,783	100.9952%
XS0331488014	USD	21-Nov-2022	1,900,042	86.3379%
XS0331506369	EUR	26-Nov-2022	1,656,831	84.4030%
XS0336850762	USD	19-Dec-2022	1,801,805	104.5200%
XS0336373575	USD	24-Dec-2022	855,122	109.9720%
XS0336617625	USD	24-Dec-2022	1,952,247	109.5186%
XS0342097747	USD	31-Jan-2023	6,240,021	96.4991%
XS0340461820	USD	6-Feb-2023	6,288,247	117.4265%
XS0343832605	USD	7-Feb-2023	5,599,449	116.7151%
XS0345439763	USD	14-Feb-2023	1,660,488	104.3123%
XS0340592681	USD	15-Feb-2023	22,463,293	101.6665%
XS0343197074	USD	15-Feb-2023	1,342,936	101.7050%
XS0346122343	USD	19-Feb-2023	2,340,868	106.3691%
XS0346438657	USD	20-Feb-2023	1,661,716	113.2626%
XS0342804365	USD	21-Feb-2023	115,859,609	101.1397%
XS0347452855	USD	25-Feb-2023	1,167,350	106.0887%
XS0346467326	USD	27-Feb-2023	1,223,260	101.0635%
XS0347689274	USD	27-Feb-2023	1,117,504	101.5588%
XS0348100362	USD	27-Feb-2023	5,129,659	120.5647%
XS0348391409	USD	27-Feb-2023	12,801,035	114.0547%
XS0348391235	USD	28-Feb-2023	2,252,138	102.3371%
XS0349911387	EUR	3-Mar-2023	57,458,091	104.4693%
XS0346689143	USD	4-Mar-2023	2,416,748	98.9342%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0347872128	USD	4-Mar-2023	7,742,644	104.1932%
XS0349092022	USD	4-Mar-2023	8,124,645	101.3313%
XS0350109475	USD	10-Mar-2023	3,707,591	113.5773%
XS0350187604	EUR	10-Mar-2023	4,291,600	112.6404%
XS0350764337	USD	12-Mar-2023	1,756,462	117.3730%
XS0351271514	USD	12-Mar-2023	1,566,581	106.7781%
XS0353301947	USD	17-Mar-2023	7,133,803	110.3837%
XS0349757442	USD	19-Mar-2023	3,800,794	105.7396%
XS0349904689	USD	25-Mar-2023	3,196,290	106.2727%
XS0353739187	USD	25-Mar-2023	1,301,474	105.6053%
XS0353180895	USD	27-Mar-2023	1,625,437	119.7728%
XS0353180978	USD	27-Mar-2023	2,190,708	119.4549%
XS0354608290	JPY	27-Mar-2023	5,516,401	76.9593%
XS0165086165	EUR	1-Apr-2023	10,725,575	107.2557%
XS0352061245	USD	1-Apr-2023	542,848	105.7158%
XS0354197054	USD	3-Apr-2023	4,719,714	116.9803%
XS0356045707	USD	9-Apr-2023	7,295,668	103.8148%
XS0314254680	EUR	15-Apr-2023	1,978,339	65.9446%
XS0359405023	USD	28-Apr-2023	2,579,641	102.5238%
XS0360117690	USD	29-Apr-2023	14,129,566	110.0653%
XS0360994296	USD	27-May-2023	4,207,913	102.4326%
XS0366932407	USD	29-May-2023	4,242,744	103.2805%
XS0365475531	USD	30-May-2023	1,224,759	104.3495%
XS0366383387	USD	5-Jun-2023	4,839,040	117.5861%
XS0368699681	USD	12-Jun-2023	2,613,723	103.5764%
XS0368095237	USD	16-Jun-2023	3,064,685	104.4445%
XS0366386059	JPY	19-Jun-2023	450,649	62.8700%
XS0379247504	USD	15-Aug-2023	354,471	107.3811%
XS0317898186	EUR	28-Oct-2023	2,234,585	69.8308%
XS0361886772	EUR	31-Oct-2023	850,034	85.0034%
XS0239715260	EUR	30-Jan-2024	40,950,000	100.0000%
XS0186365499	EUR	1-Mar-2024	11,124,140	111.2414%
XS0317898004	EUR	30-Jul-2024	2,556,152	63.9038%
XS0224301571	EUR	1-Aug-2025	1,542,787	75.7754%
XS0232569086	JPY	27-Oct-2025	659,149	91.9579%
XS0234063906	JPY	10-Nov-2025	716,794	100.0000%
XS0346438731	USD	27-Feb-2026	4,590,879	101.7608%
XS0245162531	EUR	7-Mar-2026	5,200,310	104.0062%
XS0255434085	EUR	26-May-2026	21,317,489	106.5874%
XS0260592752	EUR	24-Jul-2026	6,478,804	107.9801%
XS0284375283	EUR	20-Dec-2026	26,167,913	104.6717%
XS0284376760	EUR	20-Dec-2026	20,933,065	104.6653%
XS0284379350	EUR	20-Dec-2026	36,630,648	104.6590%
XS0284381257	EUR	20-Dec-2026	36,641,725	104.6906%
XS0292221008	JPY	25-Mar-2027	1,400,768	48.8553%
XS0295094923	JPY	13-Apr-2027	1,059,169	73.8823%
XS0297097429	EUR	30-Apr-2027	10,703,913	107.0391%
US52519VAP13	USD	20-Dec-2027	13,408,624	32.6404%
US52519VAQ95	USD	20-Dec-2027	30,209,592	77.7014%
US52519VAS51	USD	20-Dec-2027	43,719,790	77.4011%
US52519VAU08	USD	20-Dec-2027	63,524,422	103.0911%
XS0327716881	USD	20-Dec-2027	13,170,660	81.6102%
XS0327717343	USD	20-Dec-2027	28,125,114	79.0519%
XS0327717855	USD	20-Dec-2027	13,170,660	81.6102%
XS0327717939	USD	20-Dec-2027	14,623,462	90.6123%
XS0337916406	JPY	11-Jan-2028	577,487	80.5653%
XS0331053719	USD	15-May-2028	277,420	39.8083%
XS0373960011	EUR	20-Jun-2028	20,817,620	104.0881%
XS0237558662	EUR	12-Dec-2030	5,353,603	67.2563%
XS0126813053	EUR	28-Mar-2031	18,085,380	22.4638%
XS0361015471	EUR	30-Jun-2031	10,588,411	105.8841%
XS0288702052	EUR	28-Feb-2032	1,458,643	20.8378%
XS0335394879	JPY	21-Dec-2032	2,660,867	86.3297%
XS0336192868	JPY	27-Dec-2032	1,375,014	100.9622%
XS0249942870	EUR	7-Jul-2033	29,115,684	97.0523%
XS0335156605	EUR	18-Dec-2034	9,266,500	21.5500%
XS0210433206	EUR	15-Feb-2035	58,616,223	61.6967%
XS0213416141	EUR	16-Mar-2035	58,141,836	100.4836%
XS0218304458	EUR	17-May-2035	70,180,500	69.3011%
XS0224442805	JPY	20-Jul-2035	1,064,884	99.0414%
XS0229584296	EUR	5-Oct-2035	155,188,255	66.3711%
XS0232364868	EUR	2-Nov-2035	67,412,854	69.9144%
XS0239265555	JPY	11-Jan-2036	750,662	104.7248%
XS0253139843	JPY	16-May-2036	1,504,501	104.9465%
XS0253743800	JPY	23-May-2036	1,504,459	104.9436%
XS0256400127	JPY	20-Jun-2036	878,403	102.1217%
XS0256520700	JPY	20-Jun-2036	1,098,004	102.1217%
XS0256731828	JPY	20-Jun-2036	732,003	102.1217%
XS0256732800	JPY	20-Jun-2036	732,003	102.1217%

subject to unresolved MEN

amended calculation of AA



ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0256932053	JPY	20-Jun-2036	1,683,606	102.1217%
XS0259838745	JPY	25-Jul-2036	1,363,396	95.1037%
XS0263507278	JPY	11-Aug-2036	1,048,605	97.5272%
XS0266104867	JPY	12-Sep-2036	1,781,399	82.8410%
XS0266838407	JPY	12-Sep-2036	822,598	114.7606%
XS0266912905	JPY	26-Sep-2036	228,631	31.8963%
XS0267300589	JPY	26-Sep-2036	660,937	92.2073%
XS0268241683	JPY	26-Sep-2036	538,485	75.1241%
XS0268364253	JPY	29-Sep-2036	729,082	101.7142%
XS0270328189	JPY	20-Oct-2036	2,113,041	98.2634%
XS0270820177	JPY	24-Oct-2036	675,384	94.2228%
XS0270752313	EUR	25-Oct-2036	2,722,113	108.8845%
XS0274755072	JPY	28-Nov-2036	695,637	97.0483%
XS0278981658	EUR	18-Dec-2036	10,804,253	108.0425%
XS0279378532	JPY	18-Dec-2036	2,712,919	92.3120%
XS0280508952	JPY	28-Dec-2036	2,546,506	118.4210%
XS0278290589	JPY	29-Dec-2036	555,372	77.4799%
XS0281179811	JPY	16-Jan-2037	12,279,190	85.6535%
XS0185247912	EUR	29-Jan-2037	1,005,993	53.0188%
XS0286637144	JPY	23-Feb-2037	260,230	72.6095%
XS0287308299	USD	23-Feb-2037	1,046,472	89.1594%
XS0288782658	JPY	9-Mar-2037	2,968,029	92.0155%
XS0289338948	JPY	9-Mar-2037	417,524	64.7208%
XS0290717486	JPY	13-Mar-2037	1,508,527	105.2273%
XS0289536400	JPY	16-Mar-2037	716,794	100.0000%
XS0290093847	JPY	16-Mar-2037	559,978	78.1225%
XS0291873122	JPY	23-Mar-2037	287,095	80.1051%
XS0290716595	JPY	27-Mar-2037	1,129,273	105.0299%
XS0291869955	JPY	27-Mar-2037	1,582,949	92.0155%
XS0292540019	JPY	27-Mar-2037	660,937	92.2073%
XS0292305280	JPY	30-Mar-2037	831,535	116.0074%
XS0293140553	JPY	5-Apr-2037	512,486	71.4969%
XS0293875083	JPY	13-Apr-2037	1,458,344	101.7268%
XS0293363858	JPY	17-Apr-2037	881,472	94.5955%
XS0297459868	JPY	15-May-2037	1,322,973	92.2840%
XS0299876457	JPY	15-May-2037	681,698	95.1037%
XS0302264535	JPY	12-Jun-2037	2,116,757	92.2840%
XS0302480230	JPY	12-Jun-2037	330,743	92.2840%
XS0303531700	JPY	19-Jun-2037	3,296,089	91.9675%
XS0305103565	JPY	22-Jun-2037	228,600	63.7840%
XS0305127150	JPY	3-Jul-2037	1,190,676	92.2840%
XS0307008481	JPY	10-Jul-2037	1,318,435	91.9675%
XS0310885933	JPY	13-Jul-2037	704,531	98.2891%
XS0307903830	JPY	17-Jul-2037	859,933	92.2840%
XS0309227436	JPY	26-Jul-2037	403,152	56.2438%
XS0312480196	JPY	2-Aug-2037	1,890,439	64.7998%
XS0312057432	JPY	7-Aug-2037	727,635	92.2840%
XS0313326646	JPY	10-Aug-2037	659,562	92.0155%
XS0313326729	JPY	14-Aug-2037	988,827	91.9675%
XS0314743963	JPY	17-Aug-2037	659,562	92.0155%
XS0313664459	JPY	21-Aug-2037	661,487	92.2840%
XS0314747105	AUD	24-Aug-2037	492,284	84.0687%
XS0315419134	JPY	24-Aug-2037	737,215	102.8489%
XS0316169050	JPY	24-Aug-2037	957,679	60.7299%
XS0317943586	JPY	24-Aug-2037	661,006	92.2169%
XS0316953925	JPY	4-Sep-2037	430,995	60.1280%
XS0317981081	JPY	5-Sep-2037	2,657,159	74.1400%
XS0316953255	AUD	7-Sep-2037	447,510	84.0648%
XS0318599056	JPY	14-Sep-2037	5,332,710	104.7840%
XS0319724851	JPY	14-Sep-2037	824,949	115.0886%
XS0321080912	JPY	19-Sep-2037	2,047,529	95.2169%
XS0319683990	JPY	25-Sep-2037	1,133,671	98.8490%
XS0328666119	JPY	30-Sep-2037	1,888,621	109.7840%
XS0321792151	USD	9-Oct-2037	652,358	88.9295%
XS0321396987	JPY	10-Oct-2037	850,351	98.8604%
XS0325959285	JPY	18-Oct-2037	330,503	92.2169%
XS0324342582	JPY	23-Oct-2037	2,853,697	104.7682%
XS0327082854	JPY	6-Nov-2037	2,778,212	104.7536%
XS0327082938	JPY	6-Nov-2037	661,830	92.3319%
XS0328666036	JPY	6-Nov-2037	1,395,165	97.3197%
XS0330205625	JPY	16-Nov-2037	769,517	107.3554%
XS0329067531	JPY	20-Nov-2037	1,878,967	109.2228%
XS0330724229	JPY	20-Nov-2037	470,730	59.7014%
XS0329878267	JPY	27-Nov-2037	1,653,716	92.2840%
XS0333969706	JPY	7-Dec-2037	637,968	74.1691%
XS0333106333	JPY	11-Dec-2037	661,830	92.3319%
XS0333106416	JPY	11-Dec-2037	1,088,995	101.2838%
XS0333106762	JPY	11-Dec-2037	860,926	92.3906%
XS0334885729	JPY	14-Dec-2037	661,830	92.3319%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0333106259	JPY	18-Dec-2037	2,576,114	105.7040%
XS0333106507	JPY	18-Dec-2037	3,373,582	92.2840%
XS0335622253	JPY	18-Dec-2037	1,088,939	101.2786%
XS0336192942	USD	18-Dec-2037	1,112,088	89.1764%
XS0335621875	JPY	21-Dec-2037	221,607	30.9163%
XS0336408462	JPY	21-Dec-2037	356,528	99.4785%
XS0336409353	JPY	21-Dec-2037	661,830	92.3319%
XS0320168718	EUR	31-Dec-2037	1,150,482	46.0193%
XS0336623516	JPY	8-Jan-2038	356,552	99.4852%
XS0336851653	JPY	8-Jan-2038	142,927	33.2330%
XS0338518128	JPY	8-Jan-2038	420,400	117.2999%
XS0338677270	JPY	8-Jan-2038	5,858,112	97.2935%
XS0339677139	USD	11-Jan-2038	2,580,358	17.5877%
XS0338518391	JPY	15-Jan-2038	1,524,187	101.2568%
XS0338675571	JPY	15-Jan-2038	1,256,825	92.2840%
XS0339479684	USD	15-Jan-2038	1,242,806	89.1681%
XS0339479502	JPY	18-Jan-2038	727,455	101.4872%
XS0338518045	JPY	19-Jan-2038	881,695	123.0053%
XS0339480773	JPY	25-Jan-2038	772,864	107.8222%
XS0339559287	JPY	25-Jan-2038	838,558	116.9872%
XS0341031192	JPY	25-Jan-2038	1,252,747	116.5138%
XS0342155370	JPY	29-Jan-2038	838,388	116.9635%
XS0340462042	JPY	5-Feb-2038	529,189	92.2840%
XS0343216809	JPY	5-Feb-2038	3,343,913	93.3019%
XS0343217104	JPY	5-Feb-2038	3,129,833	87.3286%
XS0343584602	JPY	5-Feb-2038	3,311,314	92.3923%
XS0342155297	JPY	12-Feb-2038	419,274	116.9860%
XS0344830608	JPY	15-Feb-2038	206,216	28.7693%
XS0343872577	JPY	22-Feb-2038	726,829	101.3999%
XS0346508616	JPY	26-Feb-2038	1,786,014	92.2840%
XS0346509002	JPY	26-Feb-2038	3,309,149	92.3319%
XS0348443135	JPY	26-Feb-2038	1,171,154	116.7055%
XS0348444026	JPY	26-Feb-2038	1,191,294	92.3319%
XS0346438814	JPY	4-Mar-2038	1,172,107	116.8004%
XS0349756980	JPY	4-Mar-2038	753,115	116.7412%
XS0349442532	JPY	5-Mar-2038	707,918	98.7616%
XS0350115951	JPY	11-Mar-2038	665,577	92.8546%
XS0352061088	JPY	11-Mar-2038	1,264,145	92.8215%
XS0350190145	JPY	12-Mar-2038	5,308,062	74.0528%
XS0351650964	JPY	12-Mar-2038	877,394	30.6013%
XS0349442615	JPY	18-Mar-2038	3,717,532	129.6582%
XS0349757368	JPY	18-Mar-2038	2,375,626	114.2840%
XS0351275341	JPY	18-Mar-2038	831,455	115.9963%
XS0352062052	JPY	19-Mar-2038	426,093	99.0737%
XS0352901416	JPY	19-Mar-2038	752,529	104.9854%
XS0351439475	JPY	26-Mar-2038	921,072	128.4988%
XS0352601024	JPY	26-Mar-2038	769,754	107.3884%
XS0352601370	USD	26-Mar-2038	327,164	89.1980%
XS0352601610	JPY	26-Mar-2038	806,489	112.5132%
XS0352601701	JPY	26-Mar-2038	806,209	112.4742%
XS0353348823	JPY	26-Mar-2038	934,690	86.9324%
XS0353872939	JPY	26-Mar-2038	610,344	121.6416%
XS0353873663	JPY	26-Mar-2038	891,593	124.3862%
XS0354316241	JPY	26-Mar-2038	810,099	113.0169%
XS0354483140	JPY	26-Mar-2038	2,963,521	118.1259%
XS0354496555	JPY	8-Apr-2038	618,255	123.2183%
XS0353875106	JPY	9-Apr-2038	1,128,699	131.2207%
XS0355669614	JPY	15-Apr-2038	809,483	112.9309%
XS0354482928	JPY	16-Apr-2038	3,701,854	117.3740%
XS0357773000	JPY	22-Apr-2038	906,614	140.5353%
XS0358426244	JPY	22-Apr-2038	907,919	126.6637%
XS0359279212	JPY	7-May-2038	409,430	114.2391%
XS0362680695	JPY	13-May-2038	884,182	123.3522%
XS0360775141	JPY	14-May-2038	1,242,715	144.4759%
XS0362376435	JPY	14-May-2038	1,608,802	112.2220%
XS0362680778	JPY	20-May-2038	804,329	112.2120%
XS0362661398	JPY	28-May-2038	1,528,022	112.1970%
XS0363628982	JPY	28-May-2038	433,515	120.9593%
XS0364649763	JPY	28-May-2038	831,776	116.0411%
XS0364769314	JPY	28-May-2038	1,185,141	110.2260%
XS0364650183	JPY	3-Jun-2038	1,297,538	120.6797%
XS0364995240	JPY	3-Jun-2038	1,623,514	113.2482%
XS0364995323	JPY	3-Jun-2038	962,764	111.9293%
XS0365299204	JPY	3-Jun-2038	455,332	127.0468%
XS0364649250	JPY	4-Jun-2038	804,163	112.1887%
XS0368576848	JPY	11-Jun-2038	765,936	106.8558%
XS0368582812	JPY	17-Jun-2038	959,474	133.8562%
XS0369334700	JPY	17-Jun-2038	490,698	68.4573%

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0366374634	JPY	18-Jun-2038	1,845,038	111.9136%
XS0368882451	JPY	18-Jun-2038	880,880	122.8916%
XS0368926092	JPY	25-Jun-2038	562,739	112.1539%
XS0373147064	JPY	15-Jul-2038	736,763	102.7858%
XS0374734480	JPY	15-Jul-2038	1,534,919	107.0683%
XS0376740956	JPY	30-Jul-2038	404,000	112.7240%
XS0379987372	JPY	14-Aug-2038	458,099	53.2579%
XS0384259866	JPY	3-Sep-2038	1,434,702	153.9656%
XS0320168809	EUR	21-Dec-2040	1,044,011	41.7605%
XS0237937171	EUR	12-Dec-2045	35,602,479	107.8863%
XS0258581403	EUR	22-Jun-2046	21,637,302	105.5478%
XS0311664543	JPY	25-Jul-2047	659,218	91.9675%

**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 December 5, 2012

ISIN	Currency	Maturity date	Admissible Amount in EUR	Admissible Amount %
XS0235648747	USD	20-Nov-2008	5,444,467	49.4793%
XS0336130835	USD	14-Dec-2008	10,441	0.0150%
XS0336336960	USD	20-Dec-2008	40,040	3.6389%
XS0354645227	USD	28-Mar-2009	3,367	0.9180%
XS0366314226	USD	28-May-2009	106,176	26.3161%
XS0347064924	EUR	29-Oct-2009	58,577	0.1025%
XS0378810823	USD	5-Feb-2010	-	0.0000%
XS0350390406	EUR	14-Mar-2011	7,033,456	91.8086%
XS0331333160	EUR	22-Nov-2011	17,884,430	59.6148%
XS0292542494	CHF	30-Mar-2013	48,145,491	124.5845%
XS0356126705	EUR	20-Dec-2017	967,047	24.1762%
XS0331053719	USD	15-May-2028	277,420	39.8083%

## **ANNEX VI**

## ANNEX VI – List of submitted Other Ordinary Creditors' claims

	Other Ordinary Creditor	Claimed amount	Provisionally admitted amount <sup>1</sup>	Provisionally disputed amount <sup>2</sup>
1	(Stichting) Autoriteit Financiële Markten (AFM)	EUR 5,396.64	EUR 4,665.00	EUR 731.64
2	Arenthals Grant Thornton Accountants en Adviseurs B.V.	EUR 6,138.91	EUR 6,138.91	0
3	Austraclear Services Ltd.	AUD 31,460.00	EUR Pending	Pending
4	Bundesanstalt für Finanzdienstleistungsaufsicht (BaFin)	EUR 6,870.19	EUR 6,575.00	EUR 295.19
5	Commissione Nazionale per le Società e la Borsa (CONSOB)	EUR 18,010.00	EUR Pending	Pending
6	Equity Trust Co. N.V. (TMF Netherlands B.V.)	EUR 29,817.35	EUR 29,817.35	0
7	Irish Stock Exchange	EUR 1,500.00	EUR Pending	Pending
8	(Claim formerly held by) Lehman Brothers Bankhaus AG (in administration)	EUR 246,847.57	EUR Pending	Pending
9	Lehman Brothers Commodities Services Inc. (in administration)	USD 43,507,736.00	EUR 31,915,886.15	0
10	Lehman Brothers Finance (Japan) Inc.	AUD 25,922.07	EUR Pending	Pending
11	Lehman Brothers Finance (Japan) Inc.	USD 11,102.92	EUR 8,144.75	0
12	Lehman Brothers Finance SA	USD 3,816,016,451.61	EUR Pending	Pending
13	Lehman Brothers Limited (in administration)	USD 4,447,870.00	EUR 3,262,815.43	0
14	Lehman Brothers Special Financing Inc. (in administration)	USD 1,022,922,712.00	EUR 750,434,794.48	0
15	London Stock Exchange Plc	GBP 3,600.00	EUR Pending	Pending
16	Lyreco Belgium S.A.	EUR 1,240.53	EUR 0	EUR 1,240.53
17	Koninklijke TNT Post B.V.	EUR 445.67	EUR 0	EUR 445.67

<sup>1</sup> Pursuant to article 133 DBA, claims denominated in a foreign currency are to be converted to Euros at the rate applicable at the bankruptcy date. The Bankruptcy Trustees used the USD to EUR exchange rate of October 8, 2008 as determined by the Dutch Central Bank.

<sup>2</sup> "Pending" in this column refers to submitted claims that are currently subject of further revision by the LBT estate and / or discussion between the LBT estate and the respective Other Ordinary Creditor.